

\$1,486,635,795

**Government National Mortgage Association
GINNIE MAE[®]**

**Guaranteed REMIC Pass-Through Securities
and MX Securities
Ginnie Mae REMIC Trust 2021-156**

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-17 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 "exempt securities" under the Securities Exchange Act of 1934.

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 1						
AE	\$132,376,785	2.00%	PT	FIX	38383AMT8	September 2051
AI	44,125,595	3.00	NTL(PT)	FIX/IO	38383AMU5	September 2051
Security Group 2						
AP	71,953,525	0.75	PAC/TAC/AD	FIX	38383AMV3	September 2051
AZ(1)	16,332,521	3.00	SUP	FIX/Z	38383AMW1	September 2051
IP	53,965,143	3.00	NTL(PAC/TAC/AD)	FIX/IO	38383AMX9	September 2051
ZP(1)	13,792,222	3.00	TAC/AD	FIX/Z	38383AMY7	September 2051
Security Group 3						
C	148,614,646	1.25	PT	FIX	38383AMZ4	September 2051
FC	74,307,323	(5)	PT	FLT	38383ANA8	September 2051
SC	74,307,323	(5)	NTL(PT)	INV/IO	38383ANB6	September 2051
Security Group 4						
A	129,316,827	1.25	PT	FIX	38383ANC4	September 2051
FA	64,658,413	(5)	PT	FLT	38383AND2	September 2051
SA	64,658,413	(5)	NTL(PT)	INV/IO	38383ANE0	September 2051
Security Group 5						
EB	49,281,000	1.25	SC/TAC/AD	FIX	38383ANF7	January 2044
EC	49,125,000	1.25	SC/TAC/AD	FIX	38383ANG5	January 2044
EI	58,576,065	3.00	NTL(SC/PT)	FIX/IO	38383ANH3	January 2044
ZC	1,135,112	1.25	SC/SUP	FIX/Z	38383AN19	January 2044
ZE	875,000	1.25	SC/SUP	FIX/Z	38383ANK6	January 2044
Security Group 6						
EG	62,470,688	1.25	SEQ/AD	FIX	38383ANL4	September 2049
EZ	4,250,771	2.00	SEQ	FIX/Z	38383ANM2	September 2051
IA(1)	13,344,291	2.50	NTL(PT)	FIX/IO	38383ANNO	September 2051
IC(1)	18,741,206	2.50	NTL(SEQ/AD)	FIX/IO	38383ANP5	September 2049
Security Group 7						
CP(1)	55,000,000	2.50	PAC/AD	FIX	38383ANQ3	September 2051
CZ	12,502,371	2.50	SUP	FIX/Z	38383ANR1	September 2051
Security Group 8						
DA(1)	84,178,848	1.50	SEQ	FIX	38383ANS9	January 2051
DB(1)	3,348,962	1.50	SEQ	FIX	38383ANT7	September 2051
ID(1)	35,011,124	2.50	NTL(PT)	FIX/IO	38383ANU4	September 2051
Security Group 9						
BA	3,725,000	1.50	PAC/AD	FIX	38383ANV2	September 2051
BU	908,117	1.50	SUP	FIX	38383ANW0	September 2051
FB	18,572,466	(5)	PT	FLT	38383ANX8	September 2051
SB	18,572,466	(5)	NTL(PT)	INV/IO	38383ANY6	September 2051
ZA	10,000	1.50	PAC	FIX/Z	38383ANZ3	September 2051
Security Group 10						
KP	6,137,000	2.50	PAC/AD	FIX	38383APA6	September 2051
KZ	863,000	2.50	SUP	FIX/Z	38383APB4	September 2051
Security Group 11						
JP(1)	190,000,000	2.50	PAC/AD	FIX	38383APC2	February 2051
JY	8,428,000	2.50	PAC/AD	FIX	38383APD0	September 2051
JZ	46,386,120	2.50	SUP	FIX/Z	38383APE8	September 2051
Security Group 12						
QL	8,000,000	2.50	NTL(PAC/AD)	FIX/IO	38383APF5	September 2051
QP	20,000,000	1.50	PAC/AD	FIX	38383APG3	September 2051
ZQ	5,316,662	2.50	SUP	FIX/Z	38383APH1	September 2051
Security Group 13						
NP(1)	24,590,000	2.00	PAC/AD	FIX	38383API7	January 2051
NY(1)	1,139,547	2.00	PAC/AD	FIX	38383APK4	September 2051
NZ	5,574,960	2.00	SUP	FIX/Z	38383APL2	September 2051
Security Group 14						
GC	4,000,000	1.25	PAC/AD	FIX	38383APM0	September 2051
GD	9,189,000	1.50	PAC/AD	FIX	38383APN8	September 2051
GI	6,927,833	3.00	NTL(PAC/AD)	FIX/IO	38383APP3	September 2051
GZ	2,940,942	3.00	SUP	FIX/Z	38383APQ1	September 2051
ZG	2,000	3.00	PAC/AD	FIX/Z	38383APR9	September 2051
Security Group 15						
G	25,000,000	2.00	PT	FIX	38383APS7	September 2051
IG(1)	5,000,000	2.50	NTL(PT)	FIX/IO	38383APT5	September 2051

(Cover continued on next page)

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 16						
IK(1)	\$ 30,038,500	4.00%	NTL(PT)	FIX/IO	38383APU2	September 2051
IL(1)	12,150,000	4.00	NTL(PAC/AD)	FIX/IO	38383APV0	August 2051
KA	32,400,000	1.00	PAC/AD	FIX	38383APW8	August 2051
KT	25,000,000	1.50	PT	FIX	38383APX6	September 2051
KY	327,000	2.50	PAC/AD	FIX	38383APY4	September 2051
ZK	5,709,000	2.50	SUP	FIX/Z	38383APZ1	September 2051
Security Group 17						
M	25,525,704	1.50	PT	FIX	38383AQA5	September 2051
MI	14,586,116	3.50	NTL(PT)	FIX/IO	38383AQB3	September 2051
Security Group 18						
IO	30,460,116	3.50	NTL(SC/PT)	FIX/IO	38383AQC1	July 2051
Security Group 19						
LA(1)	2,000,000	1.50	SC/SEQ	FIX	38383AQD9	May 2051
LB(1)	19,181,000	1.50	SC/SEQ	FIX	38383AQE7	May 2051
LC(1)	50,000	1.50	SC/SEQ	FIX	38383AQF4	May 2051
LD	49,390	1.50	SC/SEQ	FIX	38383AQG2	May 2051
Security Group 20						
WA	4,937,182	(5)	PT	WAC/DLY	38383AQH0	September 2041
Security Group 21						
IM	7,625,938	2.50	NTL(PT)	FIX/IO	38383AQJ6	September 2051
MA	20,000,000	1.50	PAC I	FIX	38383AQK3	March 2051
MK	1,220,000	1.50	PAC II/AD	FIX	38383AQL1	September 2051
MU	2,094,962	1.50	SUP/AD	FIX	38383AQM9	September 2051
MY	703,000	1.50	PAC I	FIX	38383AQN7	September 2051
MZ	1,000	1.50	PAC II	FIX/Z	38383AQP2	September 2051
ZM	1,000	1.50	SUP	FIX/Z	38383AQQ0	September 2051
Security Group 22						
IB(1)	9,841,590	2.50	NTL(SC/PT)	FIX/IO	38383AQR8	May 2051
Security Group 23						
LY	1,133,729	2.00	SC/PT	FIX	38383AQS6	August 2051
Residuals						
R1	0	0.00	NPR	NPR	38383AQT4	September 2051
RR2	0	0.00	NPR	NPR	38383AQU1	September 2051
R3	0	0.00	NPR	NPR	38383AQV9	September 2051
R4	0	0.00	NPR	NPR	38383AQW7	September 2051
RR5	0	0.00	NPR	NPR	38383AQX5	January 2044
RR6	0	0.00	NPR	NPR	38383AQY3	September 2051
R7	0	0.00	NPR	NPR	38383AQZ0	September 2051
R8	0	0.00	NPR	NPR	38383ARA4	September 2051
R9	0	0.00	NPR	NPR	38383ARB2	September 2051
R10	0	0.00	NPR	NPR	38383ARC0	September 2051
R11	0	0.00	NPR	NPR	38383ARD8	September 2051
RR12	0	0.00	NPR	NPR	38383ARE6	September 2051
R13	0	0.00	NPR	NPR	38383ARF3	September 2051
RR14	0	0.00	NPR	NPR	38383ARG1	September 2051
R15	0	0.00	NPR	NPR	38383ARH9	September 2051
RR16	0	0.00	NPR	NPR	38383ARJ5	September 2051
R17	0	0.00	NPR	NPR	38383ARK2	September 2051
R18	0	0.00	NPR	NPR	38383ARL0	July 2051
R19	0	0.00	NPR	NPR	38383ARM8	May 2051
R20	0	0.00	NPR	NPR	38383ARN6	September 2041
R21	0	0.00	NPR	NPR	38383ARP1	September 2051
R22	0	0.00	NPR	NPR	38383ARQ9	May 2051
R23	0	0.00	NPR	NPR	38383ARR7	August 2051

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

AVAILABLE INFORMATION

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

- this Offering Circular Supplement (this “Supplement”),
- the Base Offering Circular and
- in the case of the Group 5, 18, 19, 22 and 23 securities, each disclosure document relating to the Underlying Certificates (the “Underlying Certificate Disclosure Documents”).

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

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

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

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TERMS SHEET

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

Sponsor: Goldman Sachs & Co. LLC

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

Trustee: U.S. Bank National Association

Tax Administrator: The Trustee

Closing Date: 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 or Subgroup⁽²⁾</u>	<u>Trust Asset Type</u>	<u>Certificate Rate</u>	<u>Original Term To Maturity (in years)</u>
1	Ginnie Mae II	3.000%	30
2	Ginnie Mae II	3.000%	30
3	Ginnie Mae II	3.000%	30
4	Ginnie Mae II	3.000%	30
5	Underlying Certificates	(1)	(1)
6	Ginnie Mae II	2.500%	30
7	Ginnie Mae II	2.500%	30
8	Ginnie Mae II	2.500%	30
9	Ginnie Mae II	3.500%	30
10	Ginnie Mae II	2.500%	30
11	Ginnie Mae II	2.500%	30
12	Ginnie Mae II	2.500%	30
13	Ginnie Mae II	2.000%	30
14	Ginnie Mae II	3.000%	30
15	Ginnie Mae II	2.500%	30
16	Ginnie Mae II	4.000%	30
17	Ginnie Mae II	3.500%	30
18	Underlying Certificates	(1)	(1)
19	Underlying Certificate	(1)	(1)
20A	Ginnie Mae I	5.058% ⁽³⁾	30
20B	Ginnie Mae II	4.000%	15
20C	Ginnie Mae II	6.112% ⁽⁴⁾	30
20D	Ginnie Mae II	6.144% ⁽⁵⁾	30
21A	Ginnie Mae II	2.000%	30
21B	Ginnie Mae II	2.500%	30
21C	Ginnie Mae I	2.500%	30

<u>Trust Asset Group or Subgroup⁽²⁾</u>	<u>Trust Asset Type</u>	<u>Certificate Rate</u>	<u>Original Term To Maturity (in years)</u>
22	Underlying Certificate	(1)	(1)
23	Underlying Certificates	(1)	(1)

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

(2) The Group 20 and 21 Trust Assets consist of the enumerated subgroups (each, a “Subgroup”).

(3) The Ginnie Mae I MBS Certificates that constitute the Subgroup 20A Trust Assets have Certificate Rates ranging from 4.750% to 7.000%. The Weighted Average Certificate Rate shown for the Subgroup 20A Trust Assets represents the weighted average of the Certificate Rates of those Trust Assets, weighted on the basis of the respective principal balances of such Trust MBS as of the Closing Date.

(4) The Ginnie Mae II MBS Certificates that constitute the Subgroup 20C Trust Assets have Certificate Rates ranging from 5.500% to 6.500%. The Weighted Average Certificate Rate shown for the Subgroup 20C Trust Assets represents the weighted average of the Certificate Rates of those Trust Assets, weighted on the basis of the respective principal balances of such Trust MBS as of the Closing Date.

(5) The Ginnie Mae II MBS Certificates that constitute the Subgroup 20D Trust Assets have Certificate Rates ranging from 5.500% to 7.000%. The Weighted Average Certificate Rate shown for the Subgroup 20D Trust Assets represents the weighted average of the Certificate Rates of those Trust Assets, weighted on the basis of the respective principal balances of such Trust MBS as of the Closing Date.

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 15 and 22, 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 through 4, 6 through 17 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			
\$132,376,785	358	1	3.400%
Group 2 Trust Assets			
\$102,078,268	342	14	3.467%
Group 3 Trust Assets			
\$222,921,969 ⁽³⁾	300	56	3.452%
Group 4 Trust Assets			
\$193,975,240	357	1	3.390%

<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 6 Trust Assets			
\$ 66,721,459	356	4	2.920%
Group 7 Trust Assets			
\$ 67,502,371 ⁽⁴⁾	358	1	2.880%
Group 8 Trust Assets			
\$ 87,527,810	351	7	2.810%
Group 9 Trust Assets			
\$ 7,933,849	356	3	4.014%
7,702,278	356	4	3.857%
7,579,456	356	4	3.875%
<u>\$ 23,215,583</u>			
Group 10 Trust Assets			
\$ 7,000,000 ⁽⁴⁾	352	8	2.907%
Group 11 Trust Assets			
\$244,814,120 ⁽⁴⁾	359	0	2.899%
Group 12 Trust Assets			
\$ 25,316,662 ⁽⁴⁾	359	0	2.899%
Group 13 Trust Assets			
\$ 31,304,507 ⁽⁴⁾	354	4	2.361%
Group 14 Trust Assets			
\$ 16,131,942	359	1	3.520%
Group 15 Trust Assets			
\$ 25,000,000	358	1	2.926%
Group 16 Trust Assets			
\$ 63,436,000	358	1	4.443%
Group 17 Trust Assets			
\$ 25,525,704	350	7	3.879%
Subgroup 21A Trust Assets			
\$ 1,544,734	341	4	2.357%
3,211,334	340	3	2.331%
1,915,608	358	2	2.338%
1,751,272	342	1	2.317%
751,714	354	4	2.250%
735,568	359	1	2.250%
<u>\$ 9,910,230</u>			

<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>
Subgroup 21B Trust Assets			
\$ 4,353,120	350	2	2.885%
1,390,919	342	1	2.767%
1,085,074	353	1	2.750%
422,748	341	1	2.881%
405,908	359	1	2.812%
381,775	359	1	2.846%
541,162	359	1	2.892%
1,088,140	353	1	2.931%
1,131,227	359	1	2.875%
<u>1,077,792</u>	<u>358</u>	<u>2</u>	<u>2.943%</u>
<u>\$ 11,877,865</u>			
Subgroup 21C Trust Assets			
\$ 2,231,867	347	1	3.000%

⁽¹⁾ As of September 1, 2021.

⁽²⁾ The Mortgage Loans underlying the Group 1 through 4 and 6 through 17 and Subgroup 21A and 21B Trust Assets may bear interest at rates ranging from 0.25% to 1.50% per annum above the related Certificate Rate.

⁽³⁾ The Mortgage Loans underlying the Group 3 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.

⁽⁴⁾ More than 10% of the Mortgage Loans underlying the Group 7 and 10 through 13 Trust Assets may be higher balance Mortgage Loans. See "Risk Factors" in this Supplement.

The actual remaining terms to maturity, loan ages and, in the case of the Group 1 through 4 and 6 through 17 and Subgroup 21A and 21B Trust Assets, Mortgage Rates of many of the Mortgage Loans underlying the Group 1 through 4, 6 through 17 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 Mortgage Loans Underlying the Group 20 Trust Assets⁽¹⁾:

<u>Pool Number</u>	<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>	<u>Certificate Rate</u>
Subgroup 20A Trust Assets					
366361	\$ 156.02	22	334	7.000%	6.500%
490087	77.46	20	272	6.500	6.000
505731	48.86	75	267	7.500	7.000
550987	393.03	104	239	7.000	6.500
699076	7,484.89	204	156	7.000	6.500
704155	799,960.99	192	153	6.000	5.500
769243	466,647.06	224	122	5.250	4.750
769245	454,216.17	226	122	5.500	5.000
774907	381,466.30	238	121	5.250	4.750
774908	39,789.20	227	122	5.500	5.000
775058	40,167.59	240	120	5.250	4.750
775157	129,140.18	236	121	5.250	4.750
792548	75,807.12	240	120	5.250	4.750
	<u>\$2,395,354.87</u>				
Subgroup 20B Trust Assets					
004645	\$ 39,087.50	37	139	4.389%	4.000%
Subgroup 20C Trust Assets					
738677	\$ 138,795.82	162	187	6.776%	6.500%
738678	280,026.69	164	192	6.835	6.500
738684	157,733.64	124	228	6.875	6.500
769449	219,577.45	159	193	5.921	5.500
769451	95,717.00	200	159	5.875	5.500
769460	50,508.46	142	210	6.000	5.500
	<u>\$ 942,359.06</u>				
Subgroup 20D Trust Assets					
004038	\$ 304,392.07	174	169	6.049%	5.500%
004223	36,621.72	191	158	6.844	6.500
005154	217,240.84	143	211	6.933	6.500
005190	122,476.30	134	218	6.968	6.500
005241	55,671.07	165	182	7.028	6.500
MA7453	113,889.06	136	209	5.918	5.500
MA7455	126,171.89	115	234	6.923	6.500
MA7515	380,190.45	145	203	6.470	6.000
MA7516	96,681.05	136	218	6.912	6.500
MA7517	107,046.59	85	268	7.500	7.000
	<u>\$1,560,381.04</u>				

(1) As of September 1, 2021.

(2) The Mortgage Loans underlying the Subgroup 20B, 20C and 20D Trust Assets may bear interest at rates ranging from 0.25% to 1.50% per annum above the related Certificate Rate.

The actual remaining terms to maturity, loan ages and, in the case of the Subgroup 20B, 20C and 20D Trust Assets, Mortgage Rates of many of the Mortgage Loans underlying the Group 20 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 5, 18, 19, 22 and 23 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 3						
FC	LIBOR + 0.20%	0.283%	0.20%	6.50%	0	0.00%
SC	6.30% – LIBOR	6.217%	0.00%	6.30%	0	6.30%
Security Group 4						
FA	LIBOR + 0.20%	0.283%	0.20%	6.50%	0	0.00%
SA	6.30% – LIBOR	6.217%	0.00%	6.30%	0	6.30%
Security Group 9						
FB	Compounded SOFR + 0.30%	0.350%	0.30%	4.00%	0	0.00%
SB	3.70% – Compounded SOFR	3.650%	0.00%	3.70%	0	3.70%

(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.

Class WA is a Weighted Average Coupon Class that will accrue interest during each Accrual Period at a per annum Interest Rate equal to the Weighted Average Certificate Rate (“WACR”) of the Group 20 Trust Assets for that Accrual Period. The approximate initial Interest Rate for Class WA, which will be in effect for the first Accrual Period, is 5.59411%.

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

SECURITY GROUP 1

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

SECURITY GROUP 2

The Group 2 Principal Distribution Amount, the AZ Accrual Amount and the ZP Accrual Amount will be allocated as follows:

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

SECURITY GROUP 3

The Group 3 Principal Distribution Amount will be allocated, concurrently, to C and FC, pro rata, until retired

SECURITY GROUP 4

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

SECURITY GROUP 5

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

- 50.2071938416% of the Group 5 Principal Distribution Amount and the ZC Accrual Amount in the following order of priority:
 1. To EB, until reduced to its Scheduled Principal Balance for that Distribution Date
 2. To ZC, until retired
 3. To EB, without regard to its Scheduled Principal Balance, until retired

- 49.7928061584% of the Group 5 Principal Distribution Amount and the ZE Accrual Amount in the following order of priority:

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

SECURITY GROUP 6

The Group 6 Principal Distribution Amount and the EZ Accrual Amount will be allocated, sequentially, to EG and EZ, in that order, until retired

SECURITY GROUP 7

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

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

SECURITY GROUP 8

The Group 8 Principal Distribution Amount will be allocated, sequentially, to DA and DB, in that order, until retired

SECURITY GROUP 9

The Group 9 Principal Distribution Amount and the ZA Accrual Amount will be allocated as follows:

- The ZA Accrual Amount, sequentially, to BA and ZA, in that order, until retired
- 79.9999982770% of the Group 9 Principal Distribution Amount to FB, until retired
- 20.0000017230% of the Group 9 Principal Distribution Amount in the following order of priority:
 1. Sequentially, to BA and ZA, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. To BU, until retired
 3. Sequentially, to BA and ZA, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 10

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

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

SECURITY GROUP 11

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

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

SECURITY GROUP 12

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

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

SECURITY GROUP 13

The Group 13 Principal Distribution Amount and the NZ Accrual Amount will be allocated in the following order of priority:

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

SECURITY GROUP 14

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

- The ZG Accrual Amount in the following order of priority:
 1. Concurrently, to GC and GD, pro rata, until retired
 2. To ZG, until retired
- The Group 14 Principal Distribution Amount and the GZ Accrual Amount in the following order of priority:
 1. To GC, GD and ZG, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date in the following order of priority:
 - a. Concurrently, to GC and GD, pro rata, while outstanding
 - b. To ZG, while outstanding
 2. To GZ, until retired

3. To GC, GD and ZG, in the same manner and order of priority as described in step 1. above, but without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 15

The Group 15 Principal Distribution Amount will be allocated to G, until retired

SECURITY GROUP 16

The Group 16 Principal Distribution Amount and the ZK Accrual Amount will be allocated as follows:

- 39.4097988524% of the Group 16 Principal Distribution Amount to KT, until retired
- 60.5902011476% of the Group 16 Principal Distribution Amount and the ZK Accrual Amount in the following order of priority:
 1. Sequentially, to KA and KY, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. To ZK, until retired
 3. Sequentially, to KA and KY, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 17

The Group 17 Principal Distribution Amount will be allocated to M, until retired

SECURITY GROUP 19

The Group 19 Principal Distribution Amount will be allocated, sequentially, to LA, LB, LC and LD, in that order, until retired

SECURITY GROUP 20

The Group 20 Principal Distribution Amount will be allocated to WA, until retired

SECURITY GROUP 21

The Group 21 Principal Distribution Amount, the MZ Accrual Amount and the ZM Accrual Amount will be allocated as follows:

- The MZ Accrual Amount, sequentially, to MK and MZ, in that order, until retired
- The ZM Accrual Amount, sequentially, to MU and ZM, in that order, until retired
- The Group 21 Principal Distribution Amount in the following order of priority:
 1. Sequentially, to MA and MY, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. Sequentially, to MK and MZ, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date

3. Sequentially, to MU and ZM, in that order, until retired
4. Sequentially, to MK and MZ, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
5. Sequentially, to MA and MY, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 23

The Group 23 Principal Distribution Amount will be allocated to LY, 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	
2 AP	150% PSA through 250% PSA
7 CP	150% PSA through 300% PSA
9 BA and ZA (in the aggregate)	150% PSA through 275% PSA
10 KP	350% PSA through 500% PSA
11 JP and JY (in the aggregate)	150% PSA through 305% PSA
12 QP	195% PSA through 400% PSA
13 NP and NY (in the aggregate)	125% PSA through 250% PSA
14 GC, GD and ZG (in the aggregate)	150% PSA through 300% PSA
16 KA and KY (in the aggregate)	250% PSA through 400% PSA
PAC I Classes	
21 MA and MY (in the aggregate)	160% PSA through 250% PSA
PAC II Classes	
21 MK and MZ (in the aggregate)	190% PSA through 250% PSA
TAC Classes	
5 EB	135% PSA
5 EC	200% PSA
PAC and TAC Classes	
2 AP and ZP (in the aggregate)	550% 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 or Subgroups indicated:

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
Security Group 1		
AI	\$ 44,125,595	33.3333333333% of AE (PT Class)
Security Group 2		
IP	\$ 53,965,143	75% of AP (PAC/TAC/AD Class)
Security Group 3		
SC	\$ 74,307,323	100% of FC (PT Class)
Security Group 4		
SA	\$ 64,658,413	100% of FA (PT Class)
Security Group 5		
EI	\$ 58,576,065	58.3333333333% of the Group 5 Trust Assets
Security Group 6		
IA	\$ 13,344,291	20% of the Group 6 Trust Assets
IC	18,741,206	30% of EG (SEQ/AD Class)
IE	\$ 13,344,291	20% of the Group 6 Trust Assets
	18,741,206	30% of EG (SEQ/AD Class)
	<u>\$ 32,085,497</u>	
Security Group 7		
CI	\$ 33,000,000	60% of CP (PAC/AD Class)
Security Group 8		
DI	\$ 25,253,654	30% of DA (SEQ Class)
HI	52,516,686	60% of the Group 8 Trust Assets
ID	35,011,124	40% of the Group 8 Trust Assets
IH	35,011,124	40% of the Group 8 Trust Assets
Security Group 9		
SB	\$ 18,572,466	100% of FB (PT Class)
Security Group 11		
JL	\$114,000,000	60% of JP (PAC/AD Class)
Security Group 12		
QI	\$ 8,000,000	40% of QP (PAC/AD Class)
Security Group 13		
IN	\$ 9,221,250	37.5% of NP (PAC/AD Class)
NI	9,648,580	37.5% of NP and NY (in the aggregate) (PAC/AD Classes)
Security Group 14		
GI	\$ 2,333,333	58.3333333333% of GC (PAC/AD Class)
	4,594,500	50% of GD (PAC/AD Class)
	<u>\$ 6,927,833</u>	
Security Group 15		
IG	\$ 5,000,000	20% of G (PT Class)

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
Security Group 16		
IK	\$ 30,038,500	47.3524497131% of the Group 16 Trust Assets
IL	12,150,000	37.5% of KA (PAC/AD Class)
LI	\$ 30,038,500	47.3524497131% of the Group 16 Trust Assets
	12,150,000	37.5% of KA (PAC/AD Class)
	<u>\$ 42,188,500</u>	
Security Group 17		
MI	\$ 14,586,116	57.1428571429% of M (PT Class)
Security Group 18		
IO	\$ 30,460,116	100% of the Group 18 Trust Assets
Security Group 21		
IM	\$ 1,982,046	20% of the Subgroup 21A Trust Assets
	4,751,146	40% of the Subgroup 21B Trust Assets
	892,746	40% of the Subgroup 21C Trust Assets
	<u>\$ 7,625,938</u>	
Security Group 22		
IB	\$ 9,841,590	100% of the Group 22 Trust Assets
Security Groups 15 and 22		
BI	\$ 5,000,000	20% of G (PT Class)
	9,841,590	100% of the Group 22 Trust Assets
	<u>\$ 14,841,590</u>	

Tax Status: Single REMIC Series as to the Group 1 Trust Assets (the “Group 1 REMIC”), the Group 3 Trust Assets (the “Group 3 REMIC”), the Group 4 Trust Assets (the “Group 4 REMIC”), the Group 7 Trust Assets (the “Group 7 REMIC”), the Group 8 Trust Assets (the “Group 8 REMIC”), the Group 9 Trust Assets (the “Group 9 REMIC”), the Group 10 Trust Assets (the “Group 10 REMIC”), the Group 11 Trust Assets (the “Group 11 REMIC”), the Group 13 Trust Assets (the “Group 13 REMIC”), the Group 15 Trust Assets (the “Group 15 REMIC”), the Group 17 Trust Assets (the “Group 17 REMIC”), the Group 18 Trust Assets (the “Group 18 REMIC”), the Group 19 Trust Assets (the “Group 19 REMIC”), the Group 20 Trust Assets (the “Group 20 REMIC”), the Group 21 Trust Assets (the “Group 21 REMIC”), the Group 22 Trust Assets (the “Group 22 REMIC”) and the Group 23 Trust Assets (the “Group 23 REMIC”). Double REMIC Series as to the Group 2 Trust Assets, the Group 5 Trust Assets, the Group 6 Trust Assets, the Group 12 Trust Assets, the Group 14 Trust Assets and the Group 16 Trust Assets. Separate REMIC elections will be made as to the Group 1 REMIC, the Issuing REMIC and the Pooling REMIC with respect to the Group 2 Trust Assets (the “Group 2 Issuing REMIC” and the “Group 2 Pooling REMIC,” respectively), the Group 3 REMIC, the Group 4 REMIC, the Issuing REMIC and the Pooling REMIC with respect to the Group 5 Trust Assets (the “Group 5 Issuing REMIC” and the “Group 5 Pooling REMIC,” respectively), the Issuing REMIC and the Pooling REMIC with respect to the Group 6 Trust Assets (the “Group 6 Issuing REMIC” and the “Group 6 Pooling REMIC,” respectively), the Group 7 REMIC, the Group 8 REMIC, the Group 9 REMIC, the Group 10 REMIC, the Group 11 REMIC, the Issuing REMIC and the Pooling REMIC with respect to the Group 12 Trust Assets (the “Group 12 Issuing REMIC” and the “Group 12 Pooling REMIC,” respectively), the Group 13 REMIC, the Issuing REMIC and the Pooling REMIC with respect to the Group 14 Trust Assets (the “Group 14 Issuing REMIC” and the “Group 14 Pooling REMIC,” respectively), the Group 15 REMIC, the Issuing REMIC and the Pooling REMIC with respect to the Group 16 Trust

Assets (the “Group 16 Issuing REMIC” and the “Group 16 Pooling REMIC,” respectively), the Group 17 REMIC, the Group 18 REMIC, the Group 19 REMIC, the Group 20 REMIC, the Group 21 REMIC, the Group 22 REMIC and the Group 23 REMIC. See “*Certain United States Federal Income Tax Consequences*” in this Supplement and in the Base Offering Circular.

Regular and Residual Classes: Classes R1, RR2, R3, R4, RR5, RR6, R7, R8, R9, R10, R11, RR12, R13, RR14, R15, RR16, R17, R18, R19, R20, R21, R22 and R23 are Residual Classes. Class R1 represents the Residual Interest of the Group 1 REMIC. Class RR2 represents the Residual Interest of the Group 2 Issuing and Pooling REMICs. Class R3 represents the Residual Interest of the Group 3 REMIC. Class R4 represents the Residual Interest of the Group 4 REMIC. Class RR5 represents the Residual Interest of the Group 5 Issuing and Pooling REMICs. Class RR6 represents the Residual Interest of the Group 6 Issuing and Pooling REMICs. Class R7 represents the Residual Interest of the Group 7 REMIC. Class R8 represents the Residual Interest of the Group 8 REMIC. Class R9 represents the Residual Interest of the Group 9 REMIC. Class R10 represents the Residual Interest of the Group 10 REMIC. Class R11 represents the Residual Interest of the Group 11 REMIC. Class RR12 represents the Residual Interest of the Group 12 Issuing and Pooling REMICs. Class R13 represents the Residual Interest of the Group 13 REMIC. Class RR14 represents the Residual Interest of the Group 14 Issuing and Pooling REMICs. Class R15 represents the Residual Interest of the Group 15 REMIC. Class RR16 represents the Residual Interest of the Group 16 Issuing and Pooling REMICs. Class R17 represents the Residual Interest of the Group 17 REMIC. Class R18 represents the Residual Interest of the Group 18 REMIC. Class R19 represents the Residual Interest of the Group 19 REMIC. Class R20 represents the Residual Interest of the Group 20 REMIC. Class R21 represents the Residual Interest of the Group 21 REMIC. Class R22 represents the Residual Interest of the Group 22 REMIC. Class R23 represents the Residual Interest of the Group 23 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 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 classes will not receive any principal distribution on that date (other than from any applicable accrual amount). If prepayments result in principal distributions on any distribution date greater than the amount needed to produce scheduled payments on the PAC and TAC classes for that distribution date, this excess will be distributed to the related support classes.

The rate of payments on the underlying certificates will directly affect the rate of payments on the group 5, 18, 19, 22 and 23 securities. The underlying certificates will be sensitive in varying degrees to:

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

As described in the related underlying certificate disclosure documents, the underlying certificates included in trust asset group 23 are not entitled to distributions of principal until a certain class of the related underlying series has been retired and, accordingly, distributions of principal of the related mortgage loans for extended periods may be applied to the distribution of principal of such classes of certificates having priority over these underlying certificates. Accordingly, these underlying certificates may receive no principal distributions for extended periods of time.

In addition, the principal entitlements of the underlying certificates included in trust asset groups 19 and 23 on any payment date are calculated, directly or indirectly, on the basis of schedules; no assurance can be given that the underlying certificates will adhere to their schedules. Further, prepayments on the related mortgage loans may have occurred at rates faster or slower than those initially assumed.

The trust assets underlying certain of the underlying certificates included in trust asset group 5 are also previously issued certificates that represent beneficial ownership interests in separate trusts. The rate of payments on the previously issued certificates backing these underlying certificates will directly affect the timing and rate of payments on the group 5 securities. You should read the related underlying certificate disclosure documents, including the risk factors contained therein, to understand the payments on and related risks of the previously issued certificates backing these underlying certificates.

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

Up to 10% of the mortgage loans underlying the group 1 through 6, 8, 9, 14 through 17, 20 and 21 trust assets and up to 100% of the mortgage loans underlying the group 7, 10 through 13, 18, 19, 22 and 23 trust assets may be higher balance mortgage loans.

Subject to special pooling parameters set forth in the Ginnie Mae Mortgage-Backed Securities Guide, qualifying federally-insured or guaranteed mortgage loans that exceed certain balance thresholds established by Ginnie Mae (“higher balance mortgage loans”) may be included in Ginnie Mae guaranteed pools. There are no historical performance data regarding the prepayment rates for higher balance mortgage loans. If the higher balance mortgage loans prepay faster or slower than expected, the weighted average lives and yields of the related securities are likely to be affected, perhaps significantly. Furthermore, higher balance mortgage loans tend to be concentrated in certain geographic areas, which may experience relatively higher rates of defaults in the event of adverse economic conditions. No assurances can be given about the prepayment experience or performance of the higher balance mortgage loans.

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

industry practices will develop either before or after LIBOR ceases to be available or is no longer representative. It is not possible to predict the impact that disparate outcomes, the availability or unavailability of LIBOR or alternative rates, divergent industry practices or any other reforms related to LIBOR that may be adopted in the U.S., U.K. or elsewhere will have on the performance, trading market or value of financial instruments, including securities with an interest rate based on LIBOR (“LIBOR classes”).

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

The ARRC Endorsed Terms provide for various alternative benchmarks based on availability: the first two alternatives involve 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 9 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 9 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 9 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 9 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 9 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 9 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 9 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 9 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 9 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 9 floating rate and inverse floating rate securities and the suitability of investing in the group 9 floating rate and

inverse floating rate securities in light of your particular circumstances.

Interest on the group 9 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 9 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 9 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 9 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 9 floating rate and inverse floating rate securities, which could adversely affect the return on, value of, and market for, the group 9 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 5, 18, 19, 22 and 23 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 through 4, 6 through 17, 20 and 21)

The Subgroup 20A and 21C Trust Assets are either:

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

Each Mortgage Loan underlying a Ginnie Mae I MBS Certificate bears interest at a Mortgage Rate 0.50% per annum greater than the related Certificate Rate. The difference between the Mortgage Rate and the

Certificate Rate is used to pay the related servicers of the Mortgage Loans a monthly servicing fee and Ginnie Mae a fee for its guaranty of the Ginnie Mae I MBS Certificate of 0.44% per annum and 0.06% per annum, respectively, of the outstanding principal balance of the Mortgage Loan.

The Group 1 through 4 and 6 through 17 and Subgroup 20B, 20C, 20D, 21A and 21B Trust Assets are either:

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

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

The Underlying Certificates (Groups 5, 18, 19, 22 and 23)

The Group 5, 18, 19, 22 and 23 Trust Assets are Underlying Certificates that represent beneficial ownership interests in one or more separate trusts, the assets of which evidence direct or indirect beneficial ownership interests in certain Ginnie Mae Certificates. Each Underlying Certificate constitutes all or a portion of a class of a separate Series of certificates described in the related Underlying Certificate Disclosure Document. Each Underlying Certificate Disclosure Document may be obtained from the Information Agent as described under “Available Information” in this Supplement or on ginniemae.gov. 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 through 4, 6 through 17 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 through 4, 6 through 17 and 21 Trust Assets” and the general characteristics described in the Base Offering Circular. The Mortgage Loans underlying the Group 20 Trust Assets are expected to have, on a weighted average basis, the characteristics set forth in the Terms Sheet under “Characteristics of the Mortgage Loans Underlying the Group 20 Trust Assets” and the general characteristics described in the Base Offering Circular. The Mortgage Loans will consist of first lien, single-family, fixed rate, residential mortgage loans that are insured or guaranteed by the Federal Housing Administration, the United States Department of Veterans Affairs, Rural Development (formerly the Rural Housing Service) or the United States Department of Housing and Urban Development (“HUD”). See “*The Ginnie Mae Certificates — General*” in the Base Offering Circular.

Specific information regarding the characteristics of the Mortgage Loans underlying the Trust MBS is not available. For purposes of this Supplement, certain assumptions have been made regarding the remaining terms to maturity, loan ages and, in the case of the Group 1 through 4 and 6 through 17 and Subgroup 20B, 20C, 20D, 21A and 21B Trust Assets, Mortgage Rates of the Mortgage Loans underlying the Trust MBS. However, the actual remaining terms to maturity, loan ages and, in the case of the Group 1 through 4 and 6 through 17 and Subgroup 20B, 20C, 20D, 21A and 21B Trust Assets, Mortgage Rates of many of the Mortgage Loans will differ from the characteristics assumed, perhaps significantly. This will be the case even if the weighted average characteristics of the Mortgage Loans are the same as the assumed characteristics. Small differences in the characteristics of the Mortgage Loans can have a significant effect on the Weighted Average Lives and yields of the Securities. See *“Risk Factors” and “Yield, Maturity and Prepayment Considerations” in this Supplement.*

The Trustee Fee

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

GINNIE MAE GUARANTY

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

DESCRIPTION OF THE SECURITIES

General

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

Form of Securities

Each Class of Securities other than the Residual Securities initially will be issued and maintained, and may be transferred only on the Fedwire Book-Entry System. Beneficial Owners of Book-Entry 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 and Delay Classes	The calendar month preceding the related Distribution Date
Floating Rate and Inverse Floating Rate Classes	From the 20 th day of the month preceding the month of the related Distribution Date through the 19 th day of the month of that Distribution Date

Fixed Rate 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 FB and SB, 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.

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 FB and SB 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 FB and SB 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.

Weighted Average Coupon Class

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

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 AZ, CZ, EZ, GZ, JZ, KZ, MZ, NZ, ZA, ZC, ZE, ZG, ZK, ZM, ZP and ZQ 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 R1 Securities, Class R3 Securities, Class R4 Securities, Class R7 Securities, Class R8 Securities, Class R9 Securities, Class R10 Securities, Class R11 Securities, Class R13 Securities, Class R15 Securities, Class R17 Securities, Class R18 Securities, Class R19 Securities, Class R20 Securities, Class R21 Securities, Class R22 Securities and Class R23 Securities will represent the beneficial ownership of the Residual Interest in the Group 1 REMIC, the Group 3 REMIC, the Group 4 REMIC, the Group 7 REMIC, the Group 8 REMIC, the Group 9 REMIC, the Group 10 REMIC, the Group 11 REMIC, the Group 13 REMIC, the Group 15 REMIC, the Group 17 REMIC, the Group 18 REMIC, the Group 19 REMIC, the Group 20 REMIC, the Group 21 REMIC, the Group 22 REMIC and the Group 23 REMIC, respectively, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular. The Class RR2 Securities will represent the beneficial ownership of the Residual Interest in the Group 2 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 2 Pooling REMIC, the Class RR5 Securities will represent the beneficial ownership of the Residual Interest in the Group 5 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 5 Pooling REMIC, the Class RR6 Securities will represent the beneficial ownership of the Residual Interest in the Group 6 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 6 Pooling REMIC, the Class RR12 Securities will represent the beneficial ownership of the Residual Interest in the Group 12 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 12 Pooling REMIC, the Class RR14 Securities will represent the beneficial ownership of the Residual Interest in the Group 14 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 14 Pooling REMIC and the Class RR16 Securities will represent the beneficial ownership of the Residual Interest in the Group 16 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 16 Pooling REMIC, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular. The Class R1, RR2, R3, R4, RR5, RR6, R7, R8, R9, R10, R11, RR12, R13, RR14, R15, RR16, R17, R18, R19, R20, R21, R22 and R23 Securities have no Class Principal Balance and do not accrue interest. The Class R1, RR2, R3, R4, RR5, RR6, R7, R8, R9, R10, R11, RR12, R13, RR14, R15, RR16, R17, R18, R19, R20, R21, R22 and R23 Securities will be entitled to receive the proceeds of the disposition of any assets remaining in the related Trust REMIC or Trust REMICs, as applicable, after the Class Principal Balance or Class Notional Balance of each Class of Regular Securities in the related Security Group has been

reduced to zero. However, any remaining proceeds are not likely to be significant. The Residual Securities may not be transferred to a Plan Investor, a Non-U.S. Person or a Disqualified Organization.

Class Factors

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

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

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

Termination

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

<u>Trust REMICs</u>	<u>Related Securities</u>
Group 1 REMIC	Group 1 Securities
Group 2 Issuing and Pooling REMICs	Group 2 Securities
Group 3 REMIC	Group 3 Securities
Group 4 REMIC	Group 4 Securities
Group 5 Issuing and Pooling REMICs	Group 5 Securities
Group 6 Issuing and Pooling REMICs	Group 6 Securities
Group 7 REMIC	Group 7 Securities
Group 8 REMIC	Group 8 Securities
Group 9 REMIC	Group 9 Securities
Group 10 REMIC	Group 10 Securities

<u>Trust REMICs</u>	<u>Related Securities</u>
Group 11 REMIC	Group 11 Securities
Group 12 Issuing and Pooling REMICs	Group 12 Securities
Group 13 REMIC	Group 13 Securities
Group 14 Issuing and Pooling REMICs	Group 14 Securities
Group 15 REMIC	Group 15 Securities
Group 16 Issuing and Pooling REMICs	Group 16 Securities
Group 17 REMIC	Group 17 Securities
Group 18 REMIC	Group 18 Securities
Group 19 REMIC	Group 19 Securities
Group 20 REMIC	Group 20 Securities
Group 21 REMIC	Group 21 Securities
Group 22 REMIC	Group 22 Securities
Group 23 REMIC	Group 23 Securities

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

With respect to each of Security Groups 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20, 21, 22 and 23, a Holder of all of the outstanding Regular Securities of any such Security Group and the related Class of Residual Securities will have the right to purchase the related Trust Assets upon three Business Days' notice (the "Notice Period"). The purchase will be for cash in an amount equal to (A)(i) the aggregate remaining principal balance of the assets of such Security Group, but in no event less than the aggregate outstanding principal amount of the Securities of such Security Group, plus (ii) accrued interest on the Securities of such Security Group, less (B) amounts on deposit in the related Trust REMIC or Trust REMICs, as applicable, for distribution on the Securities of such Security Group, plus (C) a \$5,000 termination fee payable to the Trustee in connection with each Security Group to be terminated. After the Notice Period, and upon such purchase, the Trustee will terminate the related Trust REMIC, or Trust REMICs, as applicable. Upon such termination, the Trustee will distribute the cash proceeds of the sale of the related Trust Assets to the Holder of the related Securities (which distribution may be offset against amounts due on the sale of such assets), will cancel the Securities of the related Security Group and cause the removal from the Book-Entry Depository Account of all Classes of the related Security Group, will cancel the related Class of Residual Securities, and will credit the remaining Trust Assets in the related Security Group to the account of the surrendering Holder. Notwithstanding anything to the contrary contained herein, no such termination will be allowed unless the Trustee and Ginnie Mae are provided, at no cost to either the Trustee or Ginnie Mae, an Opinion of Counsel, acceptable to the Trustee and Ginnie Mae, to the effect that such termination constitutes a "qualified liquidation" under the REMIC Provisions, including Section 860F(a)(4) of the Code, and such termination will not result in a disqualification of any Trust REMIC that is not terminated at such time or the imposition of any "prohibited transactions" or "contributions" tax under the REMIC Provisions on any Trust REMIC that is not terminated at such time.

Modification and Exchange

All or a portion of the Classes of REMIC Securities specified on the front cover may be exchanged for a proportionate interest in the related MX Class or Classes shown on Schedule I to this Supplement. Similarly, all or a portion of the related MX Class or Classes may be exchanged for proportionate interests in the related Class or Classes of REMIC Securities and, in the case of Combinations 3, 4, 5, 6, 7, 8 and 9, 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 3, 4, 5, 7, 8 and 9, 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 and 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 2021-156. 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 5, 18, 19, 22 and 23 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 5, 18, 19, 22 and 23 securities"* in this Supplement.

Accretion Directed Classes

Classes AP, BA, CP, EB, EC, EG, GC, GD, JP, JY, KA, KP, KY, MK, MU, NP, NY, QP, ZP and ZG 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 GI, IC, IL, IP and QI is a Notional Class whose Class Notional Balance is determined by reference to the Class Principal Balance of the related Accretion Directed Class or Classes 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 Ranges.

Securities that Receive Principal on the Basis of Schedules

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

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

<u>Security Group</u>	<u>Initial Effective Ranges or Rates</u>
PAC Classes	
2 AP	150% PSA through 250% PSA
7 CP	150% PSA through 300% PSA
9 BA and ZA (in the aggregate)	150% PSA through 275% PSA
10 KP	350% PSA through 500% PSA
11 JP and JY (in the aggregate)	150% PSA through 305% PSA
12 QP	195% PSA through 400% PSA
13 NP and NY (in the aggregate)	125% PSA through 250% PSA
14 GC, GD and ZG (in the aggregate)	150% PSA through 300% PSA
16 KA and KY (in the aggregate)	250% PSA through 400% PSA
PAC I Classes	
21 MA and MY (in the aggregate)	160% PSA through 250% PSA
PAC II Classes	
21 MK and MZ (in the aggregate)	190% PSA through 250% PSA
TAC Classes	
5 EB	135% PSA
5 EC	200% PSA
PAC and TAC Classes	
2 AP and ZP (in the aggregate)	550% PSA

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

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

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

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

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

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

Assumability

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

Final Distribution Date

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

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

Modeling Assumptions

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

1. The Mortgage Loans underlying the Group 1 through 4, 6 through 17 and 21 Trust Assets have the assumed characteristics shown under “Assumed Characteristics of the Mortgage Loans Underlying the Group 1 through 4, 6 through 17 and 21 Trust Assets” in the Terms Sheet, and the Mortgage Loans underlying the Group 20 Trust Assets have the characteristics shown under “Characteristics of the Mortgage Loans Underlying the Group 20 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 through 4, 6 through 17 or 21 Trust Asset is assumed to have an original and a remaining term to maturity of 360 months and each Mortgage Loan underlying a Group 1 through 4 or 6 through 17 or Subgroup 21A or 21B Trust Asset is assumed to have a Mortgage Rate of 1.50% per annum higher than the related Certificate Rate.

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

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

4. A termination of the Trust, any Trust REMIC 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”). 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 AE and AI				
	0%	100%	350%	500%	700%
Initial Percent	100	100	100	100	100
September 2022	98	97	93	91	88
September 2023	97	91	78	71	62
September 2024	95	84	61	49	36
September 2025	93	77	47	34	20
September 2026	91	70	36	23	12
September 2027	89	64	28	16	7
September 2028	87	59	21	11	4
September 2029	85	54	16	7	2
September 2030	83	49	13	5	1
September 2031	80	44	10	3	1
September 2032	78	40	7	2	0
September 2033	75	36	6	2	0
September 2034	72	33	4	1	0
September 2035	69	29	3	1	0
September 2036	66	26	2	0	0
September 2037	63	23	2	0	0
September 2038	60	21	1	0	0
September 2039	56	18	1	0	0
September 2040	53	16	1	0	0
September 2041	49	14	1	0	0
September 2042	45	12	0	0	0
September 2043	41	10	0	0	0
September 2044	36	8	0	0	0
September 2045	32	7	0	0	0
September 2046	27	5	0	0	0
September 2047	22	4	0	0	0
September 2048	17	3	0	0	0
September 2049	12	2	0	0	0
September 2050	6	1	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	18.3	10.5	4.8	3.7	2.8

Security Group 2 PSA Prepayment Assumption Rates																				
Distribution Date	Classes AP and IP					Class AZ					Class Z					Class ZP				
	0%	150%	220%	250%	500%	0%	150%	220%	250%	500%	0%	150%	220%	250%	500%	0%	150%	220%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	96	87	87	87	87	103	103	103	103	103	103	103	93	89	56	103	103	82	73	0
September 2023	93	72	72	72	52	106	106	106	106	106	106	106	85	77	58	106	106	61	42	0
September 2024	89	57	57	57	27	109	109	109	109	109	109	109	80	69	59	109	109	46	21	0
September 2025	85	44	44	44	10	113	113	113	113	113	113	113	78	65	61	113	113	37	8	0
September 2026	81	33	33	33	0	116	116	116	107	116	116	116	78	64	58	116	116	33	1	0
September 2027	76	22	22	22	0	120	120	120	120	72	120	120	80	65	39	120	120	32	0	0
September 2028	72	12	12	12	0	123	123	123	123	49	123	122	81	67	27	123	120	31	0	0
September 2029	67	4	4	4	0	127	127	127	127	33	127	123	83	69	18	127	118	30	0	0
September 2030	62	0	0	0	0	131	131	131	120	23	131	117	78	65	12	131	101	15	0	0
September 2031	57	0	0	0	0	135	135	120	98	15	135	103	65	53	8	135	65	0	0	0
September 2032	52	0	0	0	0	139	139	100	80	10	139	90	54	43	6	139	32	0	0	0
September 2033	46	0	0	0	0	143	143	83	65	7	143	78	45	35	4	143	1	0	0	0
September 2034	41	0	0	0	0	148	125	69	53	5	148	68	37	29	2	148	0	0	0	0
September 2035	35	0	0	0	0	152	108	57	43	3	152	59	31	23	2	152	0	0	0	0
September 2036	28	0	0	0	0	157	93	47	34	2	157	51	25	19	1	157	0	0	0	0
September 2037	22	0	0	0	0	162	80	38	28	1	162	43	21	15	1	162	0	0	0	0
September 2038	15	0	0	0	0	166	68	31	22	1	166	37	17	12	0	166	0	0	0	0
September 2039	8	0	0	0	0	171	57	25	17	1	171	31	14	9	0	171	0	0	0	0
September 2040	1	0	0	0	0	177	48	20	13	0	177	26	11	7	0	177	0	0	0	0
September 2041	0	0	0	0	0	182	40	16	10	0	166	22	9	6	0	146	0	0	0	0
September 2042	0	0	0	0	0	188	32	12	8	0	152	18	7	4	0	110	0	0	0	0
September 2043	0	0	0	0	0	193	26	9	6	0	138	14	5	3	0	73	0	0	0	0
September 2044	0	0	0	0	0	199	20	7	4	0	124	11	4	2	0	34	0	0	0	0
September 2045	0	0	0	0	0	199	15	5	3	0	108	8	3	2	0	0	0	0	0	0
September 2046	0	0	0	0	0	170	11	3	2	0	92	6	2	1	0	0	0	0	0	0
September 2047	0	0	0	0	0	139	7	2	1	0	75	4	1	1	0	0	0	0	0	0
September 2048	0	0	0	0	0	106	4	1	1	0	58	2	1	0	0	0	0	0	0	0
September 2049	0	0	0	0	0	73	1	0	0	0	39	1	0	0	0	0	0	0	0	0
September 2050	0	0	0	0	0	37	0	0	0	0	20	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	0	0	0	0	0
Weighted Average Life (years)	10.8	3.8	3.8	3.8	2.2	27.1	17.7	14.4	13.2	7.4	25.0	14.9	11.1	9.3	4.5	21.6	10.2	4.2	1.9	0.5

**Security Group 3
PSA Prepayment Assumption Rates**

Distribution Date	Classes C, FC and SC				
	0%	100%	250%	400%	500%
Initial Percent	100	100	100	100	100
September 2022	98	92	83	74	68
September 2023	97	84	68	55	46
September 2024	95	76	57	40	32
September 2025	93	70	47	30	21
September 2026	91	63	38	22	14
September 2027	89	57	31	16	10
September 2028	87	52	26	12	7
September 2029	85	47	21	9	4
September 2030	83	42	17	6	3
September 2031	80	38	14	4	2
September 2032	78	34	11	3	1
September 2033	75	30	9	2	1
September 2034	72	26	7	2	1
September 2035	69	23	6	1	0
September 2036	66	20	4	1	0
September 2037	63	17	3	1	0
September 2038	60	15	3	0	0
September 2039	56	12	2	0	0
September 2040	53	10	1	0	0
September 2041	49	8	1	0	0
September 2042	45	6	1	0	0
September 2043	41	4	0	0	0
September 2044	36	3	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	8.8	5.0	3.3	2.6

**Security Group 4
PSA Prepayment Assumption Rates**

Distribution Date	Classes A, FA and SA				
	0%	100%	350%	500%	700%
Initial Percent	100	100	100	100	100
September 2022	98	97	93	91	88
September 2023	97	91	78	71	62
September 2024	95	84	61	49	36
September 2025	93	77	47	34	20
September 2026	91	70	36	23	12
September 2027	89	64	28	16	7
September 2028	87	59	21	11	4
September 2029	85	54	16	7	2
September 2030	83	49	13	5	1
September 2031	80	44	10	3	1
September 2032	78	40	7	2	0
September 2033	75	36	6	2	0
September 2034	72	33	4	1	0
September 2035	69	29	3	1	0
September 2036	66	26	2	0	0
September 2037	63	23	2	0	0
September 2038	60	21	1	0	0
September 2039	56	18	1	0	0
September 2040	53	16	1	0	0
September 2041	49	14	1	0	0
September 2042	45	12	0	0	0
September 2043	41	10	0	0	0
September 2044	36	8	0	0	0
September 2045	32	7	0	0	0
September 2046	27	5	0	0	0
September 2047	22	4	0	0	0
September 2048	17	3	0	0	0
September 2049	12	2	0	0	0
September 2050	6	1	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	18.3	10.5	4.8	3.7	2.8

**Security Group 5
PSA Prepayment Assumption Rates**

Distribution Date	Class EB					Class EC					Class EI				
	0%	100%	350%	500%	700%	0%	100%	350%	500%	700%	0%	100%	350%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	96	90	78	69	57	96	90	78	69	57	96	91	76	67	56
September 2023	92	81	59	46	32	93	82	59	46	32	93	82	58	45	31
September 2024	89	73	45	31	18	89	73	45	31	18	89	74	44	30	17
September 2025	84	65	34	21	10	85	66	34	21	10	85	66	33	20	10
September 2026	80	58	25	14	5	80	58	25	14	5	81	59	25	14	5
September 2027	76	52	19	9	3	76	52	19	9	3	77	53	19	9	3
September 2028	71	45	14	6	2	71	46	14	6	2	72	47	14	6	2
September 2029	67	40	10	4	1	67	40	10	4	1	67	41	10	4	1
September 2030	62	34	8	3	0	62	35	8	3	0	63	36	8	3	0
September 2031	57	29	6	2	0	57	30	6	2	0	58	31	5	2	0
September 2032	51	25	4	1	0	52	25	4	1	0	53	27	4	1	0
September 2033	46	20	3	1	0	46	21	3	1	0	47	23	3	1	0
September 2034	40	17	2	0	0	41	17	2	0	0	42	19	2	0	0
September 2035	34	13	1	0	0	35	13	1	0	0	36	15	1	0	0
September 2036	28	10	1	0	0	29	10	1	0	0	30	12	1	0	0
September 2037	22	6	1	0	0	23	7	1	0	0	24	9	1	0	0
September 2038	16	4	0	0	0	16	4	0	0	0	18	6	0	0	0
September 2039	9	1	0	0	0	9	2	0	0	0	12	4	0	0	0
September 2040	2	0	0	0	0	3	0	0	0	0	5	1	0	0	0
September 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	10.7	7.1	3.6	2.6	1.8	10.8	7.2	3.6	2.6	1.8	11.0	7.5	3.5	2.5	1.7

PSA Prepayment Assumption Rates

Distribution Date	Class ZC					Class ZE				
	0%	100%	350%	500%	700%	0%	100%	350%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2022	101	101	0	0	0	101	101	0	0	0
September 2023	103	103	0	0	0	103	103	0	0	0
September 2024	104	104	0	0	0	104	104	0	0	0
September 2025	105	105	0	0	0	105	105	0	0	0
September 2026	106	106	0	0	0	106	106	0	0	0
September 2027	108	108	0	0	0	108	108	0	0	0
September 2028	109	109	0	0	0	109	109	0	0	0
September 2029	111	111	0	0	0	111	111	0	0	0
September 2030	112	112	0	0	0	112	112	0	0	0
September 2031	113	113	0	0	0	113	113	0	0	0
September 2032	115	115	0	0	0	115	115	0	0	0
September 2033	116	116	0	0	0	116	116	0	0	0
September 2034	118	118	0	0	0	118	118	0	0	0
September 2035	119	119	0	0	0	119	119	0	0	0
September 2036	121	121	0	0	0	121	121	0	0	0
September 2037	122	122	0	0	0	122	122	0	0	0
September 2038	124	124	0	0	0	124	124	0	0	0
September 2039	125	125	0	0	0	125	125	0	0	0
September 2040	127	65	0	0	0	127	84	0	0	0
September 2041	11	3	0	0	0	14	4	0	0	0
September 2042	0	0	0	0	0	0	0	0	0	0
September 2043	0	0	0	0	0	0	0	0	0	0
September 2044	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.6	19.1	0.1	0.1	0.1	19.7	19.2	0.1	0.1	0.1

**Security Group 6
PSA Prepayment Assumption Rates**

Distribution Date	Classes EG and IC					Class EZ					Class IA					Class IE				
	0%	100%	350%	500%	700%	0%	100%	350%	500%	700%	0%	100%	350%	500%	700%	0%	100%	350%	500%	700%
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	95	90	87	82	102	102	102	102	102	98	96	91	88	83	98	96	90	87	83
September 2023	96	88	73	64	52	104	104	104	104	104	96	89	75	66	56	96	89	73	65	54
September 2024	94	80	54	41	26	106	106	106	106	106	94	82	58	45	32	94	81	56	43	29
September 2025	91	73	40	26	12	108	108	108	108	108	93	75	44	31	18	92	74	42	28	14
September 2026	89	66	29	15	3	111	111	111	111	111	90	69	34	21	10	90	67	31	18	6
September 2027	87	59	20	8	0	113	113	113	113	89	88	63	26	14	6	87	61	23	10	2
September 2028	84	53	14	3	0	115	115	115	115	50	86	57	20	10	3	85	55	16	6	1
September 2029	81	48	8	0	0	117	117	117	104	28	84	52	15	7	2	82	50	11	3	1
September 2030	79	42	4	0	0	120	120	120	70	16	81	47	12	4	1	80	45	7	2	0
September 2031	76	38	1	0	0	122	122	122	47	9	79	43	9	3	1	77	40	4	1	0
September 2032	73	33	0	0	0	125	125	106	32	5	76	39	7	2	0	74	35	3	1	0
September 2033	70	29	0	0	0	127	127	81	21	3	73	35	5	1	0	71	31	2	1	0
September 2034	67	25	0	0	0	130	130	61	14	2	71	31	4	1	0	68	28	2	0	0
September 2035	63	21	0	0	0	132	132	46	10	1	68	28	3	1	0	65	24	1	0	0
September 2036	60	18	0	0	0	135	135	34	6	0	65	25	2	0	0	62	21	1	0	0
September 2037	56	14	0	0	0	138	138	26	4	0	61	22	2	0	0	58	18	1	0	0
September 2038	52	12	0	0	0	140	140	19	3	0	58	20	1	0	0	55	15	1	0	0
September 2039	48	9	0	0	0	143	143	14	2	0	55	17	1	0	0	51	12	0	0	0
September 2040	44	6	0	0	0	146	146	10	1	0	51	15	1	0	0	47	10	0	0	0
September 2041	40	4	0	0	0	149	149	7	1	0	47	13	0	0	0	43	8	0	0	0
September 2042	36	2	0	0	0	152	152	5	0	0	43	11	0	0	0	39	6	0	0	0
September 2043	31	0	0	0	0	155	147	4	0	0	39	9	0	0	0	35	4	0	0	0
September 2044	27	0	0	0	0	158	122	3	0	0	35	8	0	0	0	30	3	0	0	0
September 2045	22	0	0	0	0	162	99	2	0	0	31	6	0	0	0	25	3	0	0	0
September 2046	16	0	0	0	0	165	78	1	0	0	26	5	0	0	0	20	2	0	0	0
September 2047	11	0	0	0	0	168	58	1	0	0	21	4	0	0	0	15	2	0	0	0
September 2048	6	0	0	0	0	172	40	0	0	0	16	3	0	0	0	10	1	0	0	0
September 2049	0	0	0	0	0	173	24	0	0	0	11	2	0	0	0	5	1	0	0	0
September 2050	0	0	0	0	0	88	9	0	0	0	6	1	0	0	0	2	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)	16.5	8.7	3.8	2.9	2.3	29.0	25.3	13.9	10.2	7.4	17.9	10.2	4.6	3.5	2.6	17.1	9.3	4.2	3.1	2.4

**Security Group 7
PSA Prepayment Assumption Rates**

Distribution Date	Classes CD, CE, CG, CH, CI, CJ and CP					Class CZ				
	0%	150%	270%	300%	600%	0%	150%	270%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2022	97	94	94	94	94	103	103	93	91	66
September 2023	94	84	84	84	82	105	105	73	65	0
September 2024	91	72	72	72	52	108	108	49	35	0
September 2025	88	60	60	60	32	111	111	33	15	0
September 2026	85	50	50	50	20	113	113	24	4	0
September 2027	82	40	40	40	13	116	116	20	0	0
September 2028	79	32	32	32	8	119	118	19	0	0
September 2029	75	26	26	26	5	122	116	18	0	0
September 2030	71	20	20	20	3	125	112	16	0	0
September 2031	68	16	16	16	2	128	106	15	0	0
September 2032	64	13	13	13	1	132	99	13	0	0
September 2033	59	10	10	10	1	135	91	12	0	0
September 2034	55	8	8	8	0	138	83	10	0	0
September 2035	51	6	6	6	0	142	75	9	0	0
September 2036	46	5	5	5	0	145	67	7	0	0
September 2037	41	4	4	4	0	149	60	6	0	0
September 2038	36	3	3	3	0	153	52	5	0	0
September 2039	31	2	2	2	0	157	46	4	0	0
September 2040	26	2	2	2	0	161	39	3	0	0
September 2041	20	1	1	1	0	165	34	3	0	0
September 2042	15	1	1	1	0	169	28	2	0	0
September 2043	9	1	1	1	0	173	23	2	0	0
September 2044	2	0	0	0	0	178	19	1	0	0
September 2045	0	0	0	0	0	163	15	1	0	0
September 2046	0	0	0	0	0	139	12	1	0	0
September 2047	0	0	0	0	0	113	9	1	0	0
September 2048	0	0	0	0	0	87	6	0	0	0
September 2049	0	0	0	0	0	59	4	0	0	0
September 2050	0	0	0	0	0	30	2	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	13.4	6.0	6.0	6.0	3.6	26.8	16.8	4.9	2.6	1.2

**Security Group 8
PSA Prepayment Assumption Rates**

Distribution Date	Classes DA, DC, DE, DG and DI					Class DB					Classes HA, HB, HC, HD, HE, HI, ID and IH				
	0%	100%	250%	400%	500%	0%	100%	250%	400%	500%	0%	100%	250%	400%	500%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	95	91	87	84	100	100	100	100	100	98	95	91	87	84
September 2023	96	88	77	66	60	100	100	100	100	100	96	88	78	68	61
September 2024	94	80	63	48	40	100	100	100	100	100	94	81	64	50	42
September 2025	92	73	51	35	26	100	100	100	100	100	93	74	53	37	29
September 2026	90	66	42	25	16	100	100	100	100	100	90	68	44	27	19
September 2027	88	60	34	17	10	100	100	100	100	100	88	62	36	20	13
September 2028	86	54	27	12	5	100	100	100	100	100	86	56	30	15	9
September 2029	83	49	22	7	2	100	100	100	100	100	84	51	25	11	6
September 2030	81	44	17	4	0	100	100	100	100	100	81	46	20	8	4
September 2031	78	40	13	2	0	100	100	100	100	72	79	42	17	6	3
September 2032	75	35	10	0	0	100	100	100	100	49	76	38	13	4	2
September 2033	72	31	7	0	0	100	100	100	82	33	73	34	11	3	1
September 2034	69	28	5	0	0	100	100	100	59	22	71	31	9	2	1
September 2035	66	24	4	0	0	100	100	100	43	14	68	27	7	2	1
September 2036	63	21	2	0	0	100	100	100	31	10	65	24	6	1	0
September 2037	60	18	1	0	0	100	100	100	22	6	61	22	5	1	0
September 2038	56	16	0	0	0	100	100	97	16	4	58	19	4	1	0
September 2039	53	13	0	0	0	100	100	76	11	3	55	17	3	0	0
September 2040	49	11	0	0	0	100	100	60	8	2	51	14	2	0	0
September 2041	45	9	0	0	0	100	100	47	5	1	47	12	2	0	0
September 2042	41	7	0	0	0	100	100	36	4	1	43	11	1	0	0
September 2043	37	5	0	0	0	100	100	27	3	0	39	9	1	0	0
September 2044	32	4	0	0	0	100	100	20	2	0	35	7	1	0	0
September 2045	28	2	0	0	0	100	100	15	1	0	31	6	1	0	0
September 2046	23	1	0	0	0	100	100	10	1	0	26	4	0	0	0
September 2047	18	0	0	0	0	100	85	7	0	0	21	3	0	0	0
September 2048	13	0	0	0	0	100	56	4	0	0	16	2	0	0	0
September 2049	7	0	0	0	0	100	30	2	0	0	11	1	0	0	0
September 2050	2	0	0	0	0	100	6	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)	17.5	9.3	5.2	3.5	2.9	29.7	27.3	20.5	14.4	11.7	17.9	10.0	5.8	4.0	3.3

**Security Group 9
PSA Prepayment Assumption Rates**

Distribution Date	Class BA					Class BU				Classes FB and SB					Class ZA					
	0%	150%	245%	275%	500%	0%	150%	245%	275%	500%	0%	150%	245%	275%	500%	0%	150%	245%	275%	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	100	100	90	87	64	99	95	93	93	88	102	102	102	102	102
September 2023	96	84	84	84	84	100	100	71	62	0	97	87	82	80	67	103	103	103	103	103
September 2024	94	72	72	72	57	100	100	51	37	0	95	78	68	65	46	105	105	105	105	105
September 2025	92	62	62	62	39	100	100	37	19	0	94	69	57	53	32	106	106	106	106	106
September 2026	90	52	52	52	27	100	100	28	8	0	92	62	47	44	22	108	108	108	108	108
September 2027	87	43	43	43	18	100	100	23	2	0	90	55	39	35	15	109	109	109	109	109
September 2028	85	36	36	36	12	100	100	20	0	0	88	48	33	29	10	111	111	111	111	111
September 2029	82	29	29	29	8	100	99	19	0	0	86	43	27	23	7	113	113	113	113	113
September 2030	80	23	23	23	5	100	96	18	0	0	84	38	22	19	5	114	114	114	114	114
September 2031	77	19	19	19	4	100	92	17	0	0	81	33	19	15	3	116	116	116	116	116
September 2032	74	15	15	15	2	100	86	15	0	0	79	29	15	12	2	118	118	118	118	118
September 2033	70	12	12	12	1	100	80	13	0	0	76	26	13	10	1	120	120	120	120	120
September 2034	67	10	10	10	1	100	74	12	0	0	74	22	10	8	1	122	122	122	122	122
September 2035	64	8	8	8	0	100	67	10	0	0	71	19	8	6	1	123	123	123	123	123
September 2036	60	6	6	6	0	100	61	9	0	0	68	17	7	5	0	125	125	125	125	125
September 2037	56	5	5	5	0	100	54	8	0	0	65	15	6	4	0	127	127	127	127	127
September 2038	52	4	4	4	0	100	48	7	0	0	61	13	4	3	0	129	129	129	129	88
September 2039	48	3	3	3	0	100	42	6	0	0	58	11	4	2	0	131	131	131	131	58
September 2040	43	2	2	2	0	100	36	5	0	0	54	9	3	2	0	133	133	133	133	38
September 2041	38	1	1	1	0	100	31	4	0	0	51	8	2	1	0	135	135	135	135	24
September 2042	33	1	1	1	0	100	27	3	0	0	47	6	2	1	0	137	137	137	137	16
September 2043	28	1	1	1	0	100	22	2	0	0	42	5	1	1	0	139	139	139	139	10
September 2044	23	0	0	0	0	100	18	2	0	0	38	4	1	1	0	141	141	141	141	6
September 2045	17	0	0	0	0	100	15	1	0	0	33	3	1	0	0	143	143	143	143	4
September 2046	11	0	0	0	0	100	11	1	0	0	28	3	1	0	0	145	145	145	145	2
September 2047	4	0	0	0	0	100	8	1	0	0	23	2	0	0	0	148	98	98	98	1
September 2048	0	0	0	0	0	91	6	1	0	0	18	1	0	0	0	60	60	60	60	1
September 2049	0	0	0	0	0	62	3	0	0	0	12	1	0	0	0	32	32	32	32	0
September 2050	0	0	0	0	0	32	1	0	0	0	6	0	0	0	0	10	10	10	10	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)	16.2	6.3	6.3	6.3	4.0	28.4	17.3	5.3	2.7	1.2	18.6	8.5	6.2	5.7	3.5	27.3	26.9	26.9	26.9	18.4

**Security Group 10
PSA Prepayment Assumption Rates**

Distribution Date	Class KP						Class KZ					
	0%	100%	350%	400%	500%	800%	0%	100%	350%	400%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	94	86	86	86	85	103	103	103	91	68	0
September 2023	95	85	65	65	65	48	105	105	105	78	25	0
September 2024	93	77	46	46	46	24	108	108	108	71	3	0
September 2025	90	69	32	32	32	12	111	111	110	70	0	0
September 2026	87	61	22	22	22	6	113	113	104	65	0	0
September 2027	84	54	15	15	15	3	116	116	94	57	0	0
September 2028	81	47	10	10	10	2	119	119	81	48	0	0
September 2029	78	41	7	7	7	1	122	122	68	39	0	0
September 2030	75	35	5	5	5	0	125	125	56	32	0	0
September 2031	72	30	3	3	3	0	128	128	46	25	0	0
September 2032	68	25	2	2	2	0	132	132	36	20	0	0
September 2033	65	20	1	1	1	0	135	135	29	15	0	0
September 2034	61	16	1	1	1	0	138	138	23	12	0	0
September 2035	57	11	1	1	1	0	142	142	18	9	0	0
September 2036	53	7	0	0	0	0	145	145	14	7	0	0
September 2037	49	4	0	0	0	0	149	149	10	5	0	0
September 2038	45	0	0	0	0	0	153	153	8	4	0	0
September 2039	40	0	0	0	0	0	157	135	6	3	0	0
September 2040	35	0	0	0	0	0	161	117	4	2	0	0
September 2041	31	0	0	0	0	0	165	101	3	1	0	0
September 2042	26	0	0	0	0	0	169	86	2	1	0	0
September 2043	20	0	0	0	0	0	173	72	2	1	0	0
September 2044	15	0	0	0	0	0	178	60	1	0	0	0
September 2045	9	0	0	0	0	0	182	48	1	0	0	0
September 2046	3	0	0	0	0	0	187	37	1	0	0	0
September 2047	0	0	0	0	0	0	172	27	0	0	0	0
September 2048	0	0	0	0	0	0	131	18	0	0	0	0
September 2049	0	0	0	0	0	0	89	10	0	0	0	0
September 2050	0	0	0	0	0	0	45	2	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	14.8	7.3	3.5	3.5	3.5	2.3	27.9	22.2	10.0	7.1	1.5	0.6

**Security Group 11
PSA Prepayment Assumption Rates**

Distribution Date	Classes JA, JB, JC, JD, JE, JI and JP					Class JY					Class JZ				
	0%	150%	270%	305%	600%	0%	150%	270%	305%	600%	0%	150%	270%	305%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	97	94	94	94	94	100	100	100	100	100	103	103	94	92	72
September 2023	94	84	84	84	84	100	100	100	100	100	105	105	76	68	0
September 2024	91	71	71	71	52	100	100	100	100	100	108	108	52	37	0
September 2025	88	59	59	59	31	100	100	100	100	100	111	111	36	16	0
September 2026	84	48	48	48	17	100	100	100	100	100	113	113	26	5	0
September 2027	81	38	38	38	9	100	100	100	100	100	116	116	22	0	0
September 2028	77	29	29	29	4	100	100	100	100	100	119	118	22	0	0
September 2029	74	22	22	22	1	100	100	100	100	100	122	117	20	0	0
September 2030	70	17	17	17	0	100	100	100	100	73	125	112	19	0	0
September 2031	66	12	12	12	0	100	100	100	100	45	128	106	17	0	0
September 2032	62	9	9	9	0	100	100	100	100	28	132	99	15	0	0
September 2033	57	6	6	6	0	100	100	100	100	17	135	91	13	0	0
September 2034	53	4	4	4	0	100	100	100	100	10	138	83	11	0	0
September 2035	48	2	2	2	0	100	100	100	100	6	142	75	10	0	0
September 2036	43	0	0	0	0	100	100	100	100	4	145	67	8	0	0
September 2037	38	0	0	0	0	100	84	84	84	2	149	60	7	0	0
September 2038	33	0	0	0	0	100	65	65	65	1	153	52	6	0	0
September 2039	28	0	0	0	0	100	50	50	50	1	157	46	5	0	0
September 2040	22	0	0	0	0	100	38	38	38	1	161	39	4	0	0
September 2041	16	0	0	0	0	100	28	28	28	0	165	34	3	0	0
September 2042	10	0	0	0	0	100	21	21	21	0	169	28	2	0	0
September 2043	4	0	0	0	0	100	15	15	15	0	173	23	2	0	0
September 2044	0	0	0	0	0	37	11	11	11	0	178	19	1	0	0
September 2045	0	0	0	0	0	8	8	8	8	0	160	15	1	0	0
September 2046	0	0	0	0	0	5	5	5	5	0	136	12	1	0	0
September 2047	0	0	0	0	0	4	4	4	4	0	111	9	1	0	0
September 2048	0	0	0	0	0	2	2	2	2	0	85	6	0	0	0
September 2049	0	0	0	0	0	1	1	1	1	0	58	4	0	0	0
September 2050	0	0	0	0	0	0	0	0	0	0	30	2	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.9	5.5	5.5	5.5	3.4	23.2	18.9	18.9	18.9	10.4	26.8	16.8	5.3	2.7	1.3

**Security Group 12
PSA Prepayment Assumption Rates**

Distribution Date	Classes QI and QP					Class ZQ				
	0%	195%	270%	400%	600%	0%	195%	270%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2022	97	93	93	93	93	103	103	98	90	78
September 2023	94	82	82	82	82	105	105	89	61	19
September 2024	91	66	66	66	55	108	108	77	27	0
September 2025	88	52	52	52	35	111	111	70	8	0
September 2026	84	40	40	40	22	113	113	66	1	0
September 2027	81	30	30	30	13	116	115	65	0	0
September 2028	77	22	22	22	8	119	112	62	0	0
September 2029	74	16	16	16	5	122	106	56	0	0
September 2030	70	12	12	12	3	125	97	50	0	0
September 2031	66	9	9	9	2	128	88	44	0	0
September 2032	61	6	6	6	1	132	79	38	0	0
September 2033	57	5	5	5	1	135	70	32	0	0
September 2034	53	3	3	3	0	138	61	27	0	0
September 2035	48	2	2	2	0	142	53	23	0	0
September 2036	43	2	2	2	0	145	45	19	0	0
September 2037	38	1	1	1	0	149	39	15	0	0
September 2038	33	1	1	1	0	153	33	12	0	0
September 2039	27	1	1	1	0	157	27	10	0	0
September 2040	22	0	0	0	0	161	23	8	0	0
September 2041	16	0	0	0	0	165	19	6	0	0
September 2042	10	0	0	0	0	169	15	5	0	0
September 2043	4	0	0	0	0	173	12	4	0	0
September 2044	0	0	0	0	0	166	10	3	0	0
September 2045	0	0	0	0	0	145	7	2	0	0
September 2046	0	0	0	0	0	123	6	1	0	0
September 2047	0	0	0	0	0	101	4	1	0	0
September 2048	0	0	0	0	0	77	3	1	0	0
September 2049	0	0	0	0	0	52	2	0	0	0
September 2050	0	0	0	0	0	27	1	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.8	5.0	5.0	5.0	3.7	26.5	14.4	9.3	2.4	1.5

**Security Group 13
PSA Prepayment Assumption Rates**

Distribution Date	Classes IN, ND, NE, NG and NP					Classes N, NB, NC, NH and NI					Class NY				Class NZ						
	0%	125%	220%	250%	500%	0%	125%	220%	250%	500%	0%	125%	220%	250%	500%	0%	125%	220%	250%	500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	97	93	93	93	93	97	94	94	94	94	100	100	100	100	100	102	102	91	88	59	
September 2023	94	83	83	83	79	94	84	84	84	80	100	100	100	100	100	104	104	72	62	0	
September 2024	91	72	72	72	53	91	73	73	73	55	100	100	100	100	100	106	106	52	36	0	
September 2025	88	61	61	61	34	88	63	63	63	37	100	100	100	100	100	108	108	38	18	0	
September 2026	85	51	51	51	22	85	54	54	54	25	100	100	100	100	100	111	111	29	7	0	
September 2027	81	43	43	43	13	82	45	45	45	17	100	100	100	100	100	113	113	25	1	0	
September 2028	78	34	34	34	8	79	37	37	37	12	100	100	100	100	100	115	115	23	0	0	
September 2029	74	27	27	27	4	75	31	31	31	8	100	100	100	100	100	117	115	22	0	0	
September 2030	70	22	22	22	1	71	25	25	25	5	100	100	100	100	100	120	113	21	0	0	
September 2031	66	17	17	17	0	68	21	21	21	4	100	100	100	100	81	122	109	20	0	0	
September 2032	62	13	13	13	0	64	17	17	17	2	100	100	100	100	54	125	103	18	0	0	
September 2033	58	10	10	10	0	60	14	14	14	2	100	100	100	100	36	127	97	16	0	0	
September 2034	54	7	7	7	0	56	11	11	11	1	100	100	100	100	24	130	90	15	0	0	
September 2035	49	5	5	5	0	52	9	9	9	1	100	100	100	100	16	132	83	13	0	0	
September 2036	45	3	3	3	0	47	7	7	7	0	100	100	100	100	11	135	75	11	0	0	
September 2037	40	1	1	1	0	43	6	6	6	0	100	100	100	100	7	138	68	10	0	0	
September 2038	35	0	0	0	0	38	5	5	5	0	100	100	100	100	5	140	61	8	0	0	
September 2039	30	0	0	0	0	33	4	4	4	0	100	81	81	81	3	143	54	7	0	0	
September 2040	25	0	0	0	0	28	3	3	3	0	100	64	64	64	2	146	47	6	0	0	
September 2041	19	0	0	0	0	23	2	2	2	0	100	50	50	50	1	149	41	5	0	0	
September 2042	14	0	0	0	0	18	2	2	2	0	100	38	38	38	1	152	35	4	0	0	
September 2043	8	0	0	0	0	12	1	1	1	0	100	29	29	29	0	155	29	3	0	0	
September 2044	2	0	0	0	0	6	1	1	1	0	100	22	22	22	0	158	24	3	0	0	
September 2045	0	0	0	0	0	1	1	1	1	0	16	16	16	16	0	160	19	2	0	0	
September 2046	0	0	0	0	0	0	0	0	0	0	11	11	11	11	0	136	15	1	0	0	
September 2047	0	0	0	0	0	0	0	0	0	0	7	7	7	7	0	111	11	1	0	0	
September 2048	0	0	0	0	0	0	0	0	0	0	5	5	5	5	0	85	7	1	0	0	
September 2049	0	0	0	0	0	0	0	0	0	0	2	2	2	2	0	58	4	0	0	0	
September 2050	0	0	0	0	0	0	0	0	0	0	1	1	1	1	0	30	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)	13.2	5.9	5.9	5.9	3.6	13.6	6.6	6.6	6.6	3.9	24.0	20.8	20.8	20.8	11.9	27.1	17.9	5.7	2.6	1.1	

**Security Group 14
PSA Prepayment Assumption Rates**

Distribution Date	Classes GC, GD and GI					Class GZ					Class ZG				
	0%	150%	270%	300%	600%	0%	150%	270%	300%	600%	0%	150%	270%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	97	94	94	94	94	103	103	93	91	66	103	103	103	103	103
September 2023	95	84	84	84	82	106	106	73	65	0	106	106	106	106	106
September 2024	92	72	72	72	52	109	109	49	35	0	109	109	109	109	109
September 2025	89	61	61	61	32	113	113	33	15	0	113	113	113	113	113
September 2026	86	50	50	50	20	116	116	24	4	0	116	116	116	116	116
September 2027	82	41	41	41	13	120	120	20	0	0	120	120	120	120	120
September 2028	79	33	33	33	8	123	122	20	0	0	123	123	123	123	123
September 2029	75	26	26	26	5	127	121	19	0	0	127	127	127	127	127
September 2030	72	21	21	21	3	131	117	17	0	0	131	131	131	131	131
September 2031	68	16	16	16	2	135	111	16	0	0	135	135	135	135	135
September 2032	64	13	13	13	1	139	104	14	0	0	139	139	139	139	139
September 2033	60	10	10	10	1	143	96	12	0	0	143	143	143	143	143
September 2034	55	8	8	8	0	148	87	11	0	0	148	148	148	148	148
September 2035	51	6	6	6	0	152	79	9	0	0	152	152	152	152	152
September 2036	46	5	5	5	0	157	71	8	0	0	157	157	157	157	157
September 2037	41	4	4	4	0	162	63	7	0	0	162	162	162	162	162
September 2038	36	3	3	3	0	166	56	5	0	0	166	166	166	166	166
September 2039	31	2	2	2	0	171	49	5	0	0	171	171	171	171	171
September 2040	25	2	2	2	0	177	42	4	0	0	177	177	177	177	141
September 2041	19	1	1	1	0	182	36	3	0	0	182	182	182	182	84
September 2042	13	1	1	1	0	188	30	2	0	0	188	188	188	188	49
September 2043	7	1	1	1	0	193	25	2	0	0	193	193	193	193	28
September 2044	0	0	0	0	0	198	21	1	0	0	199	199	199	199	16
September 2045	0	0	0	0	0	173	17	1	0	0	205	205	205	205	9
September 2046	0	0	0	0	0	148	13	1	0	0	212	212	212	212	5
September 2047	0	0	0	0	0	121	10	1	0	0	218	218	218	218	3
September 2048	0	0	0	0	0	93	7	0	0	0	225	225	225	225	1
September 2049	0	0	0	0	0	63	4	0	0	0	231	231	231	231	1
September 2050	0	0	0	0	0	32	2	0	0	0	119	119	119	119	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average															
Life (years)	13.3	6.1	6.1	6.1	3.6	26.7	17.0	5.0	2.6	1.2	29.0	29.0	29.0	29.0	20.5

**Security Group 15
PSA Prepayment Assumption Rates**

Distribution Date	Classes G and IG				
	0%	100%	270%	450%	600%
Initial Percent	100	100	100	100	100
September 2022	98	96	94	91	89
September 2023	96	91	82	73	67
September 2024	94	83	68	53	42
September 2025	93	76	55	38	26
September 2026	90	70	45	27	16
September 2027	88	64	37	19	10
September 2028	86	58	30	13	6
September 2029	84	53	24	10	4
September 2030	81	48	20	7	2
September 2031	79	44	16	5	2
September 2032	76	40	13	3	1
September 2033	73	36	10	2	1
September 2034	71	32	8	2	0
September 2035	68	29	7	1	0
September 2036	65	26	5	1	0
September 2037	61	23	4	1	0
September 2038	58	20	3	0	0
September 2039	55	18	3	0	0
September 2040	51	15	2	0	0
September 2041	47	13	2	0	0
September 2042	43	11	1	0	0
September 2043	39	10	1	0	0
September 2044	35	8	1	0	0
September 2045	31	7	0	0	0
September 2046	26	5	0	0	0
September 2047	21	4	0	0	0
September 2048	16	3	0	0	0
September 2049	11	2	0	0	0
September 2050	6	1	0	0	0
September 2051	0	0	0	0	0
Weighted Average					
Life (years)	17.9	10.4	5.8	4.0	3.2

**Security Group 16
PSA Prepayment Assumption Rates**

Distribution Date	Classes IK and KT					Classes IL and KA					Class KY				
	0%	250%	370%	400%	800%	0%	250%	370%	400%	800%	0%	250%	370%	400%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	99	95	93	92	86	98	93	93	93	93	100	100	100	100	100
September 2023	97	84	78	77	58	96	80	80	80	68	100	100	100	100	100
September 2024	96	70	60	58	30	94	63	63	63	35	100	100	100	100	100
September 2025	94	59	46	43	16	91	49	49	49	17	100	100	100	100	100
September 2026	92	49	35	32	8	89	37	37	37	8	100	100	100	100	100
September 2027	91	41	27	24	4	86	27	27	27	4	100	100	100	100	100
September 2028	89	34	20	18	2	83	20	20	20	1	100	100	100	100	100
September 2029	87	28	15	13	1	80	14	14	14	0	100	100	100	100	100
September 2030	85	23	12	10	1	77	10	10	10	0	100	100	100	100	61
September 2031	83	19	9	7	0	74	7	7	7	0	100	100	100	100	31
September 2032	80	16	7	5	0	71	5	5	5	0	100	100	100	100	16
September 2033	78	13	5	4	0	67	4	4	4	0	100	100	100	100	8
September 2034	75	10	4	3	0	64	2	2	2	0	100	100	100	100	4
September 2035	72	9	3	2	0	60	1	1	1	0	100	100	100	100	2
September 2036	69	7	2	1	0	56	1	1	1	0	100	100	100	100	1
September 2037	66	6	2	1	0	52	0	0	0	0	100	100	100	100	0
September 2038	63	5	1	1	0	47	0	0	0	0	100	90	90	90	0
September 2039	60	4	1	1	0	42	0	0	0	0	100	65	65	65	0
September 2040	56	3	1	0	0	37	0	0	0	0	100	46	46	46	0
September 2041	52	2	0	0	0	32	0	0	0	0	100	32	32	32	0
September 2042	48	2	0	0	0	26	0	0	0	0	100	22	22	22	0
September 2043	44	1	0	0	0	21	0	0	0	0	100	15	15	15	0
September 2044	40	1	0	0	0	15	0	0	0	0	100	10	10	10	0
September 2045	35	1	0	0	0	8	0	0	0	0	100	7	7	7	0
September 2046	30	1	0	0	0	1	0	0	0	0	100	4	4	4	0
September 2047	24	0	0	0	0	0	0	0	0	0	3	3	3	3	0
September 2048	19	0	0	0	0	0	0	0	0	0	1	1	1	1	0
September 2049	13	0	0	0	0	0	0	0	0	0	1	1	1	1	0
September 2050	7	0	0	0	0	0	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)	19.0	6.3	4.7	4.4	2.6	15.2	4.7	4.7	4.7	2.8	25.3	19.5	19.5	19.5	9.8

PSA Prepayment Assumption Rates

Distribution Date	Class LI					Class ZK				
	0%	250%	370%	400%	800%	0%	250%	370%	400%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2022	98	94	93	93	88	103	103	90	87	47
September 2023	97	83	79	78	61	105	105	66	56	0
September 2024	95	68	61	59	32	108	108	39	22	0
September 2025	93	56	47	45	16	111	111	24	5	0
September 2026	91	45	35	33	8	113	113	20	0	0
September 2027	89	37	27	25	4	116	113	19	0	0
September 2028	87	30	20	18	2	119	108	17	0	0
September 2029	85	24	15	13	1	122	100	15	0	0
September 2030	83	19	11	10	0	125	90	13	0	0
September 2031	80	16	8	7	0	128	80	11	0	0
September 2032	78	13	6	5	0	132	70	9	0	0
September 2033	75	10	5	4	0	135	60	7	0	0
September 2034	72	8	3	3	0	138	52	6	0	0
September 2035	69	6	2	2	0	142	44	5	0	0
September 2036	66	5	2	1	0	145	37	4	0	0
September 2037	62	4	1	1	0	149	31	3	0	0
September 2038	59	3	1	1	0	153	25	2	0	0
September 2039	55	3	1	0	0	157	21	2	0	0
September 2040	51	2	0	0	0	161	17	1	0	0
September 2041	46	2	0	0	0	165	13	1	0	0
September 2042	42	1	0	0	0	169	11	1	0	0
September 2043	37	1	0	0	0	173	8	1	0	0
September 2044	32	1	0	0	0	178	6	0	0	0
September 2045	27	1	0	0	0	182	5	0	0	0
September 2046	22	0	0	0	0	187	3	0	0	0
September 2047	17	0	0	0	0	164	2	0	0	0
September 2048	13	0	0	0	0	127	2	0	0	0
September 2049	9	0	0	0	0	87	1	0	0	0
September 2050	5	0	0	0	0	45	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	17.9	5.8	4.7	4.5	2.6	27.8	13.4	4.1	2.2	0.9

**Security Group 17
PSA Prepayment Assumption Rates**

Distribution Date	Classes M and MI				
	0%	100%	400%	600%	800%
Initial Percent	100	100	100	100	100
September 2022	99	95	87	82	77
September 2023	97	89	68	56	44
September 2024	95	82	51	35	23
September 2025	94	75	38	22	11
September 2026	92	69	28	14	6
September 2027	90	63	21	9	3
September 2028	88	58	15	5	1
September 2029	86	53	11	3	1
September 2030	84	48	8	2	0
September 2031	81	44	6	1	0
September 2032	79	39	4	1	0
September 2033	76	36	3	0	0
September 2034	74	32	2	0	0
September 2035	71	29	2	0	0
September 2036	68	26	1	0	0
September 2037	65	23	1	0	0
September 2038	61	20	1	0	0
September 2039	58	18	0	0	0
September 2040	54	16	0	0	0
September 2041	51	13	0	0	0
September 2042	47	11	0	0	0
September 2043	42	10	0	0	0
September 2044	38	8	0	0	0
September 2045	33	6	0	0	0
September 2046	28	5	0	0	0
September 2047	23	4	0	0	0
September 2048	18	2	0	0	0
September 2049	12	1	0	0	0
September 2050	6	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	18.6	10.3	4.0	2.8	2.2

**Security Group 18
PSA Prepayment Assumption Rates**

Distribution Date	Class IO					
	0%	100%	300%	450%	700%	900%
Initial Percent	100	100	100	100	100	100
September 2022	98	95	89	85	78	72
September 2023	96	89	75	65	50	39
September 2024	94	81	60	46	28	18
September 2025	92	75	48	33	16	8
September 2026	89	68	38	24	9	4
September 2027	87	63	31	17	5	2
September 2028	84	57	24	12	3	1
September 2029	82	52	19	8	2	0
September 2030	79	47	15	6	1	0
September 2031	76	43	12	4	1	0
September 2032	73	39	10	3	0	0
September 2033	70	35	8	2	0	0
September 2034	67	31	6	1	0	0
September 2035	64	28	5	1	0	0
September 2036	60	25	4	1	0	0
September 2037	56	22	3	0	0	0
September 2038	53	19	2	0	0	0
September 2039	49	17	2	0	0	0
September 2040	45	15	1	0	0	0
September 2041	41	12	1	0	0	0
September 2042	37	11	1	0	0	0
September 2043	33	9	0	0	0	0
September 2044	29	7	0	0	0	0
September 2045	25	6	0	0	0	0
September 2046	20	5	0	0	0	0
September 2047	16	3	0	0	0	0
September 2048	12	2	0	0	0	0
September 2049	7	1	0	0	0	0
September 2050	2	0	0	0	0	0
September 2051	0	0	0	0	0	0
Weighted Average Life (years)	16.8	10.1	5.0	3.6	2.4	1.9

**Security Group 19
PSA Prepayment Assumption Rates**

Distribution Date	Class IA						Class IB						Class IC					
	0%	100%	300%	450%	700%	900%	0%	100%	300%	450%	700%	900%	0%	100%	300%	450%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	74	33	0	0	0	0	100	100	96	96	96	92	100	100	100	100	100	100
September 2023	47	0	0	0	0	0	100	94	78	78	60	45	100	100	100	100	100	100
September 2024	18	0	0	0	0	0	100	84	61	58	34	20	100	100	100	100	100	100
September 2025	0	0	0	0	0	0	99	76	47	41	19	9	100	100	100	100	100	100
September 2026	0	0	0	0	0	0	96	67	35	29	11	4	100	100	100	100	100	100
September 2027	0	0	0	0	0	0	93	60	26	21	6	1	100	100	100	100	100	100
September 2028	0	0	0	0	0	0	89	52	19	14	3	0	100	100	100	100	100	100
September 2029	0	0	0	0	0	0	86	46	14	10	1	0	100	100	100	100	100	43
September 2030	0	0	0	0	0	0	82	39	10	7	1	0	100	100	100	100	100	0
September 2031	0	0	0	0	0	0	78	34	7	5	0	0	100	100	100	100	100	0
September 2032	0	0	0	0	0	0	75	28	5	3	0	0	100	100	100	100	100	34
September 2033	0	0	0	0	0	0	71	23	4	2	0	0	100	100	100	100	0	0
September 2034	0	0	0	0	0	0	67	19	2	1	0	0	100	100	100	100	0	0
September 2035	0	0	0	0	0	0	62	14	2	1	0	0	100	100	100	100	0	0
September 2036	0	0	0	0	0	0	58	10	1	0	0	0	100	100	100	100	0	0
September 2037	0	0	0	0	0	0	53	7	1	0	0	0	100	100	100	100	0	0
September 2038	0	0	0	0	0	0	49	3	0	0	0	0	100	100	100	59	0	0
September 2039	0	0	0	0	0	0	44	0	0	0	0	0	100	100	100	8	0	0
September 2040	0	0	0	0	0	0	39	0	0	0	0	0	100	51	51	0	0	0
September 2041	0	0	0	0	0	0	34	0	0	0	0	0	100	5	5	0	0	0
September 2042	0	0	0	0	0	0	28	0	0	0	0	0	100	0	0	0	0	0
September 2043	0	0	0	0	0	0	23	0	0	0	0	0	100	0	0	0	0	0
September 2044	0	0	0	0	0	0	17	0	0	0	0	0	100	0	0	0	0	0
September 2045	0	0	0	0	0	0	11	0	0	0	0	0	100	0	0	0	0	0
September 2046	0	0	0	0	0	0	5	0	0	0	0	0	100	0	0	0	0	0
September 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2049	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2050	0	0	0	0	0	0	0	0	0	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	0	0	0
Weighted Average																		
Life (years)	1.9	0.8	0.4	0.4	0.4	0.4	16.1	8.1	4.6	4.2	2.8	2.2	25.8	19.1	19.1	17.2	10.8	8.0

PSA Prepayment Assumption Rates

Distribution Date	Class LD						Class LM					
	0%	100%	300%	450%	700%	900%	0%	100%	300%	450%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	100	100	100	100	100	100	98	94	87	87	87	83
September 2023	100	100	100	100	100	100	95	85	70	70	55	41
September 2024	100	100	100	100	100	100	92	77	55	53	31	18
September 2025	100	100	100	100	100	100	90	69	42	38	17	8
September 2026	100	100	100	100	100	100	87	61	32	27	10	4
September 2027	100	100	100	100	100	100	84	54	23	19	5	1
September 2028	100	100	100	100	100	100	81	48	17	13	3	1
September 2029	100	100	100	100	100	100	78	42	13	9	2	0
September 2030	100	100	100	100	100	64	74	36	9	7	1	0
September 2031	100	100	100	100	100	28	71	31	7	5	0	0
September 2032	100	100	100	100	100	13	68	26	5	3	0	0
September 2033	100	100	100	100	75	6	64	21	3	2	0	0
September 2034	100	100	100	100	41	2	60	17	2	1	0	0
September 2035	100	100	100	100	23	1	57	13	2	1	0	0
September 2036	100	100	100	100	13	0	53	9	1	1	0	0
September 2037	100	100	100	100	7	0	48	6	1	0	0	0
September 2038	100	100	100	100	4	0	44	3	0	0	0	0
September 2039	100	100	100	100	2	0	40	0	0	0	0	0
September 2040	100	100	100	73	1	0	35	0	0	0	0	0
September 2041	100	100	100	49	1	0	31	0	0	0	0	0
September 2042	100	72	72	32	0	0	26	0	0	0	0	0
September 2043	100	49	49	21	0	0	21	0	0	0	0	0
September 2044	100	32	32	13	0	0	16	0	0	0	0	0
September 2045	100	21	21	8	0	0	10	0	0	0	0	0
September 2046	100	13	13	5	0	0	5	0	0	0	0	0
September 2047	7	7	7	3	0	0	0	0	0	0	0	0
September 2048	3	3	3	1	0	0	0	0	0	0	0	0
September 2049	1	1	1	1	0	0	0	0	0	0	0	0
September 2050	0	0	0	0	0	0	0	0	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)	26.0	22.5	22.5	20.6	13.2	9.7	14.8	7.4	4.2	3.9	2.6	2.1

**Security Group 20
PSA Prepayment Assumption Rates**

Distribution Date	Class WA				
	0%	100%	250%	400%	500%
Initial Percent	100	100	100	100	100
September 2022	95	90	81	72	67
September 2023	90	80	65	52	44
September 2024	85	71	52	37	29
September 2025	79	62	41	27	19
September 2026	74	54	33	19	12
September 2027	68	47	26	13	8
September 2028	61	40	20	9	5
September 2029	55	33	15	6	3
September 2030	48	27	11	4	2
September 2031	40	22	8	3	1
September 2032	33	17	6	2	1
September 2033	26	13	4	1	0
September 2034	21	9	3	1	0
September 2035	16	7	2	0	0
September 2036	12	5	1	0	0
September 2037	8	3	1	0	0
September 2038	5	2	0	0	0
September 2039	3	1	0	0	0
September 2040	1	0	0	0	0
September 2041	0	0	0	0	0
Weighted Average Life (years)	8.7	6.3	4.2	2.9	2.4

**Security Group 21
PSA Prepayment Assumption Rates**

Distribution Date	Class IM					Class MA					Class MK					Class MU					
	0%	160%	220%	250%	500%	0%	160%	220%	250%	500%	0%	160%	220%	250%	500%	0%	160%	220%	250%	500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	95	94	94	90	98	94	94	94	94	100	100	90	90	90	100	100	94	89	41	
September 2023	96	87	84	82	70	95	84	84	84	80	100	100	69	69	0	100	100	82	64	0	
September 2024	94	77	71	68	48	93	72	72	72	54	100	100	44	44	0	100	100	68	37	0	
September 2025	92	68	60	57	33	91	61	61	61	36	100	100	25	25	0	100	100	58	18	0	
September 2026	90	59	51	47	22	88	51	51	51	23	100	100	12	12	0	100	100	52	7	0	
September 2027	88	52	43	39	15	85	42	42	42	15	100	100	4	4	0	100	100	49	1	0	
September 2028	86	46	36	32	10	83	34	34	34	9	100	100	0	0	0	100	100	47	0	0	
September 2029	83	40	30	26	7	80	28	28	28	5	100	98	0	0	0	100	100	46	0	0	
September 2030	81	35	25	21	5	77	22	22	22	2	100	90	0	0	0	100	100	44	0	0	
September 2031	78	30	21	17	3	74	17	17	17	0	100	77	0	0	0	100	100	41	0	0	
September 2032	75	26	18	14	2	70	14	14	14	0	100	62	0	0	0	100	100	37	0	0	
September 2033	73	23	15	12	1	67	10	10	10	0	100	45	0	0	0	100	100	34	0	0	
September 2034	70	20	12	9	1	64	8	8	8	0	100	26	0	0	0	100	100	30	0	0	
September 2035	67	17	10	8	1	60	6	6	6	0	100	8	0	0	0	100	100	27	0	0	
September 2036	64	14	8	6	0	56	4	4	4	0	100	0	0	0	0	100	94	23	0	0	
September 2037	60	12	7	5	0	52	2	2	2	0	100	0	0	0	0	100	83	20	0	0	
September 2038	57	10	5	4	0	48	1	1	1	0	100	0	0	0	0	100	73	17	0	0	
September 2039	54	9	4	3	0	44	0	0	0	0	100	0	0	0	0	100	64	15	0	0	
September 2040	50	7	4	2	0	40	0	0	0	0	100	0	0	0	0	100	55	12	0	0	
September 2041	46	6	3	2	0	35	0	0	0	0	100	0	0	0	0	100	46	10	0	0	
September 2042	42	5	2	1	0	31	0	0	0	0	100	0	0	0	0	100	39	8	0	0	
September 2043	38	4	2	1	0	26	0	0	0	0	100	0	0	0	0	100	32	7	0	0	
September 2044	34	3	1	1	0	21	0	0	0	0	100	0	0	0	0	100	26	5	0	0	
September 2045	30	2	1	1	0	16	0	0	0	0	100	0	0	0	0	100	20	4	0	0	
September 2046	25	2	1	0	0	10	0	0	0	0	100	0	0	0	0	100	15	3	0	0	
September 2047	21	1	0	0	0	5	0	0	0	0	100	0	0	0	0	100	11	2	0	0	
September 2048	16	1	0	0	0	0	0	0	0	0	100	0	0	0	0	100	7	1	0	0	
September 2049	11	0	0	0	0	0	0	0	0	0	36	0	0	0	0	100	3	1	0	0	
September 2050	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0	62	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)	17.8	8.0	6.6	6.0	3.6	15.6	6.0	6.0	6.0	3.7	27.9	11.6	3.0	3.0	1.5	29.2	20.2	8.9	2.7	0.9	

**Security Group 21
PSA Prepayment Assumption Rates**

Distribution Date	Class MY					Class MZ					Class ZM				
	0%	160%	220%	250%	500%	0%	160%	220%	250%	500%	0%	160%	220%	250%	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	102	102	102	102	102	102	102	102	102	102
September 2023	100	100	100	100	100	103	103	103	103	0	103	103	103	103	0
September 2024	100	100	100	100	100	105	105	105	105	0	105	105	105	105	0
September 2025	100	100	100	100	100	106	106	106	106	0	106	106	106	106	0
September 2026	100	100	100	100	100	108	108	108	108	0	108	108	108	108	0
September 2027	100	100	100	100	100	109	109	109	109	0	109	109	109	109	0
September 2028	100	100	100	100	100	111	111	111	111	0	111	111	111	0	0
September 2029	100	100	100	100	100	113	113	82	0	0	113	113	113	0	0
September 2030	100	100	100	100	100	114	114	82	0	0	114	114	114	0	0
September 2031	100	100	100	100	100	116	116	82	0	0	116	116	116	0	0
September 2032	100	100	100	100	72	118	118	82	0	0	118	118	118	0	0
September 2033	100	100	100	100	48	120	120	82	0	0	120	120	120	0	0
September 2034	100	100	100	100	32	122	122	82	0	0	122	122	122	0	0
September 2035	100	100	100	100	21	123	123	82	0	0	123	123	123	0	0
September 2036	100	100	100	100	14	125	82	82	0	0	125	125	125	0	0
September 2037	100	100	100	100	9	127	82	82	0	0	127	127	127	0	0
September 2038	100	100	100	100	6	129	82	82	0	0	129	129	129	0	0
September 2039	100	100	100	100	4	131	82	82	0	0	131	131	131	0	0
September 2040	100	81	81	81	3	133	82	82	0	0	133	133	133	0	0
September 2041	100	63	63	63	2	135	82	82	0	0	135	135	135	0	0
September 2042	100	48	48	48	1	137	82	82	0	0	137	137	137	0	0
September 2043	100	36	36	36	1	139	82	82	0	0	139	139	139	0	0
September 2044	100	27	27	27	0	141	82	82	0	0	141	141	141	0	0
September 2045	100	19	19	19	0	143	82	82	0	0	143	143	143	0	0
September 2046	100	13	13	13	0	145	82	82	0	0	145	145	145	0	0
September 2047	100	9	9	9	0	148	82	82	0	0	148	148	148	0	0
September 2048	63	5	5	5	0	150	82	82	0	0	150	150	150	0	0
September 2049	2	2	2	2	0	152	82	82	0	0	152	152	152	0	0
September 2050	0	0	0	1	0	82	82	82	0	0	154	154	154	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	27.1	21.6	21.6	21.6	12.6	29.1	24.6	23.9	7.1	1.7	30.0	29.8	29.6	6.6	1.4

**Security Group 22
PSA Prepayment Assumption Rates**

Distribution Date	Class IB				
	0%	100%	270%	450%	600%
Initial Percent	100	100	100	100	100
September 2022	98	95	91	87	84
September 2023	96	89	78	67	58
September 2024	93	81	64	48	36
September 2025	91	75	52	34	23
September 2026	88	68	42	24	14
September 2027	86	62	34	17	9
September 2028	83	57	28	12	5
September 2029	80	52	23	9	3
September 2030	78	47	18	6	2
September 2031	75	42	15	4	1
September 2032	72	38	12	3	1
September 2033	69	34	10	2	0
September 2034	66	31	8	1	0
September 2035	63	28	6	1	0
September 2036	59	25	5	1	0
September 2037	56	22	4	0	0
September 2038	52	19	3	0	0
September 2039	49	17	2	0	0
September 2040	45	15	2	0	0
September 2041	41	13	1	0	0
September 2042	37	11	1	0	0
September 2043	33	9	1	0	0
September 2044	29	7	1	0	0
September 2045	25	6	0	0	0
September 2046	20	5	0	0	0
September 2047	16	3	0	0	0
September 2048	11	2	0	0	0
September 2049	6	1	0	0	0
September 2050	2	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	16.7	10.0	5.5	3.7	2.9

**Security Groups 15 and 22
PSA Prepayment Assumption Rates**

Distribution Date	Class BI				
	0%	100%	270%	450%	600%
Initial Percent	100	100	100	100	100
September 2022	98	96	92	89	85
September 2023	96	89	79	69	61
September 2024	94	82	65	49	38
September 2025	91	75	53	35	24
September 2026	89	69	43	25	15
September 2027	87	63	35	18	9
September 2028	84	57	29	13	6
September 2029	82	52	23	9	4
September 2030	79	47	19	6	2
September 2031	76	43	15	4	1
September 2032	73	39	12	3	1
September 2033	70	35	10	2	1
September 2034	67	31	8	2	0
September 2035	64	28	6	1	0
September 2036	61	25	5	1	0
September 2037	58	22	4	0	0
September 2038	54	20	3	0	0
September 2039	51	17	2	0	0
September 2040	47	15	2	0	0
September 2041	43	13	1	0	0
September 2042	39	11	1	0	0
September 2043	35	9	1	0	0
September 2044	31	8	1	0	0
September 2045	27	6	0	0	0
September 2046	22	5	0	0	0
September 2047	17	3	0	0	0
September 2048	13	2	0	0	0
September 2049	8	1	0	0	0
September 2050	3	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	17.1	10.1	5.6	3.8	3.0

**Security Group 23
PSA Prepayment Assumption Rates**

Distribution Date	Class LY				
	0%	100%	250%	400%	500%
Initial Percent	100	100	100	100	100
September 2022	100	100	100	100	100
September 2023	100	100	100	100	100
September 2024	100	100	100	100	100
September 2025	100	100	100	100	100
September 2026	100	100	100	100	100
September 2027	100	100	100	100	100
September 2028	100	100	100	100	100
September 2029	100	100	100	100	100
September 2030	100	100	100	100	100
September 2031	100	100	100	100	82
September 2032	100	100	100	100	55
September 2033	100	100	100	91	37
September 2034	100	100	100	66	24
September 2035	100	100	100	48	16
September 2036	100	100	100	34	11
September 2037	100	100	100	24	7
September 2038	100	98	98	17	5
September 2039	100	83	83	12	3
September 2040	100	65	65	9	2
September 2041	100	51	51	6	1
September 2042	100	39	39	4	1
September 2043	100	30	29	3	0
September 2044	23	22	22	2	0
September 2045	16	16	16	1	0
September 2046	11	11	11	1	0
September 2047	8	8	7	0	0
September 2048	5	5	5	0	0
September 2049	2	2	2	0	0
September 2050	1	1	1	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	23.2	20.8	20.8	14.7	12.0

Yield Considerations

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

- the anticipated yield of that Class resulting from its purchase price,
- the investor's own projection of Mortgage Loan prepayment rates under a variety of scenarios,
- in the case of the Group 5, 18, 19, 22 and 23 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 and Delay Classes

The effective yield on any Fixed Rate or Delay Class will be less than the yield otherwise produced by its Interest Rate and purchase price because, on each Distribution Date, 30 days’ interest will be payable on (or 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 original Class Notional Balance) plus accrued interest is as indicated in the related table. **The assumed purchase price is not necessarily that at which actual sales will occur.**

SECURITY GROUP 1

**Sensitivity of Class AI to Prepayments
Assumed Price 12.0%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>350%</u>	<u>441%</u>	<u>500%</u>	<u>700%</u>
18.1%	5.0%	0.0%	(3.2)%	(14.4)%

SECURITY GROUP 2

**Sensitivity of Class IP to Prepayments
Assumed Price 9.5%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>220%</u>	<u>250%</u>	<u>323%</u>	<u>500%</u>
6.8%	6.8%	6.8%	0.0%	(21.2)%

SECURITY GROUP 3

**Sensitivity of Class SC to Prepayments
Assumed Price 14.5%***

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>100%</u>	<u>250%</u>	<u>400%</u>	<u>500%</u>
0.0500%	36.3%	25.0%	13.1%	4.7%
0.0830%	36.1%	24.8%	12.8%	4.4%
3.1915%	12.1%	1.9%	(9.0)%	(16.6)%
6.3000% and above	**	**	**	**

SECURITY GROUP 4

**Sensitivity of Class SA to Prepayments
Assumed Price 24.5%***

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>100%</u>	<u>350%</u>	<u>500%</u>	<u>700%</u>
0.0500%	19.0%	6.0%	(2.1)%	(13.3)%
0.0830%	18.9%	5.8%	(2.3)%	(13.5)%
3.1915%	4.1%	(9.9)%	(18.7)%	(31.1)%
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 EI to Prepayments
Assumed Price 10.34375%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>350%</u>	<u>352%</u>	<u>500%</u>	<u>700%</u>
18.1%	0.2%	0.1%	(11.3)%	(28.0)%

SECURITY GROUP 6

**Sensitivity of Class IA to Prepayments
Assumed Price 14.0%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>268%</u>	<u>350%</u>	<u>500%</u>	<u>700%</u>
9.5%	0.0%	(4.8)%	(13.9)%	(26.6)%

**Sensitivity of Class IC to Prepayments
Assumed Price 11.875%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>258%</u>	<u>350%</u>	<u>500%</u>	<u>700%</u>
11.7%	0.1%	(7.4)%	(20.0)%	(37.0)%

**Sensitivity of Class IE to Prepayments
Assumed Price 12.7588%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>263%</u>	<u>350%</u>	<u>500%</u>	<u>700%</u>
10.7%	0.0%	(5.9)%	(16.3)%	(30.2)%

SECURITY GROUP 7

**Sensitivity of Class CI to Prepayments
Assumed Price 9.5%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>270%</u>	<u>300%</u>	<u>555%</u>	<u>600%</u>
11.7%	11.7%	11.7%	0.0%	(2.3)%

SECURITY GROUP 8

**Sensitivity of Class DI to Prepayments
Assumed Price 10.25%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>250%</u>	<u>329%</u>	<u>400%</u>	<u>500%</u>
15.9%	5.9%	0.1%	(5.5)%	(13.6)%

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

**Sensitivity of Class HI to Prepayments
Assumed Price 11.0%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>250%</u>	<u>347%</u>	<u>400%</u>	<u>500%</u>
14.6%	5.9%	0.0%	(3.3)%	(9.6)%

**Sensitivity of Class ID to Prepayments
Assumed Price 11.0%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>250%</u>	<u>347%</u>	<u>400%</u>	<u>500%</u>
14.6%	5.9%	0.0%	(3.3)%	(9.6)%

**Sensitivity of Class IH to Prepayments
Assumed Price 11.0%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>250%</u>	<u>347%</u>	<u>400%</u>	<u>500%</u>
14.6%	5.9%	0.0%	(3.3)%	(9.6)%

SECURITY GROUP 9

**Sensitivity of Class SB to Prepayments
Assumed Price 9.125%***

<u>Compounded SOFR</u>	PSA Prepayment Assumption Rates			
	<u>150%</u>	<u>245%</u>	<u>275%</u>	<u>500%</u>
0.010%	33.8%	28.8%	27.2%	15.0%
0.050%	33.3%	28.3%	26.7%	14.5%
1.875%	10.1%	4.8%	3.0%	(10.2)%
3.700% and above	**	**	**	**

SECURITY GROUP 11

**Sensitivity of Class JI to Prepayments
Assumed Price 8.59375%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>270%</u>	<u>305%</u>	<u>582%</u>	<u>600%</u>
13.9%	13.9%	13.9%	0.0%	(1.0)%

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

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

SECURITY GROUP 12

Sensitivity of Class QI to Prepayments Assumed Price 8.9375%*

PSA Prepayment Assumption Rates				
<u>195%</u>	<u>270%</u>	<u>400%</u>	<u>600%</u>	<u>623%</u>
9.7%	9.7%	9.7%	1.1%	0.0%

SECURITY GROUP 13

Sensitivity of Class IN to Prepayments Assumed Price 8.5%*

PSA Prepayment Assumption Rates				
<u>125%</u>	<u>220%</u>	<u>250%</u>	<u>394%</u>	<u>500%</u>
8.4%	8.4%	8.4%	0.0%	(7.2)%

Sensitivity of Class NI to Prepayments Assumed Price 8.5%*

PSA Prepayment Assumption Rates				
<u>125%</u>	<u>220%</u>	<u>250%</u>	<u>449%</u>	<u>500%</u>
9.9%	9.9%	9.9%	0.0%	(2.9)%

SECURITY GROUP 14

Sensitivity of Class GI to Prepayments Assumed Price 13.23828%*

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>270%</u>	<u>300%</u>	<u>460%</u>	<u>600%</u>
7.5%	7.5%	7.5%	0.0%	(7.4)%

SECURITY GROUP 15

Sensitivity of Class IG to Prepayments Assumed Price 8.375%*

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>270%</u>	<u>450%</u>	<u>550%</u>	<u>600%</u>
23.4%	14.7%	5.3%	0.0%	(2.7)%

SECURITY GROUP 16

Sensitivity of Class IK to Prepayments Assumed Price 15.74983%*

PSA Prepayment Assumption Rates				
<u>250%</u>	<u>370%</u>	<u>400%</u>	<u>456%</u>	<u>800%</u>
11.1%	4.7%	3.1%	0.0%	(19.3)%

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

**Sensitivity of Class II to Prepayments
Assumed Price 15.74983%***

PSA Prepayment Assumption Rates				
<u>250%</u>	<u>370%</u>	<u>400%</u>	<u>498%</u>	<u>800%</u>
4.8%	4.8%	4.8%	0.0%	(17.1)%

**Sensitivity of Class LI to Prepayments
Assumed Price 15.74983%***

PSA Prepayment Assumption Rates				
<u>250%</u>	<u>370%</u>	<u>400%</u>	<u>468%</u>	<u>800%</u>
9.6%	4.7%	3.6%	0.0%	(18.7)%

SECURITY GROUP 17

**Sensitivity of Class MI to Prepayments
Assumed Price 15.45686%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>351%</u>	<u>400%</u>	<u>600%</u>	<u>800%</u>
14.9%	0.0%	(3.0)%	(15.9)%	(29.6)%

SECURITY GROUP 18

**Sensitivity of Class IO to Prepayments
Assumed Price 16.14735%***

PSA Prepayment Assumption Rates					
<u>100%</u>	<u>300%</u>	<u>330%</u>	<u>450%</u>	<u>700%</u>	<u>900%</u>
13.7%	1.8%	0.0%	(7.5)%	(23.9)%	(38.2)%

SECURITY GROUP 21

**Sensitivity of Class IM to Prepayments
Assumed Price 19.94887%***

PSA Prepayment Assumption Rates				
<u>159%</u>	<u>160%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
0.0%	0.0%	(3.4)%	(5.1)%	(19.8)%

SECURITY GROUP 22

**Sensitivity of Class IB to Prepayments
Assumed Price 8.375%***

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>270%</u>	<u>450%</u>	<u>493%</u>	<u>600%</u>
22.8%	13.2%	2.6%	0.1%	(6.5)%

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

SECURITY GROUPS 15 AND 22

Sensitivity of Class BI to Prepayments Assumed Price 8.375%*

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>270%</u>	<u>450%</u>	<u>511%</u>	<u>600%</u>
23.0%	13.7%	3.6%	0.0%	(5.2)%

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

CERTAIN UNITED STATES FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections

In the opinion of Cleary Gottlieb Steen & Hamilton LLP, the Trust will constitute a Single REMIC Series as to the Group 1 Trust Assets, the Group 3 Trust Assets, the Group 4 Trust Assets, the Group 7 Trust Assets, the Group 8 Trust Assets, the Group 9 Trust Assets, the Group 10 Trust Assets, the Group 11 Trust Assets, the Group 13 Trust Assets, the Group 15 Trust Assets, the Group 17 Trust Assets, the Group 18 Trust Assets, the Group 19 Trust Assets, the Group 20 Trust Assets, the Group 21 Trust Assets, the Group 22 Trust Assets and the Group 23 Trust Assets, and a Double REMIC Series as to the Group 2 Trust Assets, as to the Group 5 Trust Assets, as to the Group 6 Trust Assets, as to the Group 12 Trust Assets, as to the Group 14 Trust Assets and as to the Group 16 Trust Assets, each for United States federal income tax purposes. Separate REMIC elections will be made for the Group 1 REMIC, the Group 2 Issuing REMIC, the Group 2 Pooling REMIC, the Group 3 REMIC, the Group 4 REMIC, the Group 5 Issuing REMIC, the Group 5 Pooling REMIC, the Group 6 Issuing REMIC, the Group 6 Pooling REMIC, the Group 7 REMIC, the Group 8 REMIC, the Group 9 REMIC, the Group 10 REMIC, the Group 11 REMIC, the Group 12 Issuing REMIC, the Group 12 Pooling REMIC, the Group 13 REMIC, the Group 14 Issuing REMIC, the Group 14 Pooling REMIC, the Group 15 REMIC, the Group 16 Issuing REMIC, the Group 16 Pooling REMIC, the Group 17 REMIC, the Group 18 REMIC, the Group 19 REMIC, the Group 20 REMIC, the Group 21 REMIC, the Group 22 REMIC and the Group 23 REMIC.

Regular Securities

The Regular Securities will be treated as debt instruments issued by the Group 1 REMIC, the Group 2 Issuing REMIC, the Group 3 REMIC, the Group 4 REMIC, the Group 5 Issuing REMIC, the Group 6 Issuing REMIC, the Group 7 REMIC, the Group 8 REMIC, the Group 9 REMIC, the Group 10 REMIC, the Group 11 REMIC, the Group 12 Issuing REMIC, the Group 13 REMIC, the Group 14 Issuing REMIC, the Group 15 REMIC, the Group 16 Issuing REMIC, the Group 17 REMIC, the Group 18 REMIC, the Group 19 REMIC, the Group 20 REMIC, the Group 21 REMIC, the Group 22 REMIC and the Group 23 REMIC, as applicable, for United States federal income tax purposes. Income on the Regular Securities must be reported under an accrual method of accounting.

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

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

<u>Group(s)</u>	<u>PSA</u>
1, 4, 5 and 6	350%
2, 13 and 21	220%
3, 8, 20 and 23	250%
7, 11, 12, 14, 15 and 22	270%
9	245%
10 and 17	400%
16	370%
18 and 19	450%

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 R1 Securities will represent the beneficial ownership of the Residual Interest in the Group 1 REMIC. The Class RR2 Securities will represent the beneficial ownership of the Residual Interest in the Group 2 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 2 Pooling REMIC. The Class R3 Securities will represent the beneficial ownership of the Residual Interest in the Group 3 REMIC. The Class R4 Securities will represent the beneficial ownership of the Residual Interest in the Group 4 REMIC. The Class RR5 Securities will represent the beneficial ownership of the Residual Interest in the Group 5 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 5 Pooling REMIC. The Class RR6 Securities will represent the beneficial ownership of the Residual Interest in the Group 6 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 6 Pooling REMIC. The Class R7 Securities will represent the beneficial ownership of the Residual Interest in the Group 7 REMIC. The Class R8 Securities will represent the beneficial ownership of the Residual Interest in the Group 8 REMIC. The Class R9 Securities will represent the beneficial ownership of the Residual Interest in the Group 9 REMIC. The Class R10 Securities will represent the

beneficial ownership of the Residual Interest in the Group 10 REMIC. The Class R11 Securities will represent the beneficial ownership of the Residual Interest in the Group 11 REMIC. The Class RR12 Securities will represent the beneficial ownership of the Residual Interest in the Group 12 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 12 Pooling REMIC. The Class R13 Securities will represent the beneficial ownership of the Residual Interest in the Group 13 REMIC. The Class RR14 Securities will represent the beneficial ownership of the Residual Interest in the Group 14 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 14 Pooling REMIC. The Class R15 Securities will represent the beneficial ownership of the Residual Interest in the Group 15 REMIC. The Class RR16 Securities will represent the beneficial ownership of the Residual Interest in the Group 16 Issuing REMIC and the beneficial ownership of the Residual Interest in the Group 16 Pooling REMIC. The Class R17 Securities will represent the beneficial ownership of the Residual Interest in the Group 17 REMIC. The Class R18 Securities will represent the beneficial ownership of the Residual Interest in the Group 18 REMIC. The Class R19 Securities will represent the beneficial ownership of the Residual Interest in the Group 19 REMIC. The Class R20 Securities will represent the beneficial ownership of the Residual Interest in the Group 20 REMIC. The Class R21 Securities will represent the beneficial ownership of the Residual Interest in the Group 21 REMIC. The Class R22 Securities will represent the beneficial ownership of the Residual Interest in the Group 22 REMIC. The Class R23 Securities will represent the beneficial ownership of the Residual Interest in the Group 23 REMIC. The Residual Securities, i.e., the Class R1, RR2, R3, R4, RR5, RR6, R7, R8, R9, R10, R11, RR12, R13, RR14, R15, RR16, R17, R18, R19, R20, R21, R22 and R23 Securities, generally will be treated as “residual interests” in a REMIC for domestic building and loan associations and as “real estate assets” for REITs, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular, but will not be treated as debt for United States federal income tax purposes. Instead, the Holders of the Residual Securities will be required to report, and will be taxed on, their pro rata shares of the taxable income or loss of the related Trust REMIC or Trust REMICs, as applicable, and these requirements will continue until there are no outstanding regular interests in the respective Trust REMIC or Trust REMICs, as applicable. Thus, Residual Holders will have taxable income attributable to the Residual Securities even though they will not receive principal or interest distributions with respect to the Residual Securities, which could result in a negative after-tax return for the Residual Holders. Even though the Holders of the Residual Securities are not entitled to any stated principal or interest payments on the Residual Securities, the related Trust REMIC or Trust REMICs, as applicable, may have substantial taxable income in certain periods, and offsetting tax losses may not occur until much later periods. Accordingly, the Holders of the Residual Securities may experience substantial adverse tax timing consequences. Prospective investors are urged to consult their own tax advisors and consider the after-tax effect of ownership of the Residual Securities and the suitability of the Residual Securities to their investment objectives.

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

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

MX Securities

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

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

ERISA MATTERS

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

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

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

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

See “ERISA Considerations” in the Base Offering Circular.

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

LEGAL INVESTMENT CONSIDERATIONS

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

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

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

PLAN OF DISTRIBUTION

Subject to the terms and conditions of the Sponsor Agreement, the Sponsor has agreed to purchase all of the Securities if any are sold and purchased. The Sponsor proposes to offer the Regular and MX Classes to the public from time to time for sale in negotiated transactions at varying prices to be

determined at the time of sale, plus accrued interest from (1) September 1, 2021 on the Fixed Rate and Delay 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)

Class	REMIC Securities			MX Securities				
	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 2								
Combination 1								
AZ	\$ 16,332,521	Z	\$ 30,124,743	SUP	3.00%	FIX/Z	38383ASL9	September 2051
ZP	13,792,222							
Security Group 6								
Combination 2								
IA	\$ 13,344,291	IE	\$ 32,085,497	NTL(PT/SEQ/AD)	2.50%	FIX/IO	38383ASM7	September 2051
IC	18,741,206							
Security Group 7								
Combination 3(5)								
CP	\$ 55,000,000	CD	\$ 55,000,000	PAC/AD	1.00%	FIX	38383ASN5	September 2051
		CE	55,000,000	PAC/AD	1.25	FIX	38383ASP0	September 2051
		CG	55,000,000	PAC/AD	1.50	FIX	38383ASQ8	September 2051
		CH	55,000,000	PAC/AD	1.75	FIX	38383ASR6	September 2051
		CI	33,000,000	NTL(PAC/AD)	2.50	FIX/IO	38383ASS4	September 2051
		CJ	55,000,000	PAC/AD	2.00	FIX	38383AST2	September 2051
Security Group 8								
Combination 4(5)								
DA	\$ 84,178,848	DC	\$ 84,178,848	SEQ	1.25%	FIX	38383ASU9	January 2051
		DE	84,178,848	SEQ	1.00	FIX	38383ASV7	January 2051
		DG	84,178,848	SEQ	0.75	FIX	38383ASW5	January 2051
		DI	25,253,654	NTL(SEQ)	2.50	FIX/IO	38383ASX3	January 2051
Combination 5(5)								
DA	\$ 84,178,848	HA	\$ 87,527,810	PT	1.00%	FIX	38383ASY1	September 2051
DB	3,348,962	HB	87,527,810	PT	1.25	FIX	38383ASZ8	September 2051
ID	35,011,124	HC	87,527,810	PT	1.50	FIX	38383ATA2	September 2051
		HD	87,527,810	PT	1.75	FIX	38383ATB0	September 2051
		HE	87,527,810	PT	2.00	FIX	38383ATC8	September 2051
		HI	52,516,686	NTL(PT)	2.50	FIX/IO	38383ATD6	September 2051

REMIC Securities

MX Securities

Class	Original Class		Related MX Class	Maximum Original Class		Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
	Principal Balance	Notional Balance		Principal Balance	Notional Balance(2)					
Combination 6										
HI(6)	\$ 12,000,000		IH	\$ 35,011,124		NTL(PT)	2.50%	FIX/IO	38383ART3	September 2051
ID	23,011,124									
Security Group 11										
Combination 7(5)										
JP	\$190,000,000		JA	\$190,000,000		PAC/AD	1.00%	FIX	38383ARU0	February 2051
			JB	190,000,000		PAC/AD	1.25	FIX	38383ARV8	February 2051
			JC	190,000,000		PAC/AD	1.50	FIX	38383ARW6	February 2051
			JD	190,000,000		PAC/AD	1.75	FIX	38383ARX4	February 2051
			JE	190,000,000		PAC/AD	2.00	FIX	38383ARY2	February 2051
			JI	114,000,000		NTL(PAC/AD)	2.50	FIX/IO	38383ARZ9	February 2051
Security Group 13										
Combination 8(5)										
NP	\$ 24,590,000		N	\$ 25,729,547		PAC/AD	1.25%	FIX	38383ASA3	September 2051
NY	1,139,547		NB	25,729,547		PAC/AD	1.50	FIX	38383ASB1	September 2051
			NC	25,729,547		PAC/AD	1.75	FIX	38383ASC9	September 2051
			NH	25,729,547		PAC/AD	2.00	FIX	38383ASD7	September 2051
			NI	9,648,580		NTL(PAC/AD)	2.00	FIX/IO	38383ATE4	September 2051
Combination 9(5)										
NP	\$ 24,590,000		IN	\$ 9,221,250		NTL(PAC/AD)	2.00%	FIX/IO	38383ASE5	January 2051
			ND	24,590,000		PAC/AD	1.25	FIX	38383ASF2	January 2051
			NE	24,590,000		PAC/AD	1.50	FIX	38383ASG0	January 2051
			NG	24,590,000		PAC/AD	1.75	FIX	38383ASH8	January 2051
Security Group 16										
Combination 10										
IK	\$ 30,038,500		LI	\$ 42,188,500		NTL(PT/PAC/AD)	4.00%	FIX/IO	38383ASJ4	September 2051
IL	12,150,000									
Security Group 19										
Combination 11										
LA	\$ 2,000,000		LM	\$ 21,231,000		SC/SEQ	1.50%	FIX	38383ASK1	May 2051
LB	19,181,000									
LC	50,000									

REMIC Securities

MX Securities

Class	REMIC Securities		MX Securities					
	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Groups 15 and 22								
Combination 12(7)								
IB	\$ 9,841,590	BI	\$ 14,841,590	NTL(SC/PT)	2.50%	FIX/IO	38383ARS5	September 2051
IG	5,000,000							

(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 3, 4, 5, 7, 8 and 9, various subcombinations are permitted. See "Description of the Securities — Modification and Exchange" in the Base Offering Circular for a discussion of subcombinations.

(6) MX Class.

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

SCHEDULED PRINCIPAL BALANCES

<u>Distribution Date</u>	<u>Class AP</u>	<u>Classes AP and ZP (in the aggregate)</u>	<u>Class EB</u>	<u>Class EC</u>
Initial Balance	\$71,953,525.00	\$85,745,747.00	\$49,281,000.00	\$49,125,000.00
October 2021	71,312,651.71	84,009,762.16	48,779,312.58	48,449,146.80
November 2021	70,647,457.52	82,192,011.99	48,281,734.16	47,781,558.29
December 2021	69,958,311.70	80,296,417.96	47,788,233.47	47,122,138.32
January 2022	69,245,601.59	78,327,132.42	47,298,779.46	46,470,791.84
February 2022	68,509,732.20	76,288,523.78	46,813,341.29	45,827,424.88
March 2022	67,751,125.79	74,185,160.66	46,331,888.39	45,191,944.52
April 2022	66,970,221.45	72,021,794.75	45,854,390.36	44,564,258.89
May 2022	66,167,474.62	69,803,342.67	45,380,817.07	43,944,277.16
June 2022	65,343,356.57	67,534,866.90	44,911,138.58	43,331,909.52
July 2022	64,498,353.96	65,221,555.76	44,445,325.18	42,727,067.18
August 2022	63,632,968.25	62,868,702.64	43,983,347.39	42,129,662.35
September 2022	62,747,715.18	60,481,684.57	43,525,175.93	41,539,608.23
October 2022	61,843,124.20	58,065,940.33	43,070,781.73	40,956,819.02
November 2022	60,919,737.90	55,626,947.98	42,620,135.96	40,381,209.85
December 2022	59,978,111.37	53,170,202.28	42,173,209.98	39,812,696.85
January 2023	59,018,811.62	50,701,191.82	41,729,975.37	39,251,197.08
February 2023	58,067,041.52	48,315,473.89	41,290,403.90	38,696,628.53
March 2023	57,122,736.02	46,010,198.27	40,854,467.58	38,148,910.14
April 2023	56,185,830.56	43,782,611.64	40,422,138.60	37,607,961.75
May 2023	55,256,261.12	41,630,054.31	39,993,389.36	37,073,704.12
June 2023	54,333,964.20	39,549,957.10	39,568,192.47	36,546,058.89
July 2023	53,418,876.78	37,539,838.20	39,146,520.74	36,024,948.60
August 2023	52,510,936.40	35,597,300.25	38,728,347.17	35,510,296.67
September 2023	51,610,081.06	33,720,027.49	38,313,644.98	35,002,027.38
October 2023	50,716,249.29	31,905,782.94	37,902,387.55	34,500,065.86
November 2023	49,829,380.08	30,152,405.81	37,494,548.49	34,004,338.12
December 2023	48,949,412.95	28,457,808.84	37,090,101.60	33,514,770.98
January 2024	48,076,287.89	26,819,975.85	36,689,020.85	33,031,292.09
February 2024	47,209,945.37	25,236,959.32	36,291,280.44	32,553,829.94
March 2024	46,350,326.35	23,706,878.06	35,896,854.71	32,082,313.82
April 2024	45,497,372.25	22,227,914.97	35,505,718.23	31,616,673.81
May 2024	44,651,025.00	20,798,314.84	35,117,845.74	31,156,840.82
June 2024	43,811,226.94	19,416,382.29	34,733,212.18	30,702,746.50
July 2024	42,977,920.94	18,080,479.70	34,351,792.65	30,254,323.31
August 2024	42,151,050.28	16,789,025.27	33,973,562.45	29,811,504.46
September 2024	41,330,558.71	15,540,491.13	33,598,497.07	29,374,223.93
October 2024	40,516,390.46	14,333,401.49	33,226,572.15	28,942,416.44
November 2024	39,708,490.17	13,166,330.90	32,857,763.55	28,516,017.45
December 2024	38,906,802.96	12,037,902.52	32,492,047.28	28,094,963.18
January 2025	38,111,274.37	10,946,786.46	32,129,399.53	27,679,190.54
February 2025	37,321,850.39	9,891,698.22	31,769,796.68	27,268,637.18
March 2025	36,538,477.45	8,871,397.12	31,413,215.26	26,863,241.45
April 2025	35,761,102.40	7,884,684.81	31,059,632.00	26,462,942.42
May 2025	34,989,672.52	6,930,403.86	30,709,023.79	26,067,679.82

<u>Distribution Date</u>	<u>Class AP</u>	<u>Classes AP and ZP (in the aggregate)</u>	<u>Class EB</u>	<u>Class EC</u>
June 2025	\$34,224,135.52	\$ 6,007,436.33	\$30,361,367.68	\$25,677,394.10
July 2025	33,464,439.55	5,114,702.47	30,016,640.91	25,292,026.36
August 2025	32,710,533.13	4,251,159.38	29,674,820.86	24,911,518.40
September 2025	31,962,365.25	3,415,799.79	29,335,885.12	24,535,812.67
October 2025	31,219,885.27	2,607,650.83	28,999,811.40	24,164,852.27
November 2025	30,483,042.99	1,825,772.88	28,666,577.59	23,798,580.95
December 2025	29,751,788.58	1,069,258.39	28,336,161.77	23,436,943.11
January 2026	29,026,072.65	337,230.87	28,008,542.14	23,079,883.78
February 2026	28,305,846.17	0.00	27,683,697.09	22,727,348.62
March 2026	27,591,060.55	0.00	27,361,605.16	22,379,283.91
April 2026	26,881,667.55	0.00	27,042,245.05	22,035,636.54
May 2026	26,177,619.33	0.00	26,725,595.61	21,696,354.00
June 2026	25,478,868.46	0.00	26,411,635.86	21,361,384.40
July 2026	24,785,367.87	0.00	26,100,344.96	21,030,676.43
August 2026	24,097,070.87	0.00	25,791,702.24	20,704,179.37
September 2026	23,413,931.15	0.00	25,485,687.18	20,381,843.07
October 2026	22,735,902.77	0.00	25,182,279.39	20,063,617.97
November 2026	22,062,940.18	0.00	24,881,458.66	19,749,455.07
December 2026	21,394,998.17	0.00	24,583,204.92	19,439,305.92
January 2027	20,732,031.90	0.00	24,287,498.24	19,133,122.65
February 2027	20,073,996.92	0.00	23,994,318.84	18,830,857.91
March 2027	19,420,849.09	0.00	23,703,647.10	18,532,464.91
April 2027	18,772,544.67	0.00	23,415,463.53	18,237,897.39
May 2027	18,129,040.25	0.00	23,129,748.79	17,947,109.62
June 2027	17,490,292.78	0.00	22,846,483.69	17,660,056.41
July 2027	16,857,725.31	0.00	22,565,649.17	17,376,693.06
August 2027	16,233,823.79	0.00	22,287,226.31	17,096,975.40
September 2027	15,618,459.86	0.00	22,011,196.35	16,820,859.77
October 2027	15,011,506.96	0.00	21,737,540.65	16,548,303.00
November 2027	14,412,840.35	0.00	21,466,240.71	16,279,262.42
December 2027	13,822,337.05	0.00	21,197,278.18	16,013,695.86
January 2028	13,239,875.86	0.00	20,930,634.83	15,751,561.62
February 2028	12,665,337.28	0.00	20,666,292.58	15,492,818.48
March 2028	12,098,603.51	0.00	20,404,233.48	15,237,425.70
April 2028	11,539,558.44	0.00	20,144,439.70	14,985,343.01
May 2028	10,988,087.61	0.00	19,886,893.56	14,736,530.61
June 2028	10,444,078.19	0.00	19,631,577.51	14,490,949.13
July 2028	9,907,418.96	0.00	19,378,474.11	14,248,559.69
August 2028	9,378,000.28	0.00	19,127,566.07	14,009,323.83
September 2028	8,855,714.09	0.00	18,878,836.23	13,773,203.53
October 2028	8,340,453.84	0.00	18,632,267.54	13,540,161.25
November 2028	7,832,114.53	0.00	18,387,843.09	13,310,159.82
December 2028	7,330,592.63	0.00	18,145,546.10	13,083,162.56
January 2029	6,835,786.12	0.00	17,905,359.90	12,859,133.16
February 2029	6,347,594.40	0.00	17,667,267.96	12,638,035.78
March 2029	5,865,918.34	0.00	17,431,253.85	12,419,834.94
April 2029	5,390,660.18	0.00	17,197,301.28	12,204,495.61
May 2029	4,921,723.61	0.00	16,965,394.09	11,991,983.15

<u>Distribution Date</u>	<u>Class AP</u>	<u>Classes AP and ZP (in the aggregate)</u>	<u>Class EB</u>	<u>Class EC</u>
June 2029	\$ 4,459,013.65	\$ 0.00	\$16,735,516.22	\$11,782,263.32
July 2029	4,002,436.70	0.00	16,507,651.73	11,575,302.28
August 2029	3,551,900.48	0.00	16,281,784.83	11,371,066.56
September 2029	3,107,314.06	0.00	16,057,899.80	11,169,523.12
October 2029	2,668,587.77	0.00	15,835,981.06	10,970,639.26
November 2029	2,235,633.24	0.00	15,616,013.17	10,774,382.69
December 2029	1,808,363.36	0.00	15,397,980.77	10,580,721.46
January 2030	1,386,692.27	0.00	15,181,868.62	10,389,624.01
February 2030	970,535.34	0.00	14,967,661.61	10,201,059.16
March 2030	559,809.14	0.00	14,755,344.73	10,014,996.07
April 2030	154,431.43	0.00	14,544,903.08	9,831,404.25
May 2030	0.00	0.00	14,336,321.89	9,650,253.59
June 2030	0.00	0.00	14,129,586.47	9,471,514.31
July 2030	0.00	0.00	13,924,682.26	9,295,156.98
August 2030	0.00	0.00	13,721,594.81	9,121,152.51
September 2030	0.00	0.00	13,520,309.78	8,949,472.15
October 2030	0.00	0.00	13,320,812.91	8,780,087.49
November 2030	0.00	0.00	13,123,090.08	8,612,970.44
December 2030	0.00	0.00	12,927,127.25	8,448,093.24
January 2031	0.00	0.00	12,732,910.52	8,285,428.46
February 2031	0.00	0.00	12,540,426.04	8,124,948.96
March 2031	0.00	0.00	12,349,660.11	7,966,627.96
April 2031	0.00	0.00	12,160,599.12	7,810,438.96
May 2031	0.00	0.00	11,973,229.56	7,656,355.78
June 2031	0.00	0.00	11,787,538.00	7,504,352.54
July 2031	0.00	0.00	11,603,511.15	7,354,403.66
August 2031	0.00	0.00	11,421,135.78	7,206,483.87
September 2031	0.00	0.00	11,240,398.80	7,060,568.19
October 2031	0.00	0.00	11,061,287.18	6,916,631.91
November 2031	0.00	0.00	10,883,788.01	6,774,650.65
December 2031	0.00	0.00	10,707,888.47	6,634,600.27
January 2032	0.00	0.00	10,533,575.84	6,496,456.94
February 2032	0.00	0.00	10,360,837.48	6,360,197.10
March 2032	0.00	0.00	10,189,660.86	6,225,797.47
April 2032	0.00	0.00	10,020,033.55	6,093,235.04
May 2032	0.00	0.00	9,851,943.20	5,962,487.06
June 2032	0.00	0.00	9,685,377.55	5,833,531.05
July 2032	0.00	0.00	9,520,324.45	5,706,344.81
August 2032	0.00	0.00	9,356,771.81	5,580,906.37
September 2032	0.00	0.00	9,194,707.67	5,457,194.05
October 2032	0.00	0.00	9,034,120.13	5,335,186.40
November 2032	0.00	0.00	8,874,997.38	5,214,862.23
December 2032	0.00	0.00	8,717,327.73	5,096,200.59
January 2033	0.00	0.00	8,561,099.54	4,979,180.80
February 2033	0.00	0.00	8,406,301.27	4,863,782.38
March 2033	0.00	0.00	8,252,921.48	4,749,985.14
April 2033	0.00	0.00	8,100,948.80	4,637,769.10
May 2033	0.00	0.00	7,950,371.96	4,527,114.50

<u>Distribution Date</u>	<u>Class AP</u>	<u>Classes AP and ZP (in the aggregate)</u>	<u>Class EB</u>	<u>Class EC</u>
June 2033	\$ 0.00	\$ 0.00	\$ 7,801,179.75	\$ 4,418,001.85
July 2033	0.00	0.00	7,653,361.08	4,310,411.86
August 2033	0.00	0.00	7,506,904.91	4,204,325.47
September 2033	0.00	0.00	7,361,800.29	4,099,723.86
October 2033	0.00	0.00	7,218,036.38	3,996,588.43
November 2033	0.00	0.00	7,075,602.39	3,894,900.77
December 2033	0.00	0.00	6,934,487.61	3,794,642.72
January 2034	0.00	0.00	6,794,681.45	3,695,796.33
February 2034	0.00	0.00	6,656,173.34	3,598,343.83
March 2034	0.00	0.00	6,518,952.85	3,502,267.71
April 2034	0.00	0.00	6,383,009.59	3,407,550.62
May 2034	0.00	0.00	6,248,333.26	3,314,175.44
June 2034	0.00	0.00	6,114,913.63	3,222,125.25
July 2034	0.00	0.00	5,982,740.56	3,131,383.32
August 2034	0.00	0.00	5,851,803.99	3,041,933.14
September 2034	0.00	0.00	5,722,093.91	2,953,758.36
October 2034	0.00	0.00	5,593,600.40	2,866,842.85
November 2034	0.00	0.00	5,466,313.63	2,781,170.68
December 2034	0.00	0.00	5,340,223.83	2,696,726.07
January 2035	0.00	0.00	5,215,321.30	2,613,493.46
February 2035	0.00	0.00	5,091,596.42	2,531,457.46
March 2035	0.00	0.00	4,969,039.64	2,450,602.87
April 2035	0.00	0.00	4,847,641.48	2,370,914.67
May 2035	0.00	0.00	4,727,392.54	2,292,378.01
June 2035	0.00	0.00	4,608,283.48	2,214,978.23
July 2035	0.00	0.00	4,490,305.04	2,138,700.82
August 2035	0.00	0.00	4,373,448.03	2,063,531.47
September 2035	0.00	0.00	4,257,703.32	1,989,456.02
October 2035	0.00	0.00	4,143,061.85	1,916,460.50
November 2035	0.00	0.00	4,029,514.65	1,844,531.08
December 2035	0.00	0.00	3,917,052.79	1,773,654.12
January 2036	0.00	0.00	3,805,667.42	1,703,816.11
February 2036	0.00	0.00	3,695,349.77	1,635,003.74
March 2036	0.00	0.00	3,586,091.10	1,567,203.84
April 2036	0.00	0.00	3,477,882.78	1,500,403.38
May 2036	0.00	0.00	3,370,716.21	1,434,589.52
June 2036	0.00	0.00	3,264,582.87	1,369,749.55
July 2036	0.00	0.00	3,159,474.32	1,305,870.91
August 2036	0.00	0.00	3,055,382.16	1,242,941.20
September 2036	0.00	0.00	2,952,298.05	1,180,948.18
October 2036	0.00	0.00	2,850,213.75	1,119,879.73
November 2036	0.00	0.00	2,749,121.04	1,059,723.88
December 2036	0.00	0.00	2,649,011.78	1,000,468.83
January 2037	0.00	0.00	2,549,877.91	942,102.89
February 2037	0.00	0.00	2,451,711.39	884,614.53
March 2037	0.00	0.00	2,354,504.29	827,992.34
April 2037	0.00	0.00	2,258,248.70	772,225.06
May 2037	0.00	0.00	2,162,936.79	717,301.58

<u>Distribution Date</u>	<u>Class AP</u>	<u>Classes AP and ZP (in the aggregate)</u>	<u>Class EB</u>	<u>Class EC</u>
June 2037	\$ 0.00	\$ 0.00	\$ 2,068,560.78	\$ 663,210.88
July 2037	0.00	0.00	1,975,112.97	609,942.12
August 2037	0.00	0.00	1,882,585.68	557,484.55
September 2037	0.00	0.00	1,790,971.33	505,827.58
October 2037	0.00	0.00	1,700,262.37	454,960.74
November 2037	0.00	0.00	1,610,451.32	404,873.68
December 2037	0.00	0.00	1,521,530.76	355,556.17
January 2038	0.00	0.00	1,433,493.31	306,998.11
February 2038	0.00	0.00	1,346,331.66	259,189.52
March 2038	0.00	0.00	1,260,038.56	212,120.56
April 2038	0.00	0.00	1,174,606.79	165,781.47
May 2038	0.00	0.00	1,090,029.23	120,162.64
June 2038	0.00	0.00	1,006,298.76	75,254.56
July 2038	0.00	0.00	923,408.36	31,047.84
August 2038	0.00	0.00	841,351.04	0.00
September 2038	0.00	0.00	760,119.87	0.00
October 2038	0.00	0.00	679,707.97	0.00
November 2038	0.00	0.00	600,116.45	0.00
December 2038	0.00	0.00	521,330.51	0.00
January 2039	0.00	0.00	443,343.43	0.00
February 2039	0.00	0.00	366,148.54	0.00
March 2039	0.00	0.00	289,739.24	0.00
April 2039	0.00	0.00	214,108.94	0.00
May 2039	0.00	0.00	139,251.13	0.00
June 2039	0.00	0.00	65,159.34	0.00
July 2039 and thereafter	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Class CP</u>	<u>Classes BA and ZA (in the aggregate)</u>	<u>Class KP</u>	<u>Classes JP and JY (in the aggregate)</u>
Initial Balance	\$55,000,000.00	\$3,735,000.00	\$6,137,000.00	\$198,428,000.00
October 2021	54,820,945.42	3,722,645.42	6,084,794.09	197,840,971.74
November 2021	54,624,763.31	3,709,118.39	6,028,584.59	197,191,709.91
December 2021	54,411,530.64	3,694,425.58	5,968,438.77	196,480,444.37
January 2022	54,181,337.50	3,678,574.63	5,904,431.12	195,707,452.60
February 2022	53,934,287.07	3,661,574.01	5,836,643.25	194,873,059.65
March 2022	53,670,495.56	3,643,433.13	5,765,163.76	193,977,637.92
April 2022	53,390,092.12	3,624,162.28	5,690,088.00	193,021,606.96
May 2022	53,093,218.73	3,603,772.62	5,611,517.93	192,005,433.19
June 2022	52,780,030.12	3,582,276.17	5,529,561.86	190,929,629.48
July 2022	52,450,693.60	3,559,685.82	5,444,334.23	189,794,754.83
August 2022	52,105,388.94	3,536,015.30	5,355,955.35	188,601,413.84
September 2022	51,744,308.20	3,511,279.18	5,264,551.09	187,350,256.17
October 2022	51,367,655.52	3,485,492.83	5,170,252.64	186,041,975.97
November 2022	50,975,646.99	3,458,672.45	5,073,196.12	184,677,311.24
December 2022	50,568,510.35	3,430,835.01	4,973,522.30	183,257,043.09
January 2023	50,146,484.85	3,401,998.24	4,871,376.23	181,781,994.99
February 2023	49,709,820.95	3,372,180.64	4,766,906.89	180,253,031.93
March 2023	49,258,780.07	3,341,401.43	4,660,266.79	178,671,059.57
April 2023	48,793,634.33	3,309,680.54	4,551,611.62	177,037,023.28
May 2023	48,314,666.27	3,277,038.59	4,441,099.80	175,351,907.18
June 2023	47,822,168.52	3,243,496.89	4,328,892.12	173,616,733.07
July 2023	47,316,443.52	3,209,077.36	4,215,151.31	171,832,559.38
August 2023	46,797,803.16	3,173,802.55	4,103,755.38	170,000,479.99
September 2023	46,266,568.47	3,137,695.63	3,994,655.67	168,121,623.11
October 2023	45,723,069.25	3,100,780.30	3,887,804.54	166,197,149.98
November 2023	45,167,643.74	3,063,080.84	3,783,155.31	164,228,253.68
December 2023	44,600,638.17	3,025,332.49	3,680,662.26	162,216,157.72
January 2024	44,022,406.47	2,987,910.22	3,580,280.62	160,162,114.80
February 2024	43,433,309.82	2,950,811.35	3,481,966.52	158,067,405.33
March 2024	42,849,167.37	2,914,033.19	3,385,676.98	155,933,336.05
April 2024	42,269,936.40	2,877,573.11	3,291,369.94	153,817,173.31
May 2024	41,695,574.56	2,841,428.46	3,199,004.17	151,718,762.75
June 2024	41,126,039.84	2,805,596.65	3,108,539.29	149,637,951.30
July 2024	40,561,290.57	2,770,075.09	3,019,935.76	147,574,587.16
August 2024	40,001,285.43	2,734,861.21	2,933,154.85	145,528,519.74
September 2024	39,445,983.45	2,699,952.47	2,848,158.61	143,499,599.72
October 2024	38,895,343.97	2,665,346.35	2,764,909.88	141,487,679.01
November 2024	38,349,326.69	2,631,040.33	2,683,372.26	139,492,610.71
December 2024	37,807,891.64	2,597,031.94	2,603,510.11	137,514,249.17
January 2025	37,270,999.15	2,563,318.72	2,525,288.50	135,552,449.89
February 2025	36,738,609.93	2,529,898.21	2,448,673.24	133,607,069.60
March 2025	36,210,684.95	2,496,768.00	2,373,630.82	131,677,966.20
April 2025	35,687,185.56	2,463,925.69	2,300,128.43	129,764,998.74
May 2025	35,168,073.38	2,431,368.88	2,228,133.95	127,868,027.46
June 2025	34,653,310.39	2,399,095.21	2,158,139.14	125,986,913.72
July 2025	34,142,858.85	2,367,102.34	2,090,321.68	124,121,520.05
August 2025	33,636,681.35	2,335,387.94	2,024,614.37	122,271,710.09

<u>Distribution Date</u>	<u>Class CP</u>	<u>Classes BA and ZA (in the aggregate)</u>	<u>Class KP</u>	<u>Classes JP and JY (in the aggregate)</u>
September 2025	\$33,134,740.77	\$2,303,949.70	\$1,960,952.06	\$120,437,348.63
October 2025	32,637,000.33	2,272,785.32	1,899,271.61	118,618,301.54
November 2025	32,143,423.50	2,241,892.55	1,839,511.83	116,814,435.82
December 2025	31,653,974.11	2,211,269.12	1,781,613.38	115,025,619.55
January 2026	31,168,616.24	2,180,912.80	1,725,518.75	113,251,721.92
February 2026	30,687,314.31	2,150,821.37	1,671,172.22	111,492,613.17
March 2026	30,210,032.98	2,120,992.64	1,618,519.74	109,748,164.63
April 2026	29,736,737.26	2,091,424.42	1,567,508.94	108,018,248.68
May 2026	29,267,392.40	2,062,114.56	1,518,089.06	106,302,738.76
June 2026	28,801,963.97	2,033,060.89	1,470,210.90	104,601,509.34
July 2026	28,340,417.80	2,004,261.31	1,423,826.76	102,914,435.94
August 2026	27,882,720.03	1,975,713.68	1,378,890.42	101,241,395.10
September 2026	27,428,837.05	1,947,415.93	1,335,357.06	99,582,264.39
October 2026	26,978,735.54	1,919,365.98	1,293,183.26	97,936,922.36
November 2026	26,532,382.46	1,891,561.75	1,252,326.92	96,305,248.59
December 2026	26,089,745.04	1,864,001.21	1,212,747.24	94,687,123.65
January 2027	25,650,790.77	1,836,682.34	1,174,404.68	93,082,429.08
February 2027	25,215,487.43	1,809,603.12	1,137,260.89	91,491,047.41
March 2027	24,783,803.04	1,782,761.55	1,101,278.74	89,912,862.15
April 2027	24,355,705.91	1,756,155.66	1,066,422.21	88,347,757.74
May 2027	23,931,164.59	1,729,783.49	1,032,656.40	86,795,619.61
June 2027	23,510,147.90	1,703,643.09	999,947.49	85,256,334.10
July 2027	23,092,624.93	1,677,732.53	968,262.69	83,729,788.52
August 2027	22,678,564.99	1,652,049.89	937,570.23	82,215,871.10
September 2027	22,267,937.69	1,626,593.27	907,839.31	80,714,470.98
October 2027	21,860,712.85	1,601,360.80	879,040.08	79,225,478.24
November 2027	21,456,860.56	1,576,350.60	851,143.61	77,748,783.84
December 2027	21,056,351.16	1,551,560.81	824,121.88	76,284,279.66
January 2028	20,659,786.66	1,526,989.61	797,947.70	74,831,858.48
February 2028	20,270,445.43	1,502,635.16	772,594.74	73,400,537.76
March 2028	19,888,198.91	1,478,495.65	748,037.47	71,995,722.86
April 2028	19,512,920.79	1,454,569.31	724,251.17	70,616,933.82
May 2028	19,144,486.96	1,430,854.33	701,211.85	69,263,699.25
June 2028	18,782,775.48	1,407,348.96	678,896.29	67,935,556.16
July 2028	18,427,666.56	1,384,051.45	657,281.97	66,632,049.78
August 2028	18,079,042.49	1,360,960.06	636,347.07	65,352,733.49
September 2028	17,736,787.65	1,338,073.06	616,070.44	64,097,168.61
October 2028	17,400,788.42	1,315,388.76	596,431.58	62,864,924.28
November 2028	17,070,933.18	1,292,905.45	577,410.63	61,655,577.33
December 2028	16,747,112.28	1,270,673.57	558,988.35	60,468,712.15
January 2029	16,429,217.98	1,248,807.75	541,146.08	59,303,920.54
February 2029	16,117,144.43	1,227,302.14	523,865.75	58,160,801.57
March 2029	15,810,787.64	1,206,150.95	507,129.83	57,038,961.50
April 2029	15,510,045.45	1,185,348.51	490,921.35	55,938,013.59
May 2029	15,214,817.49	1,164,889.23	475,223.87	54,857,578.03
June 2029	14,925,005.14	1,144,767.60	460,021.42	53,797,281.80
July 2029	14,640,511.54	1,124,978.22	445,298.58	52,756,758.52
August 2029	14,361,241.51	1,105,515.74	431,040.36	51,735,648.37

<u>Distribution Date</u>	<u>Class CP</u>	<u>Classes BA and ZA (in the aggregate)</u>	<u>Class KP</u>	<u>Classes JP and JY (in the aggregate)</u>
September 2029	\$14,087,101.55	\$1,086,374.92	\$ 417,232.26	\$ 50,733,597.98
October 2029	13,817,999.80	1,067,550.60	403,860.21	49,750,260.29
November 2029	13,553,846.01	1,049,037.68	390,910.60	48,785,294.43
December 2029	13,294,551.53	1,030,831.18	378,370.22	47,838,365.66
January 2030	13,040,029.27	1,012,926.16	366,226.29	46,909,145.20
February 2030	12,790,193.66	995,317.78	354,466.40	45,997,310.18
March 2030	12,544,960.63	978,001.27	343,078.54	45,102,543.50
April 2030	12,304,247.62	960,971.93	332,051.07	44,224,533.74
May 2030	12,067,973.50	944,225.14	321,372.72	43,362,975.05
June 2030	11,836,058.57	927,756.35	311,032.56	42,517,567.08
July 2030	11,608,424.53	911,561.09	301,019.99	41,688,014.85
August 2030	11,384,994.48	895,634.95	291,324.75	40,874,028.66
September 2030	11,165,692.86	879,973.59	281,936.91	40,075,324.04
October 2030	10,950,445.44	864,572.75	272,846.82	39,291,621.57
November 2030	10,739,179.31	849,428.22	264,045.16	38,522,646.89
December 2030	10,531,822.84	834,535.87	255,522.88	37,768,130.53
January 2031	10,328,305.65	819,891.64	247,271.21	37,027,807.89
February 2031	10,128,558.63	805,491.51	239,281.66	36,301,419.08
March 2031	9,932,513.87	791,331.55	231,546.01	35,588,708.92
April 2031	9,740,104.66	777,407.87	224,056.28	34,889,426.78
May 2031	9,551,265.48	763,716.67	216,804.74	34,203,326.54
June 2031	9,365,931.96	750,254.17	209,783.93	33,530,166.54
July 2031	9,184,040.86	737,016.69	202,986.58	32,869,709.40
August 2031	9,005,530.08	724,000.58	196,405.66	32,221,722.07
September 2031	8,830,338.58	711,202.26	190,034.38	31,585,975.65
October 2031	8,658,406.44	698,618.22	183,866.14	30,962,245.39
November 2031	8,489,674.78	686,244.97	177,894.55	30,350,310.55
December 2031	8,324,085.76	674,079.10	172,113.41	29,749,954.39
January 2032	8,161,582.56	662,117.25	166,516.74	29,160,964.07
February 2032	8,002,109.40	650,356.13	161,098.72	28,583,130.58
March 2032	7,845,611.43	638,792.46	155,853.72	28,016,248.67
April 2032	7,692,034.83	627,423.05	150,776.29	27,460,116.79
May 2032	7,541,326.69	616,244.75	145,861.14	26,914,537.03
June 2032	7,393,435.06	605,254.45	141,103.16	26,379,315.05
July 2032	7,248,308.90	594,449.11	136,497.38	25,854,260.01
August 2032	7,105,898.09	583,825.71	132,039.02	25,339,184.52
September 2032	6,966,153.39	573,381.30	127,723.39	24,833,904.54
October 2032	6,829,026.42	563,112.97	123,546.01	24,338,239.41
November 2032	6,694,469.68	553,017.85	119,502.51	23,852,011.68
December 2032	6,562,436.51	543,093.13	115,588.64	23,375,047.13
January 2033	6,432,881.07	533,336.04	111,800.32	22,907,174.68
February 2033	6,305,758.33	523,743.84	108,133.57	22,448,226.35
March 2033	6,181,024.08	514,313.85	104,584.54	21,998,037.19
April 2033	6,058,634.88	505,043.43	101,149.52	21,556,445.23
May 2033	5,938,548.07	495,929.97	97,824.88	21,123,291.43
June 2033	5,820,721.73	486,970.92	94,607.14	20,698,419.65
July 2033	5,705,114.72	478,163.75	91,492.90	20,281,676.54
August 2033	5,591,686.60	469,505.98	88,478.89	19,872,911.54

<u>Distribution Date</u>	<u>Class CP</u>	<u>Classes BA and ZA (in the aggregate)</u>	<u>Class KP</u>	<u>Classes JP and JY (in the aggregate)</u>
September 2033	\$ 5,480,397.67	\$ 460,995.19	\$ 85,561.92	\$ 19,471,976.84
October 2033	5,371,208.92	452,628.96	82,738.92	19,078,727.27
November 2033	5,264,082.05	444,404.93	80,006.91	18,693,020.31
December 2033	5,158,979.44	436,320.78	77,363.00	18,314,716.03
January 2034	5,055,864.14	428,374.23	74,804.39	17,943,677.02
February 2034	4,954,699.84	420,563.01	72,328.36	17,579,768.37
March 2034	4,855,450.91	412,884.92	69,932.30	17,222,857.63
April 2034	4,758,082.33	405,337.77	67,613.66	16,872,814.73
May 2034	4,662,559.71	397,919.42	65,369.99	16,529,511.98
June 2034	4,568,849.29	390,627.76	63,198.88	16,192,824.00
July 2034	4,476,917.90	383,460.72	61,098.04	15,862,627.69
August 2034	4,386,732.95	376,416.24	59,065.23	15,538,802.18
September 2034	4,298,262.45	369,492.31	57,098.28	15,221,228.82
October 2034	4,211,474.98	362,686.96	55,195.08	14,909,791.08
November 2034	4,126,339.67	355,998.25	53,353.61	14,604,374.59
December 2034	4,042,826.23	349,424.24	51,571.90	14,304,867.02
January 2035	3,960,904.87	342,963.06	49,848.04	14,011,158.12
February 2035	3,880,546.37	336,612.85	48,180.19	13,723,139.63
March 2035	3,801,722.02	330,371.78	46,566.55	13,440,705.27
April 2035	3,724,403.61	324,238.07	45,005.39	13,163,750.68
May 2035	3,648,563.46	318,209.93	43,495.04	12,892,173.41
June 2035	3,574,174.36	312,285.64	42,033.86	12,625,872.89
July 2035	3,501,209.62	306,463.47	40,620.30	12,364,750.37
August 2035	3,429,643.00	300,741.75	39,252.81	12,108,708.90
September 2035	3,359,448.74	295,118.82	37,929.93	11,857,653.32
October 2035	3,290,601.54	289,593.04	36,650.23	11,611,490.17
November 2035	3,223,076.57	284,162.81	35,412.33	11,370,127.74
December 2035	3,156,849.43	278,826.56	34,214.87	11,133,475.95
January 2036	3,091,896.15	273,582.72	33,056.58	10,901,446.41
February 2036	3,028,193.21	268,429.78	31,936.18	10,673,952.31
March 2036	2,965,717.50	263,366.23	30,852.46	10,450,908.45
April 2036	2,904,446.34	258,390.58	29,804.25	10,232,231.18
May 2036	2,844,357.45	253,501.38	28,790.40	10,017,838.38
June 2036	2,785,428.93	248,697.21	27,809.81	9,807,649.44
July 2036	2,727,639.31	243,976.64	26,861.40	9,601,585.21
August 2036	2,670,967.49	239,338.29	25,944.14	9,399,568.01
September 2036	2,615,392.74	234,780.80	25,057.04	9,201,521.58
October 2036	2,560,894.72	230,302.83	24,199.10	9,007,371.03
November 2036	2,507,453.45	225,903.05	23,369.41	8,817,042.89
December 2036	2,455,049.30	221,580.16	22,567.04	8,630,464.99
January 2037	2,403,663.02	217,332.89	21,791.11	8,447,566.53
February 2037	2,353,275.69	213,159.98	21,040.78	8,268,277.97
March 2037	2,303,868.73	209,060.19	20,315.20	8,092,531.08
April 2037	2,255,423.89	205,032.30	19,613.59	7,920,258.85
May 2037	2,207,923.27	201,075.11	18,935.17	7,751,395.53
June 2037	2,161,349.28	197,187.45	18,279.18	7,585,876.57
July 2037	2,115,684.65	193,368.16	17,644.91	7,423,638.59
August 2037	2,070,912.42	189,616.08	17,031.64	7,264,619.42

<u>Distribution Date</u>	<u>Class CP</u>	<u>Classes BA and ZA (in the aggregate)</u>	<u>Class KP</u>	<u>Classes JP and JY (in the aggregate)</u>
September 2037	\$ 2,027,015.95	\$ 185,930.11	\$ 16,438.70	\$ 7,108,757.98
October 2037	1,983,978.87	182,309.14	15,865.43	6,955,994.35
November 2037	1,941,785.14	178,752.07	15,311.19	6,806,269.70
December 2037	1,900,419.00	175,257.85	14,775.37	6,659,526.30
January 2038	1,859,864.97	171,825.41	14,257.36	6,515,707.47
February 2038	1,820,107.85	168,453.73	13,756.58	6,374,757.56
March 2038	1,781,132.72	165,141.79	13,272.48	6,236,621.99
April 2038	1,742,924.93	161,888.58	12,804.51	6,101,247.14
May 2038	1,705,470.10	158,693.12	12,352.15	5,968,580.42
June 2038	1,668,754.11	155,554.44	11,914.89	5,838,570.18
July 2038	1,632,763.08	152,471.58	11,492.23	5,711,165.75
August 2038	1,597,483.41	149,443.62	11,083.71	5,586,317.38
September 2038	1,562,901.73	146,469.62	10,688.86	5,463,976.24
October 2038	1,529,004.91	143,548.68	10,307.23	5,344,094.41
November 2038	1,495,780.06	140,679.91	9,938.39	5,226,624.86
December 2038	1,463,214.55	137,862.42	9,581.93	5,111,521.42
January 2039	1,431,295.94	135,095.35	9,237.43	4,998,738.79
February 2039	1,400,012.05	132,377.85	8,904.52	4,888,232.49
March 2039	1,369,350.90	129,709.09	8,582.80	4,779,958.89
April 2039	1,339,300.74	127,088.24	8,271.91	4,673,875.14
May 2039	1,309,850.03	124,514.50	7,971.49	4,569,939.20
June 2039	1,280,987.44	121,987.06	7,681.21	4,468,109.82
July 2039	1,252,701.85	119,505.14	7,400.73	4,368,346.51
August 2039	1,224,982.34	117,067.98	7,129.73	4,270,609.52
September 2039	1,197,818.19	114,674.81	6,867.89	4,174,859.85
October 2039	1,171,198.89	112,324.89	6,614.92	4,081,059.22
November 2039	1,145,114.09	110,017.48	6,370.52	3,989,170.07
December 2039	1,119,553.66	107,751.87	6,134.41	3,899,155.53
January 2040	1,094,507.64	105,527.35	5,906.32	3,810,979.42
February 2040	1,069,966.26	103,343.21	5,685.98	3,724,606.25
March 2040	1,045,919.92	101,198.77	5,473.13	3,640,001.16
April 2040	1,022,359.21	99,093.35	5,267.54	3,557,129.96
May 2040	999,274.87	97,026.30	5,068.95	3,475,959.09
June 2040	976,657.84	94,996.95	4,877.14	3,396,455.64
July 2040	954,499.20	93,004.66	4,691.88	3,318,587.28
August 2040	932,790.21	91,048.80	4,512.96	3,242,322.29
September 2040	911,522.28	89,128.76	4,340.17	3,167,629.58
October 2040	890,686.98	87,243.91	4,173.30	3,094,478.59
November 2040	870,276.05	85,393.66	4,012.15	3,022,839.36
December 2040	850,281.35	83,577.41	3,856.54	2,952,682.49
January 2041	830,694.93	81,794.58	3,706.28	2,883,979.12
February 2041	811,508.95	80,044.60	3,561.20	2,816,700.95
March 2041	792,715.74	78,326.91	3,421.11	2,750,820.19
April 2041	774,307.75	76,640.95	3,285.86	2,686,309.58
May 2041	756,277.59	74,986.18	3,155.29	2,623,142.36
June 2041	738,618.00	73,362.06	3,029.23	2,561,292.30
July 2041	721,321.85	71,768.06	2,907.53	2,500,733.63
August 2041	704,382.13	70,203.67	2,790.06	2,441,441.10

<u>Distribution Date</u>	<u>Class CP</u>	<u>Classes BA and ZA (in the aggregate)</u>	<u>Class KP</u>	<u>Classes JP and JY (in the aggregate)</u>
September 2041	\$ 687,791.99	\$ 68,668.38	\$ 2,676.66	\$ 2,383,389.89
October 2041	671,544.67	67,161.68	2,567.21	2,326,555.69
November 2041	655,633.57	65,683.08	2,461.57	2,270,914.61
December 2041	640,052.20	64,232.10	2,359.61	2,216,443.25
January 2042	624,794.17	62,808.26	2,261.20	2,163,118.62
February 2042	609,853.23	61,411.09	2,166.24	2,110,918.16
March 2042	595,223.25	60,040.13	2,074.60	2,059,819.77
April 2042	580,898.20	58,694.93	1,986.17	2,009,801.73
May 2042	566,872.16	57,375.03	1,900.84	1,960,842.75
June 2042	553,139.33	56,080.01	1,818.51	1,912,921.94
July 2042	539,694.02	54,809.42	1,739.08	1,866,018.80
August 2042	526,530.63	53,562.85	1,662.45	1,820,113.22
September 2042	513,643.68	52,339.87	1,588.52	1,775,185.47
October 2042	501,027.78	51,140.09	1,517.20	1,731,216.19
November 2042	488,677.66	49,963.08	1,448.41	1,688,186.40
December 2042	476,588.12	48,808.46	1,382.06	1,646,077.46
January 2043	464,754.07	47,675.84	1,318.06	1,604,871.10
February 2043	453,170.54	46,564.83	1,256.34	1,564,549.38
March 2043	441,832.60	45,475.05	1,196.82	1,525,094.73
April 2043	430,735.45	44,406.14	1,139.42	1,486,489.87
May 2043	419,874.38	43,357.72	1,084.07	1,448,717.90
June 2043	409,244.75	42,329.44	1,030.70	1,411,762.19
July 2043	398,842.02	41,320.95	979.24	1,375,606.46
August 2043	388,661.73	40,331.89	929.64	1,340,234.74
September 2043	378,699.51	39,361.93	881.81	1,305,631.34
October 2043	368,951.05	38,410.74	835.71	1,271,780.90
November 2043	359,412.14	37,477.97	791.28	1,238,668.32
December 2043	350,078.66	36,563.32	748.45	1,206,278.81
January 2044	340,946.54	35,666.45	707.17	1,174,597.86
February 2044	332,011.81	34,787.05	667.39	1,143,611.24
March 2044	323,270.55	33,924.82	629.06	1,113,304.98
April 2044	314,718.94	33,079.45	592.12	1,083,665.38
May 2044	306,353.22	32,250.65	556.53	1,054,679.01
June 2044	298,169.69	31,438.11	522.24	1,026,332.70
July 2044	290,164.74	30,641.56	489.21	998,613.52
August 2044	282,334.81	29,860.71	457.39	971,508.80
September 2044	274,676.42	29,095.27	426.75	945,006.09
October 2044	267,186.15	28,344.98	397.23	919,093.21
November 2044	259,860.65	27,609.57	368.80	893,758.20
December 2044	252,696.62	26,888.77	341.43	868,989.33
January 2045	245,690.84	26,182.31	315.07	844,775.09
February 2045	238,840.14	25,489.96	289.69	821,104.20
March 2045	232,141.41	24,811.44	265.26	797,965.60
April 2045	225,591.61	24,146.52	241.74	775,348.43
May 2045	219,187.73	23,494.95	219.11	753,242.05
June 2045	212,926.86	22,856.50	197.32	731,636.03
July 2045	206,806.10	22,230.92	176.35	710,520.12
August 2045	200,822.64	21,617.98	156.17	689,884.29

<u>Distribution Date</u>	<u>Class CP</u>	<u>Classes BA and ZA (in the aggregate)</u>	<u>Class KP</u>	<u>Classes JP and JY (in the aggregate)</u>
September 2045	\$ 194,973.70	\$ 21,017.47	\$ 136.76	\$ 669,718.70
October 2045	189,256.57	20,429.14	118.08	650,013.69
November 2045	183,668.59	19,852.80	100.11	630,759.81
December 2045	178,207.13	19,288.21	82.83	611,947.75
January 2046	172,869.63	18,735.17	66.21	593,568.43
February 2046	167,653.59	18,193.46	50.22	575,612.92
March 2046	162,556.52	17,662.89	34.85	558,072.46
April 2046	157,576.01	17,143.25	20.07	540,938.47
May 2046	152,709.68	16,634.34	5.86	524,202.55
June 2046	147,955.20	16,135.97	0.00	507,856.42
July 2046	143,310.30	15,647.95	0.00	491,892.02
August 2046	138,772.73	15,170.08	0.00	476,301.40
September 2046	134,340.29	14,702.18	0.00	461,076.78
October 2046	130,010.82	14,244.08	0.00	446,210.54
November 2046	125,782.22	13,795.58	0.00	431,695.21
December 2046	121,652.40	13,356.52	0.00	417,523.44
January 2047	117,619.34	12,926.73	0.00	403,688.06
February 2047	113,681.04	12,506.02	0.00	390,182.02
March 2047	109,835.55	12,094.25	0.00	376,998.41
April 2047	106,080.94	11,691.23	0.00	364,130.45
May 2047	102,415.34	11,296.81	0.00	351,571.51
June 2047	98,836.89	10,910.84	0.00	339,315.08
July 2047	95,343.80	10,533.15	0.00	327,354.78
August 2047	91,934.29	10,163.59	0.00	315,684.34
September 2047	88,606.61	9,802.02	0.00	304,297.65
October 2047	85,359.06	9,448.28	0.00	293,188.68
November 2047	82,189.98	9,102.23	0.00	282,351.54
December 2047	79,097.70	8,763.72	0.00	271,780.47
January 2048	76,080.64	8,432.62	0.00	261,469.79
February 2048	73,137.21	8,108.79	0.00	251,413.95
March 2048	70,265.86	7,792.09	0.00	241,607.52
April 2048	67,465.09	7,482.38	0.00	232,045.16
May 2048	64,733.39	7,179.55	0.00	222,721.65
June 2048	62,069.31	6,883.45	0.00	213,631.86
July 2048	59,471.43	6,593.97	0.00	204,770.77
August 2048	56,938.34	6,310.97	0.00	196,133.46
September 2048	54,468.67	6,034.34	0.00	187,715.11
October 2048	52,061.07	5,763.95	0.00	179,510.99
November 2048	49,714.22	5,499.70	0.00	171,516.47
December 2048	47,426.82	5,241.45	0.00	163,727.00
January 2049	45,197.61	4,989.10	0.00	156,138.14
February 2049	43,025.34	4,742.54	0.00	148,745.53
March 2049	40,908.79	4,501.66	0.00	141,544.89
April 2049	38,846.76	4,266.34	0.00	134,532.03
May 2049	36,838.09	4,036.48	0.00	127,702.86
June 2049	34,881.62	3,811.99	0.00	121,053.35
July 2049	32,976.22	3,592.74	0.00	114,579.56
August 2049	31,120.80	3,378.66	0.00	108,277.62

<u>Distribution Date</u>	<u>Class CP</u>	<u>Classes BA and ZA (in the aggregate)</u>	<u>Class KP</u>	<u>Classes JP and JY (in the aggregate)</u>
September 2049	\$ 29,314.27	\$ 3,169.62	\$ 0.00	\$ 102,143.76
October 2049	27,555.56	2,965.55	0.00	96,174.27
November 2049	25,843.65	2,766.34	0.00	90,365.52
December 2049	24,177.50	2,571.89	0.00	84,713.94
January 2050	22,556.12	2,382.13	0.00	79,216.05
February 2050	20,978.53	2,196.95	0.00	73,868.43
March 2050	19,443.78	2,016.27	0.00	68,667.74
April 2050	17,950.92	1,839.99	0.00	63,610.70
May 2050	16,499.02	1,668.05	0.00	58,694.09
June 2050	15,087.19	1,500.34	0.00	53,914.77
July 2050	13,714.54	1,336.79	0.00	49,269.65
August 2050	12,380.20	1,177.31	0.00	44,755.71
September 2050	11,083.32	1,021.83	0.00	40,370.00
October 2050	9,823.08	870.27	0.00	36,109.61
November 2050	8,598.64	722.55	0.00	31,971.71
December 2050	7,409.22	578.59	0.00	27,953.51
January 2051	6,254.03	438.32	0.00	24,052.30
February 2051	5,132.30	301.67	0.00	20,265.39
March 2051	4,043.27	168.56	0.00	16,590.19
April 2051	2,986.22	38.93	0.00	13,024.12
May 2051	1,960.41	0.00	0.00	9,564.69
June 2051	965.15	0.00	0.00	6,209.43
July 2051	0.00	0.00	0.00	2,955.95
August 2051 and thereafter	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Class QP</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes GC, GD and ZG (in the aggregate)</u>
Initial Balance	\$20,000,000.00	\$25,729,547.00	\$13,191,000.00
October 2021	19,936,310.10	25,626,257.58	13,150,160.48
November 2021	19,864,280.97	25,516,422.68	13,105,211.56
December 2021	19,783,939.83	25,400,089.20	13,056,169.26
January 2022	19,695,322.18	25,277,308.22	13,003,052.75
February 2022	19,598,471.74	25,148,134.99	12,945,884.32
March 2022	19,493,440.49	25,012,628.85	12,884,689.41
April 2022	19,380,288.60	24,870,853.23	12,819,496.55
May 2022	19,259,084.40	24,722,875.56	12,750,337.38
June 2022	19,129,904.33	24,568,767.25	12,677,246.60
July 2022	18,992,832.85	24,408,603.61	12,600,261.93
August 2022	18,847,962.36	24,242,463.80	12,519,424.13
September 2022	18,695,393.11	24,070,430.74	12,434,776.90
October 2022	18,535,233.07	23,892,591.08	12,346,366.89
November 2022	18,367,597.82	23,709,035.07	12,254,243.60
December 2022	18,192,610.42	23,519,856.55	12,158,459.42
January 2023	18,010,401.20	23,325,152.79	12,059,069.48
February 2023	17,821,107.68	23,125,024.47	11,956,131.65
March 2023	17,624,874.32	22,919,575.54	11,849,706.49
April 2023	17,421,852.38	22,708,913.16	11,739,857.15
May 2023	17,212,199.67	22,493,147.58	11,626,649.33
June 2023	16,996,080.40	22,272,392.07	11,510,151.19
July 2023	16,773,664.89	22,046,762.75	11,390,433.30
August 2023	16,545,129.38	21,816,378.58	11,267,568.55
September 2023	16,310,655.77	21,581,361.15	11,141,632.08
October 2023	16,070,431.36	21,341,834.64	11,012,701.19
November 2023	15,824,648.59	21,097,925.67	10,880,855.25
December 2023	15,573,504.78	20,855,781.26	10,746,175.63
January 2024	15,317,201.82	20,615,388.66	10,608,745.59
February 2024	15,055,945.91	20,376,735.20	10,468,650.22
March 2024	14,789,947.25	20,139,808.31	10,329,690.51
April 2024	14,526,868.90	19,904,595.50	10,191,856.78
May 2024	14,266,677.90	19,671,084.36	10,055,139.44
June 2024	14,009,341.61	19,439,262.58	9,919,528.94
July 2024	13,754,827.76	19,209,117.92	9,785,015.83
August 2024	13,503,104.45	18,980,638.23	9,651,590.73
September 2024	13,254,140.11	18,753,811.44	9,519,244.35
October 2024	13,007,903.51	18,528,625.58	9,387,967.46
November 2024	12,764,363.78	18,305,068.74	9,257,750.91
December 2024	12,523,490.37	18,083,129.11	9,128,585.62
January 2025	12,285,253.07	17,862,794.94	9,000,462.58
February 2025	12,049,622.01	17,644,054.58	8,873,372.87
March 2025	11,816,567.61	17,426,896.46	8,747,307.62
April 2025	11,586,060.67	17,211,309.09	8,622,258.05
May 2025	11,358,072.26	16,997,281.03	8,498,215.44
June 2025	11,132,573.79	16,784,800.96	8,375,171.14
July 2025	10,909,536.98	16,573,857.62	8,253,116.59

<u>Distribution Date</u>	<u>Class QP</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes GC, GD and ZG (in the aggregate)</u>
August 2025	\$10,688,933.85	\$16,364,439.82	\$ 8,132,043.26
September 2025	10,470,736.74	16,156,536.46	8,011,942.73
October 2025	10,254,918.28	15,950,136.51	7,892,806.62
November 2025	10,041,451.40	15,745,229.02	7,774,626.63
December 2025	9,830,309.34	15,541,803.12	7,657,394.53
January 2026	9,621,465.62	15,339,847.99	7,541,102.15
February 2026	9,414,894.05	15,139,352.92	7,425,741.38
March 2026	9,210,568.73	14,940,307.25	7,311,304.19
April 2026	9,008,464.04	14,742,700.40	7,197,782.60
May 2026	8,808,554.66	14,546,521.87	7,085,168.71
June 2026	8,610,815.51	14,351,761.22	6,973,454.67
July 2026	8,415,221.81	14,158,408.09	6,862,632.71
August 2026	8,221,749.05	13,966,452.20	6,752,695.10
September 2026	8,030,372.99	13,775,883.31	6,643,634.20
October 2026	7,841,069.65	13,586,691.29	6,535,442.40
November 2026	7,653,815.30	13,398,866.05	6,428,112.18
December 2026	7,468,586.50	13,212,397.59	6,321,636.06
January 2027	7,285,360.05	13,027,275.96	6,216,006.64
February 2027	7,104,112.99	12,843,491.30	6,111,216.56
March 2027	6,927,244.18	12,661,033.81	6,007,258.54
April 2027	6,754,703.29	12,479,893.75	5,904,125.34
May 2027	6,586,385.82	12,300,061.44	5,801,809.78
June 2027	6,422,189.75	12,121,527.30	5,700,304.76
July 2027	6,262,015.49	11,944,281.79	5,599,603.22
August 2027	6,105,765.86	11,768,315.43	5,499,698.14
September 2027	5,953,345.97	11,593,618.84	5,400,582.60
October 2027	5,804,663.23	11,420,182.66	5,302,249.70
November 2027	5,659,627.24	11,247,997.63	5,204,692.60
December 2027	5,518,149.79	11,077,054.54	5,107,904.54
January 2028	5,380,144.75	10,907,344.24	5,012,754.99
February 2028	5,245,528.08	10,738,857.65	4,919,319.57
March 2028	5,114,217.74	10,571,585.76	4,827,568.11
April 2028	4,986,133.65	10,405,519.60	4,737,470.94
May 2028	4,861,197.65	10,240,650.28	4,648,998.90
June 2028	4,739,333.47	10,076,968.98	4,562,123.34
July 2028	4,620,466.65	9,914,466.91	4,476,816.13
August 2028	4,504,524.51	9,753,871.56	4,393,049.58
September 2028	4,391,436.13	9,595,749.92	4,310,796.53
October 2028	4,281,132.28	9,440,065.13	4,230,030.26
November 2028	4,173,545.39	9,286,780.82	4,150,724.52
December 2028	4,068,609.52	9,135,861.19	4,072,853.53
January 2029	3,966,260.30	8,987,270.94	3,996,391.93
February 2029	3,866,434.92	8,840,975.29	3,921,314.84
March 2029	3,769,072.06	8,696,939.98	3,847,597.77
April 2029	3,674,111.89	8,555,131.22	3,775,216.68
May 2029	3,581,496.00	8,415,515.75	3,704,147.94
June 2029	3,491,167.40	8,278,060.76	3,634,368.35

<u>Distribution Date</u>	<u>Class QP</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes GC, GD and ZG (in the aggregate)</u>
July 2029	\$ 3,403,070.46	\$ 8,142,733.95	\$ 3,565,855.07
August 2029	3,317,150.89	8,009,503.48	3,498,585.71
September 2029	3,233,355.69	7,878,337.96	3,432,538.22
October 2029	3,151,633.16	7,749,206.48	3,367,690.97
November 2029	3,071,932.83	7,622,078.58	3,304,022.70
December 2029	2,994,205.45	7,496,924.24	3,241,512.49
January 2030	2,918,402.94	7,373,713.87	3,180,139.83
February 2030	2,844,478.39	7,252,418.33	3,119,884.54
March 2030	2,772,386.03	7,133,008.90	3,060,726.79
April 2030	2,702,081.16	7,015,457.27	3,002,647.11
May 2030	2,633,520.19	6,899,735.57	2,945,626.35
June 2030	2,566,660.56	6,785,816.30	2,889,645.71
July 2030	2,501,460.74	6,673,672.40	2,834,686.72
August 2030	2,437,880.20	6,563,277.19	2,780,731.21
September 2030	2,375,879.40	6,454,604.38	2,727,761.36
October 2030	2,315,419.74	6,347,628.07	2,675,759.63
November 2030	2,256,463.55	6,242,322.73	2,624,708.79
December 2030	2,198,974.07	6,138,663.23	2,574,591.95
January 2031	2,142,915.43	6,036,624.77	2,525,392.45
February 2031	2,088,252.64	5,936,182.95	2,477,093.98
March 2031	2,034,951.53	5,837,313.71	2,429,680.47
April 2031	1,982,978.76	5,739,993.34	2,383,136.17
May 2031	1,932,301.82	5,644,198.50	2,337,445.58
June 2031	1,882,888.95	5,549,906.16	2,292,593.47
July 2031	1,834,709.17	5,457,093.66	2,248,564.89
August 2031	1,787,732.27	5,365,738.65	2,205,345.14
September 2031	1,741,928.75	5,275,819.12	2,162,919.79
October 2031	1,697,269.82	5,187,313.39	2,121,274.65
November 2031	1,653,727.41	5,100,200.09	2,080,395.78
December 2031	1,611,274.09	5,014,458.16	2,040,269.49
January 2032	1,569,883.13	4,930,066.85	2,000,882.33
February 2032	1,529,528.44	4,847,005.74	1,962,221.07
March 2032	1,490,184.55	4,765,254.67	1,924,272.75
April 2032	1,451,826.61	4,684,793.81	1,887,024.58
May 2032	1,414,430.38	4,605,603.62	1,850,464.05
June 2032	1,377,972.21	4,527,664.83	1,814,578.83
July 2032	1,342,429.01	4,450,958.45	1,779,356.83
August 2032	1,307,778.25	4,375,465.81	1,744,786.15
September 2032	1,273,997.97	4,301,168.48	1,710,855.13
October 2032	1,241,066.71	4,228,048.30	1,677,552.29
November 2032	1,208,963.56	4,156,087.40	1,644,866.35
December 2032	1,177,668.10	4,085,268.16	1,612,786.25
January 2033	1,147,160.40	4,015,573.23	1,581,301.10
February 2033	1,117,421.05	3,946,985.50	1,550,400.22
March 2033	1,088,431.07	3,879,488.13	1,520,073.10
April 2033	1,060,171.95	3,813,064.51	1,490,309.44
May 2033	1,032,625.66	3,747,698.31	1,461,099.09

<u>Distribution Date</u>	<u>Class QP</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes GC, GD and ZG (in the aggregate)</u>
June 2033	\$ 1,005,774.57	\$ 3,683,373.40	\$ 1,432,432.10
July 2033	979,601.51	3,620,073.92	1,404,298.69
August 2033	954,089.70	3,557,784.22	1,376,689.25
September 2033	929,222.79	3,496,488.90	1,349,594.34
October 2033	904,984.82	3,436,172.79	1,323,004.69
November 2033	881,360.21	3,376,820.93	1,296,911.20
December 2033	858,333.78	3,318,418.59	1,271,304.90
January 2034	835,890.70	3,260,951.26	1,246,177.01
February 2034	814,016.52	3,204,404.64	1,221,518.90
March 2034	792,697.13	3,148,764.65	1,197,322.07
April 2034	771,918.76	3,094,017.40	1,173,578.20
May 2034	751,667.99	3,040,149.24	1,150,279.09
June 2034	731,931.72	2,987,146.68	1,127,416.71
July 2034	712,697.16	2,934,996.48	1,104,983.16
August 2034	693,951.86	2,883,685.55	1,082,970.66
September 2034	675,683.64	2,833,201.02	1,061,371.60
October 2034	657,880.65	2,783,530.20	1,040,178.50
November 2034	640,531.31	2,734,660.61	1,019,383.98
December 2034	623,624.32	2,686,579.93	998,980.83
January 2035	607,148.67	2,639,276.03	978,961.95
February 2035	591,093.62	2,592,736.97	959,320.36
March 2035	575,448.67	2,546,950.99	940,049.21
April 2035	560,203.61	2,501,906.48	921,141.78
May 2035	545,348.46	2,457,592.03	902,591.45
June 2035	530,873.48	2,413,996.39	884,391.74
July 2035	516,769.19	2,371,108.48	866,536.26
August 2035	503,026.32	2,328,917.38	849,018.76
September 2035	489,635.85	2,287,412.34	831,833.07
October 2035	476,588.95	2,246,582.76	814,973.16
November 2035	463,877.03	2,206,418.21	798,433.09
December 2035	451,491.72	2,166,908.42	782,207.02
January 2036	439,424.83	2,128,043.25	766,289.23
February 2036	427,668.39	2,089,812.73	750,674.10
March 2036	416,214.61	2,052,207.04	735,356.09
April 2036	405,055.90	2,015,216.51	720,329.79
May 2036	394,184.87	1,978,831.59	705,589.85
June 2036	383,594.29	1,943,042.89	691,131.04
July 2036	373,277.12	1,907,841.17	676,948.22
August 2036	363,226.49	1,873,217.32	663,036.34
September 2036	353,435.70	1,839,162.37	649,390.44
October 2036	343,898.22	1,805,667.46	636,005.64
November 2036	334,607.66	1,772,723.90	622,877.15
December 2036	325,557.82	1,740,323.11	610,000.28
January 2037	316,742.63	1,708,456.63	597,370.41
February 2037	308,156.18	1,677,116.16	584,982.99
March 2037	299,792.70	1,646,293.49	572,833.59
April 2037	291,646.56	1,615,980.55	560,917.82

<u>Distribution Date</u>	<u>Class QP</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes GC, GD and ZG (in the aggregate)</u>
May 2037	\$ 283,712.28	\$ 1,586,169.39	\$ 549,231.39
June 2037	275,984.51	1,556,852.18	537,770.07
July 2037	268,458.03	1,528,021.19	526,529.73
August 2037	261,127.75	1,499,668.84	515,506.29
September 2037	253,988.71	1,471,787.65	504,695.76
October 2037	247,036.06	1,444,370.23	494,094.20
November 2037	240,265.09	1,417,409.33	483,697.77
December 2037	233,671.20	1,390,897.80	473,502.68
January 2038	227,249.89	1,364,828.59	463,505.20
February 2038	220,996.78	1,339,194.78	453,701.70
March 2038	214,907.62	1,313,989.52	444,088.57
April 2038	208,978.22	1,289,206.09	434,662.30
May 2038	203,204.54	1,264,837.86	425,419.43
June 2038	197,582.62	1,240,878.31	416,356.55
July 2038	192,108.59	1,217,321.00	407,470.35
August 2038	186,778.69	1,194,159.61	398,757.53
September 2038	181,589.25	1,171,387.90	390,214.88
October 2038	176,536.68	1,148,999.72	381,839.24
November 2038	171,617.50	1,126,989.04	373,627.51
December 2038	166,828.31	1,105,349.89	365,576.65
January 2039	162,165.79	1,084,076.40	357,683.65
February 2039	157,626.69	1,063,162.81	349,945.58
March 2039	153,207.87	1,042,603.42	342,359.56
April 2039	148,906.24	1,022,392.62	334,922.75
May 2039	144,718.81	1,002,524.90	327,632.37
June 2039	140,642.65	982,994.82	320,485.69
July 2039	136,674.92	963,797.04	313,480.02
August 2039	132,812.82	944,926.27	306,612.73
September 2039	129,053.65	926,377.34	299,881.23
October 2039	125,394.77	908,145.12	293,282.99
November 2039	121,833.60	890,224.59	286,815.51
December 2039	118,367.62	872,610.79	280,476.33
January 2040	114,994.39	855,298.83	274,263.06
February 2040	111,711.51	838,283.90	268,173.33
March 2040	108,516.67	821,561.28	262,204.83
April 2040	105,407.59	805,126.30	256,355.27
May 2040	102,382.05	788,974.37	250,622.43
June 2040	99,437.90	773,100.97	245,004.10
July 2040	96,573.04	757,501.65	239,498.14
August 2040	93,785.42	742,172.02	234,102.41
September 2040	91,073.03	727,107.76	228,814.86
October 2040	88,433.94	712,304.64	223,633.44
November 2040	85,866.23	697,758.45	218,556.14
December 2040	83,368.06	683,465.08	213,580.99
January 2041	80,937.63	669,420.47	208,706.08
February 2041	78,573.17	655,620.62	203,929.50
March 2041	76,272.97	642,061.60	199,249.38

<u>Distribution Date</u>	<u>Class QP</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes GC, GD and ZG (in the aggregate)</u>
April 2041	\$ 74,035.35	\$ 628,739.53	\$ 194,663.92
May 2041	71,858.70	615,650.60	190,171.30
June 2041	69,741.42	602,791.05	185,769.77
July 2041	67,681.96	590,157.19	181,457.59
August 2041	65,678.81	577,745.36	177,233.08
September 2041	63,730.51	565,551.98	173,094.57
October 2041	61,835.61	553,573.52	169,040.41
November 2041	59,992.73	541,806.51	165,069.00
December 2041	58,200.50	530,247.52	161,178.77
January 2042	56,457.59	518,893.18	157,368.17
February 2042	54,762.72	507,740.16	153,635.67
March 2042	53,114.61	496,785.22	149,979.79
April 2042	51,512.04	486,025.11	146,399.06
May 2042	49,953.82	475,456.69	142,892.04
June 2042	48,438.77	465,076.83	139,457.32
July 2042	46,965.77	454,882.45	136,093.52
August 2042	45,533.69	444,870.54	132,799.27
September 2042	44,141.47	435,038.13	129,573.24
October 2042	42,788.05	425,382.27	126,414.12
November 2042	41,472.40	415,900.08	123,320.62
December 2042	40,193.53	406,588.73	120,291.48
January 2043	38,950.45	397,445.42	117,325.47
February 2043	37,742.23	388,467.40	114,421.35
March 2043	36,567.94	379,651.94	111,577.95
April 2043	35,426.67	370,996.40	108,794.07
May 2043	34,317.55	362,498.13	106,068.59
June 2043	33,239.73	354,154.56	103,400.36
July 2043	32,192.36	345,963.14	100,788.28
August 2043	31,174.64	337,921.36	98,231.25
September 2043	30,185.78	330,026.76	95,728.22
October 2043	29,225.01	322,276.90	93,278.13
November 2043	28,291.57	314,669.40	90,879.95
December 2043	27,384.73	307,201.90	88,532.67
January 2044	26,503.78	299,872.09	86,235.31
February 2044	25,648.03	292,677.68	83,986.88
March 2044	24,816.80	285,616.43	81,786.44
April 2044	24,009.43	278,686.12	79,633.05
May 2044	23,225.27	271,884.60	77,525.78
June 2044	22,463.71	265,209.70	75,463.74
July 2044	21,724.13	258,659.33	73,446.03
August 2044	21,005.94	252,231.41	71,471.80
September 2044	20,308.57	245,923.90	69,540.18
October 2044	19,631.44	239,734.78	67,650.34
November 2044	18,974.01	233,662.09	65,801.45
December 2044	18,335.75	227,703.86	63,992.72
January 2045	17,716.13	221,858.18	62,223.35
February 2045	17,114.66	216,123.18	60,492.55

<u>Distribution Date</u>	<u>Class QP</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes GC, GD and ZG (in the aggregate)</u>
March 2045	\$ 16,530.82	\$ 210,496.98	\$ 58,799.58
April 2045	15,964.15	204,977.76	57,143.69
May 2045	15,414.18	199,563.72	55,524.13
June 2045	14,880.44	194,253.09	53,940.19
July 2045	14,362.50	189,044.13	52,391.16
August 2045	13,859.93	183,935.12	50,876.35
September 2045	13,372.29	178,924.37	49,395.08
October 2045	12,899.18	174,010.23	47,946.68
November 2045	12,440.21	169,191.05	46,530.50
December 2045	11,994.98	164,465.22	45,145.89
January 2046	11,563.11	159,831.17	43,792.22
February 2046	11,144.24	155,287.33	42,468.88
March 2046	10,738.00	150,832.17	41,175.25
April 2046	10,344.05	146,464.18	39,910.75
May 2046	9,962.04	142,181.86	38,674.78
June 2046	9,591.65	137,983.77	37,466.77
July 2046	9,232.54	133,868.46	36,286.16
August 2046	8,884.42	129,834.51	35,132.41
September 2046	8,546.96	125,880.54	34,004.96
October 2046	8,219.87	122,005.16	32,903.28
November 2046	7,902.87	118,207.02	31,826.86
December 2046	7,595.67	114,484.81	30,775.18
January 2047	7,297.99	110,837.22	29,747.75
February 2047	7,009.57	107,262.95	28,744.06
March 2047	6,730.15	103,760.74	27,763.64
April 2047	6,459.47	100,329.34	26,806.01
May 2047	6,197.29	96,967.54	25,870.72
June 2047	5,943.36	93,674.12	24,957.29
July 2047	5,697.46	90,447.90	24,065.29
August 2047	5,459.35	87,287.72	23,194.28
September 2047	5,228.81	84,192.41	22,343.82
October 2047	5,005.64	81,160.85	21,513.50
November 2047	4,789.61	78,191.94	20,702.90
December 2047	4,580.52	75,284.57	19,911.62
January 2048	4,378.18	72,437.66	19,139.25
February 2048	4,182.39	69,650.17	18,385.41
March 2048	3,992.97	66,921.04	17,649.72
April 2048	3,809.72	64,249.26	16,931.79
May 2048	3,632.48	61,633.81	16,231.26
June 2048	3,461.07	59,073.70	15,547.77
July 2048	3,295.32	56,567.95	14,880.96
August 2048	3,135.06	54,115.61	14,230.49
September 2048	2,980.14	51,715.72	13,596.01
October 2048	2,830.40	49,367.37	12,977.20
November 2048	2,685.69	47,069.62	12,373.71
December 2048	2,545.87	44,821.59	11,785.24
January 2049	2,410.78	42,622.39	11,211.46

<u>Distribution Date</u>	<u>Class QP</u>	<u>Classes NP and NY (in the aggregate)</u>	<u>Classes GC, GD and ZG (in the aggregate)</u>
February 2049	\$ 2,280.30	\$ 40,471.15	\$ 10,652.08
March 2049	2,154.28	38,367.01	10,106.77
April 2049	2,032.60	36,309.12	9,575.25
May 2049	1,915.12	34,296.67	9,057.22
June 2049	1,801.72	32,328.83	8,552.41
July 2049	1,692.28	30,404.80	8,060.52
August 2049	1,586.68	28,523.80	7,581.29
September 2049	1,484.82	26,685.04	7,114.43
October 2049	1,386.57	24,887.77	6,659.70
November 2049	1,291.82	23,131.23	6,216.83
December 2049	1,200.48	21,414.68	5,785.57
January 2050	1,112.44	19,737.41	5,365.66
February 2050	1,027.60	18,098.68	4,956.87
March 2050	945.86	16,497.81	4,558.95
April 2050	867.14	14,934.09	4,171.67
May 2050	791.33	13,406.86	3,794.80
June 2050	718.35	11,915.44	3,428.11
July 2050	648.11	10,459.17	3,071.39
August 2050	580.53	9,037.41	2,724.41
September 2050	515.53	7,649.52	2,386.96
October 2050	453.02	6,294.88	2,058.84
November 2050	392.93	4,972.87	1,739.84
December 2050	335.19	3,682.88	1,429.76
January 2051	279.72	2,424.33	1,128.41
February 2051	226.45	1,196.62	835.59
March 2051	175.32	0.00	551.11
April 2051	126.24	0.00	274.79
May 2051	79.17	0.00	6.44
June 2051	34.03	0.00	0.00
July 2051 and thereafter	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MK and MZ (in the aggregate)</u>
Initial Balance	\$32,727,000.00	\$20,703,000.00	\$1,221,000.00
October 2021	32,631,315.46	20,638,908.80	1,217,536.12
November 2021	32,519,384.95	20,568,364.28	1,212,871.46
December 2021	32,391,252.81	20,491,402.54	1,207,012.70
January 2022	32,246,983.96	20,408,065.03	1,199,968.59
February 2022	32,086,664.00	20,318,398.43	1,191,750.08
March 2022	31,910,399.16	20,222,454.67	1,182,370.20
April 2022	31,718,316.26	20,120,290.85	1,171,844.16
May 2022	31,510,562.64	20,011,969.23	1,160,189.22
June 2022	31,287,305.98	19,897,557.17	1,147,424.70
July 2022	31,048,734.16	19,777,127.02	1,133,572.00
August 2022	30,795,055.01	19,650,756.10	1,118,654.52
September 2022	30,526,496.05	19,518,526.60	1,102,697.61
October 2022	30,243,304.18	19,380,525.52	1,085,728.54
November 2022	29,945,745.30	19,236,844.53	1,067,776.50
December 2022	29,634,103.96	19,087,579.93	1,048,872.46
January 2023	29,308,682.87	18,932,832.49	1,029,049.18
February 2023	28,969,802.45	18,772,707.40	1,008,341.11
March 2023	28,617,800.29	18,607,314.09	986,784.37
April 2023	28,253,030.60	18,436,766.16	964,416.62
May 2023	27,875,863.60	18,261,181.22	941,277.04
June 2023	27,486,684.89	18,080,680.77	917,406.22
July 2023	27,085,894.80	17,895,390.04	892,846.11
August 2023	26,673,907.63	17,705,437.88	867,639.89
September 2023	26,251,150.98	17,510,956.58	841,831.92
October 2023	25,818,064.94	17,312,081.72	815,467.67
November 2023	25,375,101.28	17,108,952.02	788,593.57
December 2023	24,922,722.69	16,902,269.10	761,358.12
January 2024	24,461,401.88	16,692,940.51	733,944.20
February 2024	23,991,620.72	16,482,864.53	706,709.34
March 2024	23,528,420.99	16,274,811.08	680,158.66
April 2024	23,071,709.27	16,068,761.58	654,281.04
May 2024	22,621,393.42	15,864,697.63	629,065.46
June 2024	22,177,382.60	15,662,600.99	604,501.07
July 2024	21,739,587.23	15,462,453.57	580,577.20
August 2024	21,307,918.97	15,264,237.46	557,283.28
September 2024	20,882,290.73	15,067,934.91	534,608.91
October 2024	20,462,616.61	14,873,528.32	512,543.82
November 2024	20,048,811.90	14,681,000.24	491,077.91
December 2024	19,640,793.11	14,490,333.40	470,201.17
January 2025	19,238,477.87	14,301,510.65	449,903.78
February 2025	18,841,784.98	14,114,515.03	430,176.03
March 2025	18,450,634.36	13,929,329.71	411,008.34
April 2025	18,064,947.06	13,745,938.00	392,391.30
May 2025	17,684,645.21	13,564,323.39	374,315.57
June 2025	17,309,652.05	13,384,469.50	356,771.98
July 2025	16,939,891.87	13,206,360.09	339,751.49
August 2025	16,575,290.02	13,029,979.08	323,245.17

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MK and MZ (in the aggregate)</u>
September 2025	\$16,215,772.90	\$12,855,310.52	\$ 307,244.22
October 2025	15,861,267.92	12,682,338.62	291,739.98
November 2025	15,511,703.52	12,511,047.70	276,723.89
December 2025	15,167,009.13	12,341,422.27	262,187.50
January 2026	14,827,115.16	12,173,446.92	248,122.53
February 2026	14,491,953.00	12,007,106.43	234,520.75
March 2026	14,161,454.99	11,842,385.69	221,374.10
April 2026	13,835,554.42	11,679,269.72	208,674.60
May 2026	13,514,185.51	11,517,743.69	196,414.40
June 2026	13,197,283.39	11,357,792.89	184,585.77
July 2026	12,884,784.11	11,199,402.76	173,181.05
August 2026	12,576,624.60	11,042,558.85	162,192.73
September 2026	12,272,742.68	10,887,246.85	151,613.40
October 2026	11,973,118.96	10,733,452.58	141,435.73
November 2026	11,680,689.84	10,581,161.98	131,652.53
December 2026	11,395,284.69	10,430,361.12	122,256.68
January 2027	11,116,736.85	10,281,036.19	113,241.20
February 2027	10,844,883.60	10,133,173.52	104,599.16
March 2027	10,579,566.06	9,986,759.55	96,323.76
April 2027	10,320,629.05	9,841,780.83	88,408.32
May 2027	10,067,921.06	9,698,224.05	80,846.22
June 2027	9,821,294.15	9,556,076.02	73,630.94
July 2027	9,580,603.84	9,415,323.66	66,756.05
August 2027	9,345,709.06	9,275,954.00	60,215.26
September 2027	9,116,472.06	9,137,954.21	54,002.30
October 2027	8,892,758.34	9,001,311.55	48,111.04
November 2027	8,674,436.54	8,866,013.41	42,535.43
December 2027	8,461,378.43	8,732,047.29	37,269.49
January 2028	8,253,458.76	8,599,400.79	32,307.37
February 2028	8,050,555.26	8,468,061.65	27,643.25
March 2028	7,852,548.53	8,338,017.70	23,271.42
April 2028	7,659,321.98	8,209,256.87	19,186.29
May 2028	7,470,761.77	8,081,767.22	15,382.28
June 2028	7,286,756.75	7,955,536.91	11,853.95
July 2028	7,107,198.38	7,830,554.20	8,595.92
August 2028	6,931,980.69	7,706,807.47	5,636.52
September 2028	6,761,000.19	7,584,285.19	3,396.78
October 2028	6,594,155.85	7,462,975.94	1,859.27
November 2028	6,431,349.02	7,342,868.39	1,006.88
December 2028	6,272,483.38	7,223,951.35	822.77
January 2029	6,117,464.88	7,106,681.38	822.77
February 2029	5,966,201.68	6,991,215.36	822.77
March 2029	5,818,604.12	6,877,526.49	822.77
April 2029	5,674,584.66	6,765,588.32	822.77
May 2029	5,534,057.83	6,655,374.82	822.77
June 2029	5,396,940.16	6,546,860.30	822.77
July 2029	5,263,150.17	6,440,019.48	822.77
August 2029	5,132,608.31	6,334,827.42	822.77

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MK and MZ (in the aggregate)</u>
September 2029	\$ 5,005,236.88	\$ 6,231,259.57	\$ 822.77
October 2029	4,880,960.07	6,129,291.70	822.77
November 2029	4,759,703.81	6,028,899.98	822.77
December 2029	4,641,395.81	5,930,060.88	822.77
January 2030	4,525,965.48	5,832,751.25	822.77
February 2030	4,413,343.92	5,736,948.24	822.77
March 2030	4,303,463.83	5,642,629.38	822.77
April 2030	4,196,259.54	5,549,772.48	822.77
May 2030	4,091,666.89	5,458,355.70	822.77
June 2030	3,989,623.29	5,368,357.52	822.77
July 2030	3,890,067.59	5,279,756.72	822.77
August 2030	3,792,940.11	5,192,532.40	822.77
September 2030	3,698,182.58	5,106,663.95	822.77
October 2030	3,605,738.12	5,022,131.09	822.77
November 2030	3,515,551.19	4,938,913.81	822.77
December 2030	3,427,567.57	4,856,992.39	822.77
January 2031	3,341,734.31	4,776,347.43	822.77
February 2031	3,257,999.75	4,696,959.77	822.77
March 2031	3,176,313.43	4,618,810.56	822.77
April 2031	3,096,626.10	4,541,881.22	822.77
May 2031	3,018,889.67	4,466,153.43	822.77
June 2031	2,943,057.19	4,391,609.15	822.77
July 2031	2,869,082.85	4,318,230.61	822.77
August 2031	2,796,921.89	4,246,000.28	822.77
September 2031	2,726,530.66	4,174,900.90	822.77
October 2031	2,657,866.50	4,104,915.46	822.77
November 2031	2,590,887.80	4,036,027.19	822.77
December 2031	2,525,553.92	3,968,219.59	822.77
January 2032	2,461,825.19	3,901,476.38	822.77
February 2032	2,399,662.90	3,835,781.52	822.77
March 2032	2,339,029.24	3,771,119.21	822.77
April 2032	2,279,887.31	3,707,473.88	822.77
May 2032	2,222,201.09	3,644,830.21	822.77
June 2032	2,165,935.42	3,583,173.06	822.77
July 2032	2,111,055.96	3,522,487.54	822.77
August 2032	2,057,529.21	3,462,758.99	822.77
September 2032	2,005,322.46	3,403,972.94	822.77
October 2032	1,954,403.78	3,346,115.15	822.77
November 2032	1,904,742.00	3,289,171.57	822.77
December 2032	1,856,306.70	3,233,128.39	822.77
January 2033	1,809,068.18	3,177,971.96	822.77
February 2033	1,762,997.45	3,123,688.86	822.77
March 2033	1,718,066.20	3,070,265.87	822.77
April 2033	1,674,246.83	3,017,689.95	822.77
May 2033	1,631,512.36	2,965,948.25	822.77
June 2033	1,589,836.48	2,915,028.13	822.77
July 2033	1,549,193.51	2,864,917.10	822.77
August 2033	1,509,558.35	2,815,602.90	822.77

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MK and MZ (in the aggregate)</u>
September 2033	\$ 1,470,906.55	\$ 2,767,073.41	\$ 822.77
October 2033	1,433,214.21	2,719,316.72	822.77
November 2033	1,396,458.01	2,672,321.07	822.77
December 2033	1,360,615.19	2,626,074.89	822.77
January 2034	1,325,663.54	2,580,566.77	822.77
February 2034	1,291,581.38	2,535,785.48	822.77
March 2034	1,258,347.54	2,491,719.95	822.77
April 2034	1,225,941.36	2,448,359.26	822.77
May 2034	1,194,342.68	2,405,692.68	822.77
June 2034	1,163,531.83	2,363,709.62	822.77
July 2034	1,133,489.59	2,322,399.65	822.77
August 2034	1,104,197.23	2,281,752.49	822.77
September 2034	1,075,636.44	2,241,758.02	822.77
October 2034	1,047,789.38	2,202,406.26	822.77
November 2034	1,020,638.60	2,163,687.39	822.77
December 2034	994,167.11	2,125,591.72	822.77
January 2035	968,358.30	2,088,109.73	822.77
February 2035	943,195.97	2,051,232.00	822.77
March 2035	918,664.31	2,014,949.29	822.77
April 2035	894,747.89	1,979,252.47	822.77
May 2035	871,431.64	1,944,132.57	822.77
June 2035	848,700.86	1,909,580.72	822.77
July 2035	826,541.22	1,875,588.21	822.77
August 2035	804,938.71	1,842,146.46	822.77
September 2035	783,879.67	1,809,246.98	822.77
October 2035	763,350.77	1,776,881.46	822.77
November 2035	743,338.99	1,745,041.68	822.77
December 2035	723,831.64	1,713,719.53	822.77
January 2036	704,816.32	1,682,907.07	822.77
February 2036	686,280.94	1,652,596.42	822.77
March 2036	668,213.71	1,622,779.86	822.77
April 2036	650,603.10	1,593,449.77	822.77
May 2036	633,437.88	1,564,598.64	822.77
June 2036	616,707.07	1,536,219.07	822.77
July 2036	600,399.99	1,508,303.78	822.77
August 2036	584,506.17	1,480,845.60	822.77
September 2036	569,015.45	1,453,837.45	822.77
October 2036	553,917.86	1,427,272.38	822.77
November 2036	539,203.70	1,401,143.52	822.77
December 2036	524,863.52	1,375,444.11	822.77
January 2037	510,888.06	1,350,167.50	822.77
February 2037	497,268.32	1,325,307.14	822.77
March 2037	483,995.49	1,300,856.56	822.77
April 2037	471,060.99	1,276,809.40	822.77
May 2037	458,456.45	1,253,159.40	822.77
June 2037	446,173.69	1,229,900.38	822.77
July 2037	434,204.74	1,207,026.25	822.77
August 2037	422,541.81	1,184,531.04	822.77

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MK and MZ (in the aggregate)</u>
September 2037	\$ 411,177.33	\$ 1,162,408.84	\$ 822.77
October 2037	400,103.87	1,140,653.84	822.77
November 2037	389,314.21	1,119,260.32	822.77
December 2037	378,801.31	1,098,222.63	822.77
January 2038	368,558.27	1,077,535.23	822.77
February 2038	358,578.39	1,057,192.63	822.77
March 2038	348,855.12	1,037,189.46	822.77
April 2038	339,382.06	1,017,520.41	822.77
May 2038	330,152.99	998,180.24	822.77
June 2038	321,161.82	979,163.81	822.77
July 2038	312,402.61	960,466.05	822.77
August 2038	303,869.59	942,081.97	822.77
September 2038	295,557.09	924,006.63	822.77
October 2038	287,459.61	906,235.20	822.77
November 2038	279,571.77	888,762.90	822.77
December 2038	271,888.34	871,585.03	822.77
January 2039	264,404.18	854,696.97	822.77
February 2039	257,114.32	838,094.14	822.77
March 2039	250,013.88	821,772.07	822.77
April 2039	243,098.11	805,726.31	822.77
May 2039	236,362.38	789,952.53	822.77
June 2039	229,802.16	774,446.42	822.77
July 2039	223,413.06	759,203.77	822.77
August 2039	217,190.76	744,220.40	822.77
September 2039	211,131.08	729,492.22	822.77
October 2039	205,229.91	715,015.19	822.77
November 2039	199,483.27	700,785.33	822.77
December 2039	193,887.26	686,798.74	822.77
January 2040	188,438.08	673,051.54	822.77
February 2040	183,132.02	659,539.95	822.77
March 2040	177,965.48	646,260.22	822.77
April 2040	172,934.93	633,208.68	822.77
May 2040	168,036.93	620,381.68	822.77
June 2040	163,268.11	607,775.66	822.77
July 2040	158,625.22	595,387.10	822.77
August 2040	154,105.07	583,212.54	822.77
September 2040	149,704.53	571,248.56	822.77
October 2040	145,420.57	559,491.80	822.77
November 2040	141,250.24	547,938.95	822.77
December 2040	137,190.65	536,586.76	822.77
January 2041	133,238.97	525,432.01	822.77
February 2041	129,392.47	514,471.55	822.77
March 2041	125,648.46	503,702.25	822.77
April 2041	122,004.34	493,121.07	822.77
May 2041	118,457.55	482,724.97	822.77
June 2041	115,005.61	472,511.00	822.77
July 2041	111,646.10	462,476.21	822.77
August 2041	108,376.66	452,617.74	822.77

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MK and MZ (in the aggregate)</u>
September 2041	\$ 105,194.97	\$ 442,932.73	\$ 822.77
October 2041	102,098.80	433,418.41	822.77
November 2041	99,085.95	424,072.01	822.77
December 2041	96,154.28	414,890.83	822.77
January 2042	93,301.72	405,872.20	822.77
February 2042	90,526.23	397,013.50	822.77
March 2042	87,825.82	388,312.13	822.77
April 2042	85,198.57	379,765.55	822.77
May 2042	82,642.60	371,371.25	822.77
June 2042	80,156.06	363,126.77	822.77
July 2042	77,737.16	355,029.67	822.77
August 2042	75,384.16	347,077.56	822.77
September 2042	73,095.36	339,268.08	822.77
October 2042	70,869.09	331,598.91	822.77
November 2042	68,703.74	324,067.77	822.77
December 2042	66,597.73	316,672.40	822.77
January 2043	64,549.51	309,410.60	822.77
February 2043	62,557.60	302,280.17	822.77
March 2043	60,620.52	295,278.98	822.77
April 2043	58,736.85	288,404.91	822.77
May 2043	56,905.20	281,655.88	822.77
June 2043	55,124.22	275,029.84	822.77
July 2043	53,392.58	268,524.77	822.77
August 2043	51,709.00	262,138.69	822.77
September 2043	50,072.22	255,869.63	822.77
October 2043	48,481.01	249,715.68	822.77
November 2043	46,934.18	243,674.94	822.77
December 2043	45,430.58	237,745.55	822.77
January 2044	43,969.06	231,925.66	822.77
February 2044	42,548.52	226,213.47	822.77
March 2044	41,167.89	220,607.20	822.77
April 2044	39,826.11	215,105.10	822.77
May 2044	38,522.16	209,705.44	822.77
June 2044	37,255.04	204,406.52	822.77
July 2044	36,023.78	199,206.67	822.77
August 2044	34,827.43	194,104.24	822.77
September 2044	33,665.07	189,097.62	822.77
October 2044	32,535.80	184,185.21	822.77
November 2044	31,438.74	179,365.44	822.77
December 2044	30,373.04	174,636.76	822.77
January 2045	29,337.86	169,997.66	822.77
February 2045	28,332.38	165,446.62	822.77
March 2045	27,355.83	160,982.20	822.77
April 2045	26,407.43	156,602.92	822.77
May 2045	25,486.42	152,307.36	822.77
June 2045	24,592.07	148,094.12	822.77
July 2045	23,723.67	143,961.81	822.77
August 2045	22,880.53	139,909.07	822.77

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MK and MZ (in the aggregate)</u>
September 2045	\$ 22,061.96	\$ 135,934.56	\$ 822.77
October 2045	21,267.31	132,036.96	822.77
November 2045	20,495.93	128,214.97	822.77
December 2045	19,747.20	124,467.31	822.77
January 2046	19,020.50	120,792.73	822.77
February 2046	18,315.24	117,189.98	822.77
March 2046	17,630.84	113,657.85	822.77
April 2046	16,966.74	110,195.14	822.77
May 2046	16,322.38	106,800.67	822.77
June 2046	15,697.22	103,473.27	822.77
July 2046	15,090.76	100,211.80	822.77
August 2046	14,502.47	97,015.14	822.77
September 2046	13,931.86	93,882.18	822.77
October 2046	13,378.45	90,811.82	822.77
November 2046	12,841.76	87,803.00	822.77
December 2046	12,321.35	84,854.66	822.77
January 2047	11,816.76	81,965.76	822.77
February 2047	11,327.55	79,135.28	822.77
March 2047	10,853.31	76,362.21	822.77
April 2047	10,393.63	73,645.56	822.77
May 2047	9,948.09	70,984.36	822.77
June 2047	9,516.31	68,377.65	822.77
July 2047	9,097.91	65,824.48	822.77
August 2047	8,692.52	63,323.93	822.77
September 2047	8,299.77	60,875.08	822.77
October 2047	7,919.32	58,477.04	822.77
November 2047	7,550.82	56,128.91	822.77
December 2047	7,193.93	53,829.83	822.77
January 2048	6,848.34	51,578.95	822.77
February 2048	6,513.72	49,375.41	822.77
March 2048	6,189.76	47,218.39	822.77
April 2048	5,876.18	45,107.08	822.77
May 2048	5,572.67	43,040.67	822.77
June 2048	5,278.95	41,018.37	822.77
July 2048	4,994.74	39,039.40	822.77
August 2048	4,719.78	37,103.00	822.77
September 2048	4,453.80	35,208.42	822.77
October 2048	4,196.54	33,354.91	822.77
November 2048	3,947.76	31,541.75	822.77
December 2048	3,707.22	29,768.23	822.77
January 2049	3,474.67	28,033.63	822.77
February 2049	3,249.90	26,337.27	822.77
March 2049	3,032.67	24,678.45	822.77
April 2049	2,822.77	23,056.52	822.77
May 2049	2,619.98	21,470.81	822.77
June 2049	2,424.11	19,920.66	822.77
July 2049	2,234.95	18,405.45	822.77
August 2049	2,052.30	16,924.55	822.77

<u>Distribution Date</u>	<u>Classes KA and KY (in the aggregate)</u>	<u>Classes MA and MY (in the aggregate)</u>	<u>Classes MK and MZ (in the aggregate)</u>
September 2049	\$ 1,875.98	\$ 15,477.32	\$ 822.77
October 2049	1,705.80	14,063.18	822.77
November 2049	1,541.58	12,681.51	822.77
December 2049	1,383.15	11,331.73	822.77
January 2050	1,230.33	10,013.26	822.77
February 2050	1,082.97	8,875.68	822.77
March 2050	940.89	7,856.38	822.77
April 2050	803.95	7,010.24	822.77
May 2050	671.98	6,183.62	822.77
June 2050	544.85	5,376.17	822.77
July 2050	422.41	4,587.55	822.77
August 2050	304.51	3,817.40	822.77
September 2050	191.02	3,169.79	822.77
October 2050	81.81	2,537.43	822.77
November 2050	0.00	1,920.06	822.77
December 2050	0.00	1,489.51	822.77
January 2051	0.00	1,069.18	822.77
February 2051	0.00	658.88	822.77
March 2051	0.00	349.29	822.77
April 2051	0.00	74.77	822.77
May 2051	0.00	0.00	629.62
June 2051	0.00	0.00	368.18
July 2051	0.00	0.00	113.10
August 2051 and thereafter	0.00	0.00	0.00

Underlying Certificates

Trust Asset Group	Issuer	Series	Class	Issue Date	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal or Notional Balance of Class	Underlying Certificate Factor(2)	Principal or Notional Balance in Trust	Percentage of Class in Trust	Ginnie Mae I or II
5	Ginnie Mae	2012-061	PY(3)	May 30, 2012	38378EP72	3.00%	FIX	May 2042	PAC	\$27,440,000	0.90666070	\$24,878,770	100.000000000000%	II
5	Ginnie Mae	2012-065	LM(3)(4)	May 30, 2012	38378EJZ7	3.00	FIX	May 2042	SC/PAC/SEQ	21,478,000	0.92312769	14,078,620	71.0075426017	II
5	Ginnie Mae	2012-068	CZ	May 30, 2012	38378ETD5	3.00	FIX/Z	May 2042	SEQ	11,275,100	1.05068503	11,846,579	100.0000000000	II
5	Ginnie Mae	2012-073	K(5)	June 29, 2012	38375GCZ2	3.00	FIX	April 2042	SC/PT	29,705,000	0.90638364	17,860,289	66.3356337317	II
5	Ginnie Mae	2014-012	AY(3)	January 30, 2014	38378PG77	3.00	FIX	January 2044	SEQ	69,771,000	0.79379636	31,751,854	57.3504694824	II
18	Ginnie Mae	2021-081	IW(3)(6)	May 28, 2021	38382TWQ3	3.50	FIX/IO	May 2051	NTL(PT)	18,173,558	0.96798640	17,593,693	100.0000000000	II
18	Ginnie Mae	2021-116	QI(6)	July 30, 2021	38382WQB6	3.50	FIX/IO	July 2051	NTL(PT)	13,065,125	0.98479148	12,866,423	100.0000000000	II
19	Ginnie Mae	2021-083	JP(6)	May 28, 2021	38382QRF9	1.50	FIX	May 2051	PAC	21,616,000	0.98447401	21,280,390	100.0000000000	II
22	Ginnie Mae	2021-083	CI(6)	May 28, 2021	38382OTG5	2.50	FIX/IO	May 2051	NTL(PT)	10,000,000	0.98415905	9,841,590	100.0000000000	II
23	Ginnie Mae	2021-136	KY(6)	August 30, 2021	38382WW29	2.00	FIX	August 2051	PAC/AD	2,160,728	1.00000000	183,038	8.4711263981	II
23	Ginnie Mae	2021-136	QY(6)	August 30, 2021	38382WW52	2.00	FIX	August 2051	PAC/AD	950,691	1.00000000	950,691	100.0000000000	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) MX Class.
- (4) Class LM is backed by a previously issued Ginnie Mae REMIC certificate, as outlined below:
 - REMIC Class HL from 2012-057.
- (5) Class K is backed by a previously issued Ginnie Mae REMIC certificate, as outlined below:
 - REMIC Class KP from 2012-043.
- (6) More than 10% of the Mortgage Loans underlying this Underlying Certificate may be higher balance Mortgage Loans. See "Risk Factors" in this Supplement.



\$1,486,635,795

**Government National
Mortgage Association**

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**Guaranteed REMIC
Pass-Through Securities
and MX Securities
Ginnie Mae REMIC Trust 2021-156**

OFFERING CIRCULAR SUPPLEMENT
September 24, 2021

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