

\$2,034,801,769
Government National Mortgage Association

GINNIE MAE®

**Guaranteed REMIC Pass-Through Securities
and MX Securities
Ginnie Mae REMIC Trust 2021-158**

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-15 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						
IA	\$ 37,365,616	3.50%	NTL(PT)	FIX/IO	38382XU29	September 2051
IP	39,511,586	3.50	NTL(PAC/AD)	FIX/IO	38382XU37	September 2051
PA	110,632,441	1.25	PAC/AD	FIX	38382XU45	September 2051
PZ	20,147,216	2.50	SUP	FIX/Z	38382XU52	September 2051
Security Group 2						
AB	19,256,285	1.00	SC/PT	FIX	38382XU60	December 2047
AI	8,558,348	4.50	NTL(SC/PT)	FIX/IO	38382XU78	December 2047
Security Group 3						
IO	62,890,155	3.00	NTL(PT)	FIX/IO	38382XU86	September 2051
KQ	16,146,000	1.50	PAC II/AD	FIX	38382XU94	September 2051
KU	9,632,000	1.50	SUP/AD	FIX	38382XV28	September 2051
KZ	1,000	1.50	PAC II	FIX/Z	38382XV36	September 2051
PI	8,333,333	3.00	NTL(PAC I)	FIX/IO	38382XV44	September 2051
PL	100,000,000	1.25	PAC I	FIX	38382XV51	September 2051
ZK	1,311	1.50	SUP	FIX/Z	38382XV69	September 2051
Security Group 4						
DA	59,928,764	1.00	PT	FIX	38382XV77	September 2051
DI	46,611,260	4.50	NTL(PT)	FIX/IO	38382XV85	September 2051
Security Group 5						
FM	5,350,870	(5)	SC/PT	FLT/DLY	38382XV93	August 2051
MS	1,605,260	(5)	SC/PT	INV/DLY	38382XW27	August 2051
MT	1,605,260	(5)	SC/PT	INV/DLY	38382XW35	August 2051
Security Group 6						
BA(I)	73,257,203	1.50	PAC	FIX	38382XW43	September 2051
BI	46,306,329	3.00	NTL(PT)	FIX/IO	38382XW50	September 2051
BQ	13,272,158	1.50	SCH/AD	FIX	38382XW68	September 2051
BU	6,081,298	1.50	SUP/AD	FIX	38382XW76	September 2051
BZ	1,000	1.50	SCH	FIX/Z	38382XW84	September 2051
ZB	1,000	1.50	SUP	FIX/Z	38382XW92	September 2051
Security Group 7						
A	23,324,718	1.00	SC/CPT/PAC/AD	FIX	38382XX26	January 2050
AZ	2,796,751	2.75	SC/SUP	FIX/Z	38382XX34	January 2050
CI	12,899,596	3.00	NTL(SC/CPT/PAC/AD)	FIX/IO	38382XX42	January 2050
ZA	1,623,020	2.50	SC/SUP	FIX/Z	38382XX59	January 2050
Security Group 8						
EA	40,000,000	1.50	PAC/AD	FIX	38382XX67	September 2051
EI	28,942,279	4.00	NTL(PT)	FIX/IO	38382XX75	September 2051
EZ	6,307,647	1.50	SUP	FIX/Z	38382XX83	September 2051
Security Group 9						
FA	110,000,000	(5)	PT	FLT	38382XX91	September 2051
PB	108,625,000	1.00	TAC	FIX	38382XY25	September 2051
PU	1,375,000	1.00	SUP	FIX	38382XY33	September 2051
SA	64,084,250	(5)	NTL(PT)	INV/IO	38382XY41	September 2051
SB	45,915,750	(5)	NTL(PT)	INV/IO	38382XY58	September 2051
Security Group 10						
AF	73,814,362	(5)	PT	FLT	38382XY66	September 2051
AS	73,814,362	(5)	NTL(PT)	INV/IO	38382XY74	September 2051
Security Group 11						
NI	58,446,358	3.00	NTL(PT)	FIX/IO	38382XY82	September 2051
NT	116,892,717	1.50	PT	FIX	38382XY90	September 2051
Security Group 12						
JI	46,851,424	5.00	NTL(SC/PT)	FIX/IO	38382XZ24	February 2050
Security Group 13						
IJ	9,171,823	3.00	NTL(PT)	FIX/IO	38382XZ32	September 2051
JA	2,842,128	1.50	SUP	FIX	38382XZ40	September 2051
JB	14,000,000	1.50	PAC I	FIX	38382XZ57	August 2051
JD	1,371,000	1.50	PAC II	FIX	38382XZ65	September 2051
JL	130,518	1.50	PAC I	FIX	38382XZ73	September 2051
Security Group 14						
CF	89,964,515	(5)	PT	FLT	38382XZ81	September 2051
CS	89,964,515	(5)	NTL(PT)	INV/IO	38382XZ99	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 15						
GI(1)	\$ 4,264,737	2.50%	NTL(PT)	FIX/IO	38382X2A2	September 2051
GK	9,974,000	2.00	PAC II/AD	FIX	38382X2B0	September 2051
GP(1)	83,317,000	2.00	PAC I	FIX	38382X2C8	September 2051
GQ(1)	113,407,000	2.00	PAC I	FIX	38382X2D6	September 2051
GU	7,639,607	2.00	SUP/AD	FIX	38382X2E4	September 2051
GZ	1,000	2.00	PAC II	FIX/Z	38382X2F1	September 2051
IG(1)	15,921,784	2.50	NTL(PT)	FIX/IO	38382X2G9	September 2051
IM(1)	12,881,930	2.50	NTL(PT)	FIX/IO	38382X2H7	September 2051
IT(1)	29,768,040	2.50	NTL(PT)	FIX/IO	38382X2J3	September 2051
KA	130,995,587	1.70	PT	FIX	38382X2K0	September 2051
MI(1)	15,177,797	2.50	NTL(PT)	FIX/IO	38382X2L8	September 2051
MQ	16,273,000	2.00	PAC II/AD	FIX	38382X2M6	September 2051
MU	10,616,639	2.00	SUP/AD	FIX	38382X2N4	September 2051
MZ	1,000	2.00	PAC II	FIX/Z	38382X2P9	September 2051
TI(1)	12,150,547	2.50	NTL(PT)	FIX/IO	38382X2Q7	September 2051
ZG	1,000	2.00	SUP	FIX/Z	38382X2R5	September 2051
ZM	1,000	2.00	SUP	FIX/Z	38382X2S3	September 2051
Security Group 16						
HA	10,000,000	1.00	PAC/AD	FIX	38382X2T1	September 2051
HI	6,000,000	2.50	NTL(PAC/AD)	FIX/IO	38382X2U8	September 2051
HZ	1,510,664	2.50	SUP	FIX/Z	38382X2V6	September 2051
Security Group 17						
AH(1)	64,459,415	2.00	PAC/AD	FIX	38382X2W4	August 2051
HL(1)	651,105	2.00	PAC/AD	FIX	38382X2X2	September 2051
IC	25,416,666	3.00	NTL(PT)	FIX/IO	38382X2Y0	September 2051
ZH(1)	11,139,480	2.00	SUP	FIX/Z	38382X2Z7	September 2051
Security Group 18						
IK	14,116,971	3.00	NTL(PT)	FIX/IO	38382X3A1	September 2051
NA(1)	36,738,893	2.00	PAC/AD	FIX	38382X3B9	July 2051
NL(1)	540,552	2.00	PAC/AD	FIX	38382X3C7	September 2051
ZN(1)	5,071,468	2.00	SUP	FIX/Z	38382X3D5	September 2051
Security Group 19						
I(1)	10,637,320	2.50	NTL(PT)	FIX/IO	38382X3E3	September 2051
QA(1)	46,293,783	2.00	PAC/AD	FIX	38382X3F0	July 2051
QL(1)	585,997	2.00	PAC/AD	FIX	38382X3G8	September 2051
ZQ(1)	6,306,823	2.00	SUP	FIX/Z	38382X3H6	September 2051
Security Group 20						
LA(1)	35,684,177	2.00	PAC/AD	FIX	38382X3J2	July 2051
LI	8,227,821	2.50	NTL(PT)	FIX/IO	38382X3K9	September 2051
LM(1)	543,414	2.00	PAC/AD	FIX	38382X3L7	September 2051
ZL(1)	4,911,518	2.00	SUP	FIX/Z	38382X3M5	September 2051
Security Group 21						
XI(1)	12,538,974	2.50	NTL(SC/PT)	FIX/IO	38382X3N3	August 2051
Security Group 22						
AX(1)	51,548,160	2.50	NTL(PT)	FIX/IO	38382X3P8	September 2051
AY(1)	4,069,401	1.50	SEQ	FIX	38382X3Q6	September 2051
BY(1)	4,081,804	1.50	SEQ	FIX	38382X3R4	September 2051
CB(1)	124,801,000	1.25	SEQ	FIX	38382X3S2	March 2051
CD(1)	125,199,000	1.25	SEQ	FIX	38382X3T0	March 2051
GT(1)	150,000,000	2.00	PT	FIX	38382X3U7	September 2051
IW(1)	10,433,250	3.00	NTL(SEQ)	FIX/IO	38382X3V5	March 2051
TX(1)	30,000,000	2.50	NTL(PT)	FIX/IO	38382X3W3	September 2051
WI(1)	64,640,402	3.00	NTL(PT)	FIX/IO	38382X3X1	September 2051
XA(1)	12,480,100	2.50	NTL(SEQ)	FIX/IO	38382X3Y9	March 2051
Residual						
RR	0	0.00	NPR	NPR	38382X3Z6	September 2051

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

AVAILABLE INFORMATION

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

- this Offering Circular Supplement (this “Supplement”),
- the Base Offering Circular and
- in the case of the Group 2, 5, 7, 12 and 21 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: Citigroup Global Markets Inc.

Co-Sponsor: AmeriVet Securities, 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	3.500%	30
2	Underlying Certificates	(1)	(1)
3	Ginnie Mae II	3.000%	30
4	Ginnie Mae II	4.500%	30
5	Underlying Certificates	(1)	(1)
6	Ginnie Mae II	3.000%	30
7A	Underlying Certificate	(1)	(1)
7B	Underlying Certificate	(1)	(1)
8	Ginnie Mae II	4.000%	30
9A	Ginnie Mae II	2.500%	30
9B	Ginnie Mae II	2.500%	30
10	Ginnie Mae II	3.500%	30
11	Ginnie Mae II	3.000%	30
12	Underlying Certificates	(1)	(1)
13	Ginnie Mae II	3.000%	30
14	Ginnie Mae II	3.500%	30
15A	Ginnie Mae II	2.500%	30
15B	Ginnie Mae II	2.500%	30
15C	Ginnie Mae II	2.500%	30
15D	Ginnie Mae II	2.500%	30
15E	Ginnie Mae II	2.500%	30
15F	Ginnie Mae II	2.500%	30
16	Ginnie Mae II	2.500%	30
17	Ginnie Mae II	3.000%	30
18	Ginnie Mae II	3.000%	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>
19	Ginnie Mae II	2.500%	30
20	Ginnie Mae II	2.500%	30
21	Underlying Certificates	(1)	(1)
22A	Ginnie Mae II	2.500%	30
22B	Ginnie Mae II	3.000%	30
22C	Ginnie Mae II	2.500%	30

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

(2) The Group 7, 9, 15 and 22 Trust Assets consist of the enumerated subgroups (each, a “Subgroup”).

Security Groups: This series of Securities consists of multiple Security Groups (each, a “Group”), as shown on the front cover of this Supplement and on Schedule I to this Supplement. Except in the case of certain MX Classes in Groups 17, 18, 19, 20 and 21, payments on each Group will be based solely on payments on the Trust Asset Group with the same numerical designation.

Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 3, 4, 6, 8, 9, 10, 11, 13, 14, 15, 16, 17, 18, 19, 20 and 22 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			
\$130,779,657	355	4	3.841%
Group 3 Trust Assets			
\$125,780,311	353	3	3.403%
Group 4 Trust Assets			
\$59,928,764	313	42	4.918%
Group 6 Trust Assets			
\$92,612,659	359	1	3.470%
Group 8 Trust Assets			
\$46,307,647 ⁽³⁾	293	62	4.465%
Subgroup 9A Trust Assets			
\$128,168,500	357	2	2.909%
Subgroup 9B Trust Assets			
\$91,831,500	357	2	2.909%
Group 10 Trust Assets			
\$73,814,362	358	2	3.933%
Group 11 Trust Assets			
\$116,892,717	358	2	3.458%
Group 13 Trust Assets			
\$18,343,646	358	1	3.483%

<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 14 Trust Assets			
\$89,964,515 ⁽³⁾	294	62	3.957%
Subgroup 15A Trust Assets			
\$93,025,126	354	3	2.925%
Subgroup 15B Trust Assets			
\$37,970,461	354	3	2.925%
Subgroup 15C Trust Assets			
\$21,323,686	356	1	2.983%
Subgroup 15D Trust Assets			
\$79,608,921	356	1	2.983%
Subgroup 15E Trust Assets			
\$64,409,653	356	1	2.970%
Subgroup 15F Trust Assets			
\$75,888,986	356	1	2.970%
Group 16 Trust Assets			
\$11,510,664	351	8	2.906%
Group 17 Trust Assets			
\$76,250,000	357	3	3.495%
Group 18 Trust Assets			
\$42,350,913	359	1	3.400%
Group 19 Trust Assets			
\$53,186,603	359	1	2.946%
Group 20 Trust Assets			
\$41,139,109	358	2	3.110%
Subgroup 22A Trust Assets			
\$128,870,401	359	1	2.920%
Subgroup 22B Trust Assets			
\$129,280,804	356	2	3.374%
Subgroup 22C Trust Assets			
\$150,000,000	359	1	2.934%

⁽¹⁾ As of September 1, 2021.

⁽²⁾ The Mortgage Loans underlying the Group 1, 3, 4, 6, 8, 9, 10, 11, 13, 14, 15, 16, 17, 18, 19, 20 and 22 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 8 and 14 Trust Assets may be re-performing Mortgage Loans that were previously repurchased from one or more pools of Mortgage Loans underlying one or more Ginnie Mae MBS Certificates.

The actual remaining terms to maturity, loan ages and Mortgage Rates of many of the Mortgage Loans underlying the Group 1, 3, 4, 6, 8, 9, 10, 11, 13, 14, 15, 16, 17, 18, 19, 20 and 22 Trust Assets will differ

from the weighted averages shown above, perhaps significantly. See *“The Trust Assets — The Mortgage Loans” in this Supplement.*

Characteristics of the Group 2, 5, 7, 12 and 21 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 or Inverse Floating Rate 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 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)	Compounded SOFR for Minimum Interest Rate
Security Group 5						
FM	Compounded SOFR + 0.60%	0.65000000%	0.60%	4.00000000%	19	0.00%
MS	8.33333067% – (Compounded SOFR x 3.333332)	8.16666407%	0.00%	8.33333067%	19	2.50%
MT	11.3333338% – (Compounded SOFR x 3.333335)	3.00000000%	0.00%	3.00000000%	19	3.40%
Security Group 9						
FA	Compounded SOFR + 0.30%	0.31000000%	0.30%	4.00000000%	0	0.00%
SA	3.70% – Compounded SOFR	3.69000000%	0.00%	3.70000000%	0	3.70%
SB	3.70% – Compounded SOFR	3.69000000%	0.00%	3.70000000%	0	3.70%
Security Group 10						
AF	Compounded SOFR + 0.30%	0.35000000%	0.30%	3.50000000%	0	0.00%
AS	3.20% – Compounded SOFR	3.15000000%	0.00%	3.20000000%	0	3.20%
Security Group 14						
CF	Compounded SOFR + 0.35%	0.40000000%	0.35%	3.50000000%	0	0.00%
CS	3.15% – Compounded SOFR	3.10000000%	0.00%	3.15000000%	0	3.15%

(1) Compounded SOFR will be established as described under “Description of the Securities — Interest Distributions — Floating Rate and Inverse Floating Rate Classes” in this Supplement.

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

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

SECURITY GROUP 1

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

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

SECURITY GROUP 2

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

SECURITY GROUP 3

The Group 3 Principal Distribution Amount, the KZ Accrual Amount and the ZK Accrual Amount will be allocated as follows:

- The KZ Accrual Amount, sequentially, to KQ and KZ, in that order, until retired
- The ZK Accrual Amount, sequentially, to KU and ZK, in that order, until retired

The Group 3 Principal Distribution Amount in the following order of priority:

1. To PL, until reduced to its Scheduled Principal Balance for that Distribution Date
2. Sequentially, to KQ and KZ, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
3. Sequentially, to KU and ZK, in that order, until retired
4. Sequentially, to KQ and KZ, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
5. To PL, without regard to its Scheduled Principal Balance, until retired

SECURITY GROUP 4

The Group 4 Principal Distribution Amount will be allocated to DA, until retired

SECURITY GROUP 5

The Group 5 Principal Distribution Amount will be allocated concurrently, to FM, MS and MT, pro rata, until retired

SECURITY GROUP 6

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

- The BZ Accrual Amount, sequentially, to BQ and BZ, in that order, until retired
- The ZB Accrual Amount, sequentially, to BU and ZB, in that order, until retired

The Group 6 Principal Distribution Amount in the following order of priority:

1. To BA, until reduced to its Scheduled Principal Balance for that Distribution Date
2. Sequentially, to BQ and BZ, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
3. Sequentially, to BU and ZB, in that order, until retired
4. Sequentially, to BQ and BZ, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
5. To BA, without regard to its Scheduled Principal Balance, until retired

SECURITY GROUP 7

The Subgroup 7A Principal Distribution Amount, the Subgroup 7B Principal Distribution Amount, the AZ Accrual Amount and the ZA Accrual Amount will be allocated as follows:

- The Subgroup 7A Principal Distribution Amount and the AZ Accrual Amount in the following order of priority:
 1. To A1, until reduced to its Scheduled Principal Balance for that Distribution Date
 2. To AZ, until retired
 3. To A1, without regard to its Scheduled Principal Balance, until retired
- The Subgroup 7B Principal Distribution Amount and the ZA Accrual Amount in the following order of priority:
 1. To A2, until reduced to its Scheduled Principal Balance for that Distribution Date
 2. To ZA, until retired
 3. To A2, without regard to its Scheduled Principal Balance, until retired

SECURITY GROUP 8

The Group 8 Principal Distribution Amount and the EZ Accrual Amount will be allocated in the following order of priority:

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

SECURITY GROUP 9

The Group 9 Principal Distribution will be allocated, concurrently, as follows:

1. 50% to FA, until retired
2. 50% in the following order of priority:
 - a. To PB, until reduced to its Scheduled Principal Balance for that Distribution Date
 - b. To PU, until retired
 - c. To PB, without regard to its Scheduled Principal Balance, until retired

SECURITY GROUP 10

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

SECURITY GROUP 11

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

SECURITY GROUP 13

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

1. Sequentially, to JB and JL, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
2. To JD, until reduced to its Scheduled Principal Balance for that Distribution Date
3. To JA, until retired
4. To JD, without regard to its Scheduled Principal Balance, until retired
5. Sequentially, to JB and JL, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 14

The Group 14 Principal Distribution Amount will be allocated to CF, until retired

SECURITY GROUP 15

The Subgroup 15A Principal Distribution Amount, the Subgroup 15B Principal Distribution Amount, the Subgroup 15C Principal Distribution Amount, the Subgroup 15D Principal Distribution Amount, the Subgroup 15E Principal Distribution Amount, the Subgroup 15F Principal Distribution Amount, the GZ Accrual Amount, the MZ Accrual Amount, the ZG Accrual Amount and the ZM Accrual Amount will be allocated as follows:

- The GZ Accrual Amount, sequentially, to GK and GZ, in that order, until retired
- The MZ Accrual Amount, sequentially, to MQ and MZ, in that order, until retired
- The ZG Accrual Amount, sequentially, to GU and ZG, in that order, until retired
- The ZM Accrual Amount, sequentially, to MU and ZM, in that order, until retired
- The Subgroup 15A Principal Distribution Amount and the Subgroup 15B Principal Distribution Amount to KA, until retired
- The Subgroup 15C Principal Distribution Amount and the Subgroup 15D Principal Distribution Amount in the following order of priority:
 1. To GP, until reduced to its Scheduled Principal Balance for that Distribution Date
 2. Sequentially, to GK and GZ, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 3. Sequentially, to GU and ZG, in that order, until retired

4. Sequentially, to GK and GZ, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

5. To GP, without regard to its Scheduled Principal Balance, until retired

- The Subgroup 15E Principal Distribution Amount and the Subgroup 15F Principal Distribution Amount in the following order of priority:

1. To GQ, until reduced to its Scheduled Principal Balance for that Distribution Date

2. Sequentially, to MQ and MZ, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date

3. Sequentially, to MU and ZM, in that order, until retired

4. Sequentially, to MQ and MZ, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

5. To GQ, without regard to its Scheduled Principal Balance, until retired

SECURITY GROUP 16

The Group 16 Principal Distribution Amount and the HZ Accrual Amount will be allocated in the following order of priority:

1. To HA, until reduced to its Scheduled Principal Balance for that Distribution Date

2. To HZ, until retired

3. To HA, without regard to its Scheduled Principal Balance, until retired

SECURITY GROUP 17

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

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

2. To ZH, until retired

3. Sequentially, to AH and HL, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 18

The Group 18 Principal Distribution Amount and the ZN Accrual Amount will be allocated in the following order of priority:

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

2. To ZN, until retired

3. Sequentially, to NA and NL, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 19

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

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

SECURITY GROUP 20

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

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

SECURITY GROUP 22

The Subgroup 22A Principal Distribution Amount, the Subgroup 22B Principal Distribution Amount and the Subgroup 22C Principal Distribution Amount will be allocated as follows:

- The Subgroup 22A Principal Distribution Amount, sequentially, to CB and AY, in that order, until retired
- The Subgroup 22B Principal Distribution Amount, sequentially, to CD and BY, in that order, until retired
- The Subgroup 22C Principal Distribution Amount to GT, 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 Rate:

<u>Security Group</u>	<u>PAC Classes and Components</u>	<u>Structuring Ranges or Rate</u>
1	PA	150% PSA through 265% PSA
6	BA	157% PSA through 300% PSA
7	A1	150% PSA through 267% PSA
7	A2	150% PSA through 267% PSA
8	EA	227% PSA through 344% PSA
16	HA	190% PSA through 300% PSA
17	AH and HL (in the aggregate)	200% PSA through 325% PSA
18	NA and NL (in the aggregate)	200% PSA through 300% PSA
19	QA and QL (in the aggregate)	200% PSA through 300% PSA
20	LA and LM (in the aggregate)	200% PSA through 300% PSA

<u>Security Group</u>		<u>Structuring Ranges or Rate</u>
PAC I Classes		
3	PL	159% PSA through 300% PSA
13	JB and JL (in the aggregate)	160% PSA through 324% PSA
15	GP	175% PSA through 300% PSA
15	GQ	165% PSA through 300% PSA
PAC II Classes		
3	KQ and KZ (in the aggregate)	240% PSA through 300% PSA
13	JD	205% PSA through 324% PSA
15	GK and GZ (in the aggregate)	240% PSA through 300% PSA
15	MQ and MZ (in the aggregate)	240% PSA through 300% PSA
Scheduled Classes		
6	BQ and BZ (in the aggregate)	248% PSA through 300% PSA
TAC Class		
9	PB	117% 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 or Component Principal Balances or the outstanding principal or notional balance of the related Trust Asset Group, Subgroup or Subgroups indicated:

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
Security Group 1		
IA	\$37,365,616	28.5714285714% of the Group 1 Trust Assets
IP	39,511,586	35.7142857143% of PA (PAC/AD Class)
Security Group 2		
AI	\$ 8,558,348	44.4444444444% of AB (SC/PT Class)
Security Group 3		
IO	\$62,890,155	50% of the Group 3 Trust Assets
PI	\$ 8,333,333	8.3333333333% of PL (PAC I Class)
Security Group 4		
DI	\$46,611,260	77.7777777778% of DA (PT Class)
Security Group 6		
BI	\$46,306,329	50% of the Group 6 Trust Assets
IB	18,314,300	25% of BA (PAC Class)
Security Group 7		
CI	\$ 8,660,667	58.3333333333% of A1 (SC/PAC/AD Component)
	4,238,929	50% of A2 (SC/PAC/AD Component)
	<u>\$12,899,596</u>	

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
Security Group 8		
EI	\$28,942,279	62.5% of the Group 8 Trust Assets
Security Group 9		
SA	\$64,084,250	50% of the Subgroup 9A Trust Assets
SB	45,915,750	50% of the Subgroup 9B Trust Assets
Security Group 10		
AS	\$73,814,362	100% of AF (PT Class)
Security Group 11		
NI	\$58,446,358	50% of NT (PT Class)
Security Group 12		
JI	\$46,851,424	100% of the Group 12 Trust Assets
Security Group 13		
IJ	\$ 9,171,823	50% of the Group 13 Trust Assets
Security Group 14		
CS	\$89,964,515	100% of CF (PT Class)
Security Group 15		
GI	\$ 4,264,737	20% of the Subgroup 15C Trust Assets
IG	15,921,784	20% of the Subgroup 15D Trust Assets
IM	12,881,930	20% of the Subgroup 15E Trust Assets
IN	29,768,040	32% of the Subgroup 15A Trust Assets
	<u>17,146,667</u>	20% of the Subgroup 15C and 15E Trust Assets (in the aggregate)
	<u>\$46,914,707</u>	
IQ	\$12,150,547	32% of the Subgroup 15B Trust Assets
	<u>31,099,581</u>	20% of the Subgroup 15D and 15F Trust Assets (in the aggregate)
	<u>\$43,250,128</u>	
IT	\$29,768,040	32% of the Subgroup 15A Trust Assets
IY	\$45,362,800	40% of GQ (PAC I Class)
MI	\$15,177,797	20% of the Subgroup 15F Trust Assets
QI	\$41,918,587	32% of the Subgroup 15A and 15B Trust Assets (in the aggregate)
	20,186,521	20% of the Subgroup 15C and 15D Trust Assets (in the aggregate)
	<u>28,059,727</u>	20% of the Subgroup 15E and 15F Trust Assets (in the aggregate)
	<u>\$90,164,835</u>	
TI	\$12,150,547	32% of the Subgroup 15B Trust Assets
YI	\$33,326,800	40% of GP (PAC I Class)
Security Group 16		
HI	\$ 6,000,000	60% of HA (PAC/AD Class)
Security Group 17		
IC	\$25,416,666	33.3333333333% of the Group 17 Trust Assets
ID	21,703,506	33.3333333333% of AH and HL (in the aggregate) (PAC/AD Classes)
IH	26,858,089	41.6666666667% of AH (PAC/AD Class)
Security Group 18		
IE	\$12,426,481	33.3333333333% of NA and NL (in the aggregate) (PAC/AD Classes)
IK	14,116,971	33.3333333333% of the Group 18 Trust Assets
KI	15,307,872	41.6666666667% of NA (PAC/AD Class)
Security Group 19		
I	\$10,637,320	20% of the Group 19 Trust Assets
IU	23,146,891	50% of QA (PAC/AD Class)
UI	18,751,912	40% of QA and QL (in the aggregate) (PAC/AD Classes)
Security Group 20		
IL	\$17,842,088	50% of LA (PAC/AD Class)
LI	8,227,821	20% of the Group 20 Trust Assets
OI	14,491,036	40% of LA and LM (in the aggregate) (PAC/AD Classes)

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
Security Group 21		
XI	\$12,538,974	100% of the Group 21 Trust Assets
Security Groups 19 and 21		
XB	\$10,637,320	20% of the Group 19 Trust Assets
	12,538,974	100% of the Group 21 Trust Assets
	<u>\$23,176,294</u>	
Security Group 22		
AX	\$51,548,160	40% of the Subgroup 22A Trust Assets
IV	\$51,548,160	40% of the Subgroup 22A Trust Assets
	12,480,100	10% of CB (SEQ Class)
	30,000,000	20% of GT (PT Class)
	<u>\$94,028,260</u>	
IW	10,433,250	8.3333333333% of CD (SEQ Class)
IX	\$51,548,160	40% of the Subgroup 22A Trust Assets
	30,000,000	20% of GT (PT Class)
	<u>\$81,548,160</u>	
TX	30,000,000	20% of GT (PT Class)
VI	\$64,640,402	50% of the Subgroup 22B Trust Assets
	10,433,250	8.3333333333% of CD (SEQ Class)
	<u>\$75,073,652</u>	
WI	\$64,640,402	50% of the Subgroup 22B Trust Assets
XA	12,480,100	10% of CB (SEQ Class)
XT	60,000,000	40% of GT (PT Class)

Component Class: For purposes of calculating distributions of principal and interest, Class A is comprised of multiple components having the designations and characteristics set forth below. Components are not separately transferable from the related Class of Securities.

<u>Class</u>	<u>Components</u>	<u>Principal Type</u>	<u>Interest Type</u>	<u>Interest Rate</u>	<u>Original Notional Balance</u>
A	A1	SC/PAC/AD	FIX	1.0%	\$14,846,859
	A2	SC/PAC/AD	FIX	1.0	8,477,859

Tax Status: Double REMIC Series. See “*Certain United States Federal Income Tax Consequences*” in this Supplement and in the Base Offering Circular.

Regular and Residual Classes: Class RR is a Residual Class and represents the Residual Interest of the Issuing REMIC and the Pooling REMIC. All other Classes of REMIC Securities are Regular Classes.

RISK FACTORS

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

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

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

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

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

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

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

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

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

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

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

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

changes in the level of Compounded SOFR may affect your yield: generally, the earlier a change, the greater the effect on your yield. It is doubtful that 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, scheduled and TAC classes and components, 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, scheduled and TAC classes and components for that distribution date, this excess will be distributed to the related support classes.

The rate of payments on the underlying certificates will directly affect the rate of payments on the group 2, 5, 7, 12 and 21 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 5 are not entitled to distributions of principal until certain classes of the related underlying series have 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 and the reductions in notional balances of the underlying certificates included in trust asset groups 5, 12 and 21 and subgroup 7A 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.

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

Up to 10% of the mortgage loans underlying the group 1, 2, 3, 4, 6, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20, 21 and 22 trust assets and up to 100% of the mortgage loans underlying the group 5 and 7 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.

An investment in the 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 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 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 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 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 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 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 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 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 floating rate and inverse floating rate securities and the suitability of investing in the floating rate and inverse floating rate securities in light of your particular circumstances.

Interest on the 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 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 floating rate and inverse floating rate securities.

If SOFR is no longer published or cannot be used, the amount of interest payable on the 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 floating rate and inverse floating rate securities, which could adversely affect the return on, value of, and market for, the 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 2, 5, 7, 12 and 21 securities and, in particular, the component, support, interest only, inverse floating rate, 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, 3, 4, 6, 8, 9, 10, 11, 13, 14, 15, 16, 17, 18, 19, 20 and 22)

The Trust MBS are either:

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

Each Mortgage Loan underlying a Ginnie Mae II MBS Certificate issued prior to July 1, 2003 bears interest at a Mortgage Rate 0.50% to 1.50% per annum greater than the related Certificate Rate. Each Mortgage Loan underlying a Ginnie Mae II MBS Certificate issued on or after July 1, 2003 bears interest at a

Mortgage Rate 0.25% to 0.75% per annum greater than the related Certificate Rate. Ginnie Mae receives a fee (the “Ginnie Mae Certificate Guaranty Fee”) for its guaranty of each Ginnie Mae II MBS Certificate of 0.06% per annum of the outstanding principal balance of each related Mortgage Loan. The difference between (a) the Mortgage Rate and (b) the sum of the Certificate Rate and the rate of the Ginnie Mae Certificate Guaranty Fee is used to pay the related servicers of the Mortgage Loans a monthly servicing fee.

The Underlying Certificates (Groups 2, 5, 7, 12 and 21)

The Group 2, 5, 7, 12 and 21 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, 3, 4, 6, 8, 9, 10, 11, 13, 14, 15, 16, 17, 18, 19, 20 and 22 Trust Assets are expected to have, on a weighted average basis, the characteristics set forth in the Terms Sheet under “Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 3, 4, 6, 8, 9, 10, 11, 13, 14, 15, 16, 17, 18, 19, 20 and 22 Trust Assets” and the general characteristics described in the Base Offering Circular. The Mortgage Loans will consist of first lien, single-family, fixed rate, residential mortgage loans that are insured or guaranteed by the Federal Housing Administration, the United States Department of Veterans Affairs, Rural Development (formerly the Rural Housing Service) or the United States Department of Housing and Urban Development (“HUD”). See “*The Ginnie Mae Certificates — General*” in the Base Offering Circular.

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

The Trustee Fee

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

GINNIE MAE GUARANTY

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

DESCRIPTION OF THE SECURITIES

General

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

Form of Securities

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

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

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

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, and Components will be categorized as shown under “Term Sheet — Component Class” in 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 other than Delay 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 Rate for the Floating Rate and Inverse Floating Rate Classes will be based initially on Compounded SOFR with a Corresponding Tenor of 30 days. The Trustee or its agent will determine Compounded SOFR as described under “Description of the Securities — Interest Rate Indices — Determination of SOFR” in the Base Offering Circular.

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 the Floating Rate and Inverse Floating Rate Classes and instruct the Trustee in writing to replace Compounded SOFR with such Replacement Rate for all purposes relating to such Classes in respect of such determination on such date and all determinations on subsequent dates. Ginnie Mae will not do so unless Ginnie Mae and the Trustee receive a Replacement Rate Tax Opinion. In connection with the implementation of Term SOFR as a Replacement Rate for SOFR Classes, Ginnie Mae will have the right to make other Conforming Changes from time to time

without the consent of security holders or any other party, as described under “Description of the Securities — Interest Rate Indices” and “ — Interest Rate Indices — Determination of SOFR — Conversion of Simple SOFR and Compounded SOFR Classes to Term SOFR” in the Base Offering Circular.

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

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

Accrual Classes

Each of Classes AZ, BZ, EZ, GZ, HZ, KZ, MZ, PZ, ZA, ZB, ZG, ZH, ZK, ZL, ZM, ZN 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 or Subgroup, as applicable, and each Accrual Amount will be distributed to the Holders entitled thereto as described under “Terms Sheet — Allocation of Principal” in this Supplement. Investors can calculate the amount of principal to be distributed with respect to any Distribution Date by using the Class Factors published in the preceding and current months. See “— Class Factors” below.

Categories of Classes and Components

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, and Components will be categorized as shown under “Term Sheet — Component Class” in 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.

Component Class

Class A is a Component Class and has Components with the designations and characteristics shown under “Terms Sheet — Component Class” in this Supplement. Components will not be separately issued or transferable.

Residual Securities

The Class RR Securities will represent the beneficial ownership of the Residual Interest in the Issuing REMIC and the beneficial ownership of the Residual Interest in the Pooling REMIC, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular. The Class RR

Securities have no Class Principal Balance and do not accrue interest. The Class RR Securities will be entitled to receive the proceeds of the disposition of any assets remaining in the Trust REMICs after the Class Principal Balance or Class Notional Balance of each Class of Regular Securities has been reduced to zero. However, any remaining proceeds are not likely to be significant. The Residual Securities may not be transferred to a Plan Investor, a Non-U.S. Person or a Disqualified Organization.

Class Factors

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

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

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

Termination

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

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

Modification and Exchange

All or a portion of the Classes of REMIC Securities specified on the front cover may be exchanged for a proportionate interest in the related MX Class or Classes shown on Schedule I to this Supplement. Similarly, all or a portion of the related MX Class or Classes may be exchanged for proportionate interests in the related Class or Classes of REMIC Securities and, in the case of Combinations 1, 4, 5, 7, 8, 9, 10, 11, 12, 13, 14 and 21, other related MX Classes. This process may occur repeatedly.

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

In the case of Combinations 1, 4, 5, 7, 8, 9, 10, 11, 12, 13, 14 and 21, the related REMIC Securities may be exchanged for proportionate interests in various subcombinations of MX Classes. Similarly, all or a portion of these MX Classes may be exchanged for proportionate interests in the related REMIC Securities or in other subcombinations of the related MX Classes. Each subcombination may be effected only in proportions that result in the principal and interest entitlements of the Securities received being equal to the entitlements of the Securities surrendered. *See the example under “Description of the Securities — Modification and Exchange” in the Base Offering Circular.*

A Beneficial Owner proposing to effect an exchange must notify the Trustee through the Beneficial Owner’s Book-Entry Depository participant. This notice must be received by the Trustee not later than two Business Days before the proposed exchange date. The exchange date can be any Business Day other than the last Business Day of the month. The notice must contain the outstanding principal or notional balances of the Securities to be included in the exchange and the proposed exchange date. The notice is required to be delivered to the Trustee by email to USBGNMATEam@USBank.com or in writing at its Corporate Trust Office at U.S. Bank National Association, One Federal Street, 3rd Floor, Boston, MA 02110, Attention: Ginnie Mae REMIC Program Agency Group 2021-158. The Trustee may be contacted by telephone at (617) 603-6451 and by fax at (617) 603-6644.

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

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

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

YIELD, MATURITY AND PREPAYMENT CONSIDERATIONS

General

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

- The Mortgage Loans do not contain “due-on-sale” provisions, and any Mortgage Loan may be prepaid in full or in part at any time without penalty.

- The rate of payments (including prepayments and payments in respect of liquidations) on the Mortgage Loans is dependent on a variety of economic, geographic, social and other factors, including prevailing market interest rates and general economic factors.

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

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

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

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

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

Investors in the Group 2, 5, 7, 12 and 21 Securities are urged to review the discussion under *"Risk Factors — The rate of payments on the underlying certificates will directly affect the rate of payments on the group 2, 5, 7, 12 and 21 securities"* in this Supplement.

Accretion Directed Classes

Classes A, AH, BQ, BU, EA, GK, GU, HA, HL, KQ, KU, LA, LM, MQ, MU, NA, NL, PA, QA and QL 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 CI, HI and IP is a Notional Class whose Class Notional Balance is determined by reference to the Class Principal Balance of the related Accretion Directed Class or Components 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 prepayment rate significantly higher than 0% PSA, except within any applicable Effective Range.

Securities that Receive Principal on the Basis of Schedules

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

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

<u>Security Group</u>	<u>Initial Effective Ranges or Rate</u>
PAC Classes and Components	
1 PA	150% PSA through 265% PSA
6 BA	157% PSA through 300% PSA
7 A1	150% PSA through 267% PSA
7 A2	150% PSA through 267% PSA
8 EA	227% PSA through 344% PSA
16 HA	190% PSA through 300% PSA
17 AH and HL (in the aggregate)	200% PSA through 325% PSA
18 NA and NL (in the aggregate)	200% PSA through 300% PSA
19 QA and QL (in the aggregate)	200% PSA through 300% PSA
20 LA and LM (in the aggregate)	200% PSA through 300% PSA
PAC I Classes	
3 PL	159% PSA through 300% PSA
13 JB and JL (in the aggregate)	160% PSA through 324% PSA
15 GP	175% PSA through 300% PSA
15 GQ	165% PSA through 300% PSA
PAC II Classes	
3 KQ and KZ (in the aggregate)	240% PSA through 300% PSA
13 JD	205% PSA through 324% PSA
15 GK and GZ (in the aggregate)	240% PSA through 300% PSA
15 MQ and MZ (in the aggregate)	240% PSA through 300% PSA
Scheduled Class	
6 BQ and BZ (in the aggregate)	248% PSA through 300% PSA
TAC Class	
9 PB	117% PSA

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

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

If all of the Classes supporting a given Class or Component are retired before the Class or Component being supported is retired, the outstanding Class or Component 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 Rate. If the initial Effective Ranges or Rate were calculated using the actual characteristics of the related Mortgage Loans, the initial Effective Ranges or Rate 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 or Component in the above table, that Class or Component 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, Scheduled or TAC Class or Component 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 or Component. Further, the Effective Range for any PAC or Scheduled Class or Component 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, Scheduled or TAC Class or Component, the amount available to pay principal on the Securities may be insufficient to produce Scheduled Payments on such related PAC, Scheduled or TAC Class or Component, 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, Scheduled or TAC Class or Component, its supporting Class or Classes may be retired earlier than that PAC, Scheduled or TAC Class or Component, and its Weighted Average Life may be shortened, perhaps significantly.

Assumability

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

Final Distribution Date

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

- The actual retirement of any Class may occur earlier than its Final Distribution Date.

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

Modeling Assumptions

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

1. The Mortgage Loans underlying the Group 1, 3, 4, 6, 8, 9, 10, 11, 13, 14, 15, 16, 17, 18, 19, 20 and 22 Trust Assets have the assumed characteristics shown under “Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 3, 4, 6, 8, 9, 10, 11, 13, 14, 15, 16, 17, 18, 19, 20 and 22 Trust Assets” in the Terms Sheet, except in the case of information set forth under the 0% PSA Prepayment Assumption Rate, for which each Mortgage Loan underlying a Group 1, 3, 4, 6, 8, 9, 10, 11, 13, 14, 15, 16, 17, 18, 19, 20 or 22 Trust Asset is assumed to have an original and a remaining term to maturity of 360 months and a Mortgage Rate of 1.50% per annum higher than the related Certificate Rate.

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

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

4. A termination of the Trust or any Underlying Trust 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	Class IA					Classes IP and PA					Class PZ				
	0%	150%	180%	265%	400%	0%	150%	180%	265%	400%	0%	150%	180%	265%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	99	95	94	93	90	98	94	94	94	94	103	103	98	87	69
September 2023	97	87	85	80	72	95	84	84	84	84	105	105	93	60	10
September 2024	95	77	74	66	54	93	72	72	72	64	108	108	88	33	0
September 2025	94	69	65	54	40	91	61	61	61	47	111	111	84	15	0
September 2026	92	61	56	45	30	88	52	52	52	35	113	113	82	5	0
September 2027	90	54	49	37	22	85	43	43	43	26	116	116	82	0	0
September 2028	88	48	43	30	16	82	35	35	35	19	119	118	83	0	0
September 2029	86	43	37	24	12	79	29	29	29	14	122	118	81	0	0
September 2030	84	38	32	20	9	76	24	24	24	10	125	115	78	0	0
September 2031	81	33	28	16	7	73	19	19	19	8	128	109	74	0	0
September 2032	79	29	24	13	5	69	16	16	16	6	132	103	69	0	0
September 2033	76	25	20	11	3	66	13	13	13	4	135	96	63	0	0
September 2034	74	22	17	9	3	62	10	10	10	3	138	88	58	0	0
September 2035	71	19	15	7	2	58	8	8	8	2	142	81	52	0	0
September 2036	68	17	13	6	1	54	7	7	7	2	145	73	46	0	0
September 2037	65	14	11	4	1	49	5	5	5	1	149	65	41	0	0
September 2038	61	12	9	3	1	45	4	4	4	1	153	58	36	0	0
September 2039	58	11	8	3	0	40	3	3	3	1	157	51	31	0	0
September 2040	54	9	6	2	0	35	3	3	3	0	161	44	26	0	0
September 2041	51	7	5	2	0	30	2	2	2	0	165	38	22	0	0
September 2042	47	6	4	1	0	24	2	2	2	0	169	32	19	0	0
September 2043	42	5	3	1	0	19	1	1	1	0	173	27	15	0	0
September 2044	38	4	3	1	0	13	1	1	1	0	178	22	12	0	0
September 2045	33	3	2	1	0	6	1	1	1	0	182	18	10	0	0
September 2046	28	2	2	0	0	0	0	0	0	0	182	14	7	0	0
September 2047	23	2	1	0	0	0	0	0	0	0	150	10	5	0	0
September 2048	18	1	1	0	0	0	0	0	0	0	115	7	4	0	0
September 2049	12	1	0	0	0	0	0	0	0	0	79	4	2	0	0
September 2050	6	0	0	0	0	0	0	0	0	0	41	1	1	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	8.5	7.6	5.8	4.2	14.8	6.4	6.4	6.4	4.7	27.6	17.4	14.1	2.5	1.3

Security Group 2 PSA Prepayment Assumption Rates					
Distribution Date	Classes AB and AI				
	0%	200%	415%	700%	900%
Initial Percent	100	100	100	100	100
September 2022	98	86	74	57	45
September 2023	96	74	54	32	20
September 2024	94	64	40	18	9
September 2025	91	55	29	10	4
September 2026	89	47	21	6	2
September 2027	86	40	15	3	1
September 2028	84	34	11	2	0
September 2029	81	29	8	1	0
September 2030	78	25	6	1	0
September 2031	75	21	4	0	0
September 2032	71	17	3	0	0
September 2033	68	15	2	0	0
September 2034	64	12	2	0	0
September 2035	61	10	1	0	0
September 2036	57	8	1	0	0
September 2037	52	7	1	0	0
September 2038	48	5	0	0	0
September 2039	43	4	0	0	0
September 2040	39	3	0	0	0
September 2041	33	3	0	0	0
September 2042	28	2	0	0	0
September 2043	23	1	0	0	0
September 2044	17	1	0	0	0
September 2045	11	0	0	0	0
September 2046	5	0	0	0	0
September 2047	0	0	0	0	0
September 2048	0	0	0	0	0
Weighted Average Life (years)	15.4	6.2	3.2	1.8	1.3

**Security Group 3
PSA Prepayment Assumption Rates**

Distribution Date	Class IO					Class KQ					Class KU					Class KZ				
	0%	159%	270%	300%	600%	0%	159%	270%	300%	600%	0%	159%	270%	300%	600%	0%	159%	270%	300%	600%
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	93	92	87	100	100	88	88	88	100	100	93	85	11	102	102	102	102	102
September 2023	97	87	80	79	63	100	100	64	64	0	100	100	78	57	0	103	103	103	103	0
September 2024	95	77	66	63	40	100	100	38	38	0	100	100	63	28	0	105	105	105	105	0
September 2025	93	68	54	51	25	100	100	20	20	0	100	100	54	11	0	106	106	106	106	0
September 2026	91	60	44	40	15	100	100	8	8	0	100	100	49	2	0	108	108	108	108	0
September 2027	89	53	36	32	10	100	100	2	2	0	100	100	48	0	0	109	109	109	109	0
September 2028	87	46	29	26	6	100	100	0	0	0	100	100	46	0	0	111	111	0	0	0
September 2029	85	41	24	20	4	100	97	0	0	0	100	100	43	0	0	113	113	0	0	0
September 2030	83	35	19	16	2	100	90	0	0	0	100	100	40	0	0	114	114	0	0	0
September 2031	80	31	16	13	1	100	82	0	0	0	100	100	36	0	0	116	116	0	0	0
September 2032	78	27	13	10	1	100	72	0	0	0	100	100	32	0	0	118	118	0	0	0
September 2033	75	23	10	8	1	100	61	0	0	0	100	100	28	0	0	120	120	0	0	0
September 2034	72	20	8	6	0	100	50	0	0	0	100	100	24	0	0	122	122	0	0	0
September 2035	69	18	6	5	0	100	39	0	0	0	100	100	21	0	0	123	123	0	0	0
September 2036	66	15	5	4	0	100	28	0	0	0	100	100	18	0	0	125	125	0	0	0
September 2037	63	13	4	3	0	100	18	0	0	0	100	100	15	0	0	127	127	0	0	0
September 2038	60	11	3	2	0	100	8	0	0	0	100	100	12	0	0	129	129	0	0	0
September 2039	56	9	3	2	0	100	0	0	0	0	100	98	10	0	0	131	0	0	0	0
September 2040	53	8	2	1	0	100	0	0	0	0	100	84	8	0	0	133	0	0	0	0
September 2041	49	6	2	1	0	100	0	0	0	0	100	71	7	0	0	135	0	0	0	0
September 2042	45	5	1	1	0	100	0	0	0	0	100	59	5	0	0	137	0	0	0	0
September 2043	41	4	1	1	0	100	0	0	0	0	100	49	4	0	0	139	0	0	0	0
September 2044	36	3	1	0	0	100	0	0	0	0	100	39	3	0	0	141	0	0	0	0
September 2045	32	3	0	0	0	100	0	0	0	0	100	31	2	0	0	143	0	0	0	0
September 2046	27	2	0	0	0	100	0	0	0	0	100	23	2	0	0	145	0	0	0	0
September 2047	22	1	0	0	0	100	0	0	0	0	100	17	1	0	0	148	0	0	0	0
September 2048	17	1	0	0	0	72	0	0	0	0	100	11	1	0	0	150	0	0	0	0
September 2049	12	0	0	0	0	30	0	0	0	0	100	6	0	0	0	152	0	0	0	0
September 2050	6	0	0	0	0	0	0	0	0	0	77	2	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)	18.3	8.1	5.7	5.3	3.1	27.5	12.9	2.7	2.7	1.4	29.4	22.4	8.0	2.3	0.7	28.7	17.9	6.7	6.7	1.8

PSA Prepayment Assumption Rates

Distribution Date	Classes PI and PL					Class ZK				
	0%	159%	270%	300%	600%	0%	159%	270%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2022	98	94	94	94	94	102	102	102	102	102
September 2023	96	83	83	83	79	103	103	103	103	0
September 2024	94	71	71	71	50	105	105	105	105	0
September 2025	91	59	59	59	31	106	106	106	106	0
September 2026	89	49	49	49	19	108	108	108	108	0
September 2027	86	40	40	40	12	109	109	109	18	0
September 2028	84	32	32	32	8	111	111	111	0	0
September 2029	81	26	26	26	5	113	113	113	0	0
September 2030	78	20	20	20	3	114	114	114	0	0
September 2031	75	16	16	16	2	116	116	116	0	0
September 2032	72	13	13	13	1	118	118	118	0	0
September 2033	68	10	10	10	1	120	120	120	0	0
September 2034	65	8	8	8	0	122	122	122	0	0
September 2035	61	6	6	6	0	123	123	123	0	0
September 2036	58	5	5	5	0	125	125	125	0	0
September 2037	54	4	4	4	0	127	127	127	0	0
September 2038	49	3	3	3	0	129	129	129	0	0
September 2039	45	2	2	2	0	131	131	131	0	0
September 2040	40	2	2	2	0	133	133	133	0	0
September 2041	36	1	1	1	0	135	135	135	0	0
September 2042	31	1	1	1	0	137	137	137	0	0
September 2043	26	1	1	1	0	139	139	139	0	0
September 2044	20	0	0	0	0	141	141	141	0	0
September 2045	14	0	0	0	0	143	143	143	0	0
September 2046	8	0	0	0	0	145	145	145	0	0
September 2047	2	0	0	0	0	148	148	148	0	0
September 2048	0	0	0	0	0	150	150	150	0	0
September 2049	0	0	0	0	0	152	152	152	0	0
September 2050	0	0	0	0	0	154	154	154	0	0
September 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)	15.7	6.0	6.0	6.0	3.6	30.0	29.4	29.4	6.0	1.1

**Security Group 4
PSA Prepayment Assumption Rates**

Distribution Date	Classes DA and DI				
	0%	200%	400%	600%	800%
Initial Percent	100	100	100	100	100
September 2022	99	86	75	63	51
September 2023	97	74	55	39	26
September 2024	96	64	41	25	13
September 2025	95	55	31	15	7
September 2026	93	47	23	10	3
September 2027	91	40	17	6	2
September 2028	90	34	12	4	1
September 2029	88	29	9	2	0
September 2030	86	25	7	1	0
September 2031	84	21	5	1	0
September 2032	81	18	4	1	0
September 2033	79	15	3	0	0
September 2034	77	12	2	0	0
September 2035	74	10	1	0	0
September 2036	71	9	1	0	0
September 2037	68	7	1	0	0
September 2038	65	6	0	0	0
September 2039	61	5	0	0	0
September 2040	58	4	0	0	0
September 2041	54	3	0	0	0
September 2042	50	2	0	0	0
September 2043	46	2	0	0	0
September 2044	41	1	0	0	0
September 2045	36	1	0	0	0
September 2046	31	0	0	0	0
September 2047	26	0	0	0	0
September 2048	20	0	0	0	0
September 2049	14	0	0	0	0
September 2050	7	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	19.3	6.2	3.4	2.1	1.5

**Security Group 5
PSA Prepayment Assumption Rates**

Distribution Date	Classes FM, MS and MT				
	0%	300%	560%	900%	1,200%
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	72
September 2026	100	100	100	93	21
September 2027	100	100	100	53	7
September 2028	100	100	100	25	2
September 2029	100	100	100	12	1
September 2030	100	100	81	6	0
September 2031	100	100	52	3	0
September 2032	100	100	34	1	0
September 2033	100	100	22	1	0
September 2034	100	100	15	0	0
September 2035	100	100	10	0	0
September 2036	100	93	7	0	0
September 2037	100	75	4	0	0
September 2038	100	58	3	0	0
September 2039	100	45	2	0	0
September 2040	100	34	1	0	0
September 2041	100	26	1	0	0
September 2042	100	20	0	0	0
September 2043	78	15	0	0	0
September 2044	52	11	0	0	0
September 2045	49	8	0	0	0
September 2046	35	5	0	0	0
September 2047	5	4	0	0	0
September 2048	3	2	0	0	0
September 2049	2	1	0	0	0
September 2050	1	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	23.7	18.5	10.8	6.5	4.5

**Security Group 6
PSA Prepayment Assumption Rates**

Distribution Date	Classes BA, BC, BD, BE, BG, BH and IB					Class BI					Class BQ				
	0%	157%	200%	300%	400%	0%	157%	200%	300%	400%	0%	157%	200%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	95	95	95	95	98	96	95	94	92	100	100	96	91	91
September 2023	96	85	85	85	85	97	88	86	81	76	100	100	85	68	63
September 2024	94	72	72	72	72	95	78	74	65	57	100	100	72	42	0
September 2025	91	61	61	61	54	93	69	64	52	42	100	100	62	22	0
September 2026	89	51	51	51	40	91	61	55	42	31	100	100	55	10	0
September 2027	86	42	42	42	29	89	54	47	33	23	100	100	51	2	0
September 2028	84	34	34	34	22	87	48	40	27	17	100	100	49	0	0
September 2029	81	27	27	27	16	85	42	34	21	13	100	98	46	0	0
September 2030	78	21	21	21	12	83	37	29	17	9	100	93	41	0	0
September 2031	75	17	17	17	9	80	32	25	13	7	100	85	35	0	0
September 2032	72	13	13	13	6	78	28	21	11	5	100	76	28	0	0
September 2033	68	11	11	11	5	75	24	18	8	4	100	67	21	0	0
September 2034	65	8	8	8	3	72	21	15	7	3	100	57	14	0	0
September 2035	61	7	7	7	2	69	18	13	5	2	100	47	7	0	0
September 2036	57	5	5	5	2	66	16	11	4	1	100	37	0	0	0
September 2037	53	4	4	4	1	63	14	9	3	1	100	28	0	0	0
September 2038	49	3	3	3	1	60	12	7	2	1	100	19	0	0	0
September 2039	45	2	2	2	1	56	10	6	2	1	100	10	0	0	0
September 2040	40	2	2	2	0	53	8	5	1	0	100	2	0	0	0
September 2041	35	1	1	1	0	49	7	4	1	0	100	0	0	0	0
September 2042	30	1	1	1	0	45	6	3	1	0	100	0	0	0	0
September 2043	25	1	1	1	0	41	5	3	1	0	100	0	0	0	0
September 2044	20	1	1	1	0	36	4	2	0	0	100	0	0	0	0
September 2045	14	0	0	0	0	32	3	2	0	0	100	0	0	0	0
September 2046	8	0	0	0	0	27	2	1	0	0	100	0	0	0	0
September 2047	2	0	0	0	0	22	2	1	0	0	100	0	0	0	0
September 2048	0	0	0	0	0	17	1	1	0	0	72	0	0	0	0
September 2049	0	0	0	0	0	12	1	0	0	0	35	0	0	0	0
September 2050	0	0	0	0	0	6	0	0	0	0	0	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.7	6.2	6.2	6.2	5.1	18.3	8.4	7.2	5.4	4.4	27.6	13.7	7.1	2.9	2.1

PSA Prepayment Assumption Rates

Distribution Date	Class BU					Class BZ					Class ZB				
	0%	157%	200%	300%	400%	0%	157%	200%	300%	400%	0%	157%	200%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	100	100	100	88	66	102	102	102	102	102	102	102	102	102	102
September 2023	100	100	100	61	0	103	103	103	103	103	103	103	103	103	0
September 2024	100	100	100	31	0	105	105	105	105	0	105	105	105	105	0
September 2025	100	100	100	12	0	106	106	106	106	0	106	106	106	106	0
September 2026	100	100	100	3	0	108	108	108	108	0	108	108	108	108	0
September 2027	100	100	100	0	0	109	109	109	109	0	109	109	109	25	0
September 2028	100	100	100	0	0	111	111	111	0	0	111	111	111	0	0
September 2029	100	100	100	0	0	113	113	113	0	0	113	113	113	0	0
September 2030	100	100	100	0	0	114	114	114	0	0	114	114	114	0	0
September 2031	100	100	100	0	0	116	116	116	0	0	116	116	116	0	0
September 2032	100	100	100	0	0	118	118	118	0	0	118	118	118	0	0
September 2033	100	100	100	0	0	120	120	120	0	0	120	120	120	0	0
September 2034	100	100	100	0	0	122	122	122	0	0	122	122	122	0	0
September 2035	100	100	100	0	0	123	123	123	0	0	123	123	123	0	0
September 2036	100	100	100	0	0	125	125	125	0	0	125	125	125	0	0
September 2037	100	100	88	0	0	127	127	0	0	0	127	127	127	0	0
September 2038	100	100	76	0	0	129	129	0	0	0	129	129	129	0	0
September 2039	100	100	64	0	0	131	131	0	0	0	131	131	131	0	0
September 2040	100	100	54	0	0	133	133	0	0	0	133	133	133	0	0
September 2041	100	90	45	0	0	135	0	0	0	0	135	135	135	0	0
September 2042	100	76	37	0	0	137	0	0	0	0	137	137	137	0	0
September 2043	100	63	30	0	0	139	0	0	0	0	139	139	139	0	0
September 2044	100	51	24	0	0	141	0	0	0	0	141	141	141	0	0
September 2045	100	41	19	0	0	143	0	0	0	0	143	143	143	0	0
September 2046	100	32	14	0	0	145	0	0	0	0	145	145	145	0	0
September 2047	100	23	10	0	0	148	0	0	0	0	148	148	148	0	0
September 2048	100	16	7	0	0	150	0	0	0	0	150	150	150	0	0
September 2049	100	10	4	0	0	152	0	0	0	0	152	152	152	0	0
September 2050	90	4	2	0	0	0	0	0	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)	29.5	23.6	20.3	2.5	1.2	28.9	19.4	15.1	7.0	3.0	30.0	29.9	29.9	6.0	1.9

**Security Group 7
PSA Prepayment Assumption Rates**

Distribution Date	Class A					Class AZ					Class CI					Class ZA				
	0%	150%	180%	267%	400%	0%	150%	180%	267%	400%	0%	150%	180%	267%	400%	0%	150%	180%	267%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	97	87	87	87	87	103	103	93	63	17	97	87	87	87	87	103	103	93	64	20
September 2023	94	75	75	75	67	106	106	87	34	0	94	75	75	75	67	105	105	87	35	0
September 2024	91	64	64	64	50	109	109	83	15	0	91	64	64	64	50	108	108	83	16	0
September 2025	87	54	54	54	37	112	112	82	5	0	87	54	54	54	37	111	111	81	5	0
September 2026	84	45	45	45	27	115	115	82	0	0	84	45	45	45	27	113	113	81	1	0
September 2027	80	36	36	36	20	118	117	83	0	0	80	36	36	36	20	116	116	82	0	0
September 2028	76	30	30	30	15	121	116	81	0	0	76	30	30	30	15	119	115	80	0	0
September 2029	72	24	24	24	11	125	113	78	0	0	72	24	24	24	11	122	112	77	0	0
September 2030	68	20	20	20	8	128	108	74	0	0	68	20	20	20	8	125	107	73	0	0
September 2031	64	16	16	16	6	132	102	68	0	0	64	16	16	16	6	128	101	68	0	0
September 2032	60	13	13	13	4	135	94	63	0	0	60	13	13	13	4	132	93	62	0	0
September 2033	56	10	10	10	3	139	87	57	0	0	56	10	10	10	3	135	86	56	0	0
September 2034	51	8	8	8	2	143	79	51	0	0	51	8	8	8	2	138	78	51	0	0
September 2035	46	7	7	7	2	147	71	45	0	0	46	7	7	7	2	142	70	45	0	0
September 2036	41	5	5	5	1	151	63	40	0	0	41	5	5	5	1	145	63	40	0	0
September 2037	36	4	4	4	1	155	56	35	0	0	36	4	4	4	1	149	55	34	0	0
September 2038	31	3	3	3	1	160	49	30	0	0	31	3	3	3	1	153	48	30	0	0
September 2039	26	2	2	2	0	164	42	25	0	0	26	2	2	2	0	157	42	25	0	0
September 2040	20	2	2	2	0	169	36	21	0	0	20	2	2	2	0	161	36	21	0	0
September 2041	14	1	1	1	0	173	30	18	0	0	14	1	1	1	0	165	30	18	0	0
September 2042	8	1	1	1	0	178	25	14	0	0	8	1	1	1	0	169	25	14	0	0
September 2043	2	1	1	1	0	183	20	11	0	0	2	1	1	1	0	173	20	12	0	0
September 2044	1	1	1	1	0	159	16	9	0	0	1	1	1	1	0	161	16	9	0	0
September 2045	0	0	0	0	0	130	12	7	0	0	0	0	0	0	0	132	12	7	0	0
September 2046	0	0	0	0	0	99	8	5	0	0	0	0	0	0	0	102	9	5	0	0
September 2047	0	0	0	0	0	68	5	3	0	0	0	0	0	0	0	71	5	3	0	0
September 2048	0	0	0	0	0	35	2	1	0	0	0	0	0	0	0	39	3	1	0	0
September 2049	0	0	0	0	0	2	0	0	0	0	0	0	0	0	0	5	0	0	0	0
September 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)	12.6	5.6	5.6	5.6	4.0	25.2	16.2	12.9	1.7	0.6	12.6	5.6	5.6	5.6	4.0	25.4	16.2	12.8	1.7	0.6

**Security Group 8
PSA Prepayment Assumption Rates**

Distribution Date	Class EA					Class EI					Class EZ				
	0%	227%	310%	344%	700%	0%	227%	310%	344%	700%	0%	227%	310%	344%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	82	82	82	66	99	84	80	78	57	102	102	66	51	0
September 2023	96	66	66	66	37	97	71	63	60	32	103	103	45	22	0
September 2024	94	53	53	53	21	96	60	50	46	18	105	105	33	6	0
September 2025	92	41	41	41	12	94	50	40	36	10	106	106	28	0	0
September 2026	90	32	32	32	7	92	42	31	27	6	108	107	27	0	0
September 2027	88	24	24	24	4	91	35	25	21	3	109	103	25	0	0
September 2028	85	19	19	19	2	89	29	19	16	2	111	96	23	0	0
September 2029	83	14	14	14	1	87	24	15	12	1	113	88	20	0	0
September 2030	80	11	11	11	1	85	20	12	9	1	114	79	18	0	0
September 2031	77	8	8	8	0	83	17	9	7	0	116	69	15	0	0
September 2032	74	6	6	6	0	80	14	7	5	0	118	60	13	0	0
September 2033	71	5	5	5	0	78	11	5	4	0	120	52	10	0	0
September 2034	68	3	3	3	0	75	9	4	3	0	122	44	9	0	0
September 2035	64	3	3	3	0	72	7	3	2	0	123	37	7	0	0
September 2036	61	2	2	2	0	69	6	2	2	0	125	30	5	0	0
September 2037	57	1	1	1	0	66	5	2	1	0	127	25	4	0	0
September 2038	53	1	1	1	0	63	4	1	1	0	129	20	3	0	0
September 2039	49	1	1	1	0	60	3	1	1	0	131	15	2	0	0
September 2040	44	0	0	0	0	56	2	1	0	0	133	12	2	0	0
September 2041	39	0	0	0	0	52	1	0	0	0	135	9	1	0	0
September 2042	34	0	0	0	0	48	1	0	0	0	137	6	1	0	0
September 2043	29	0	0	0	0	44	1	0	0	0	139	4	1	0	0
September 2044	23	0	0	0	0	40	0	0	0	0	141	2	0	0	0
September 2045	18	0	0	0	0	35	0	0	0	0	143	1	0	0	0
September 2046	11	0	0	0	0	30	0	0	0	0	145	0	0	0	0
September 2047	5	0	0	0	0	24	0	0	0	0	148	0	0	0	0
September 2048	0	0	0	0	0	19	0	0	0	0	138	0	0	0	0
September 2049	0	0	0	0	0	13	0	0	0	0	95	0	0	0	0
September 2050	0	0	0	0	0	7	0	0	0	0	49	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)	16.4	4.2	4.2	4.2	2.0	19.0	5.5	4.2	3.8	1.8	28.4	12.5	4.1	1.3	0.2

**Security Group 9
PSA Prepayment Assumption Rates**

Distribution Date	Class FA					Class PB					Class PU				
	0%	100%	250%	400%	500%	0%	100%	250%	400%	500%	0%	100%	250%	400%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	96	94	91	89	98	96	95	92	91	100	100	0	0	0
September 2023	96	90	82	74	69	96	90	83	75	70	100	100	0	0	0
September 2024	94	83	68	56	48	94	83	69	56	48	100	100	0	0	0
September 2025	93	76	57	41	33	92	76	57	42	33	100	100	0	0	0
September 2026	90	69	47	30	22	90	69	47	31	23	100	100	0	0	0
September 2027	88	63	39	22	15	88	63	39	23	15	100	100	0	0	0
September 2028	86	58	32	17	10	86	57	32	17	10	100	100	0	0	0
September 2029	84	53	26	12	7	84	52	27	12	7	100	100	0	0	0
September 2030	81	48	22	9	5	81	47	22	9	5	100	100	0	0	0
September 2031	79	43	18	7	3	79	43	18	7	3	100	100	0	0	0
September 2032	76	39	14	5	2	76	38	15	5	2	100	100	0	0	0
September 2033	73	35	12	4	1	73	35	12	4	1	100	100	0	0	0
September 2034	71	32	10	3	1	70	31	10	3	1	100	100	0	0	0
September 2035	68	28	8	2	1	67	28	8	2	1	100	100	0	0	0
September 2036	65	25	6	1	0	64	24	6	1	0	100	100	0	0	0
September 2037	61	23	5	1	0	61	22	5	1	0	100	100	0	0	0
September 2038	58	20	4	1	0	57	19	4	1	0	100	100	0	0	0
September 2039	55	18	3	0	0	54	16	3	0	0	100	100	0	0	0
September 2040	51	15	3	0	0	50	14	3	0	0	100	100	0	0	0
September 2041	47	13	2	0	0	46	12	2	0	0	100	100	0	0	0
September 2042	43	11	2	0	0	43	10	2	0	0	100	100	0	0	0
September 2043	39	10	1	0	0	38	8	1	0	0	100	100	0	0	0
September 2044	35	8	1	0	0	34	7	1	0	0	100	100	0	0	0
September 2045	31	6	1	0	0	30	5	1	0	0	100	100	0	0	0
September 2046	26	5	0	0	0	25	4	0	0	0	100	100	0	0	0
September 2047	21	4	0	0	0	20	3	0	0	0	100	100	0	0	0
September 2048	16	3	0	0	0	15	1	0	0	0	100	100	0	0	0
September 2049	11	2	0	0	0	10	0	0	0	0	100	100	0	0	0
September 2050	6	1	0	0	0	4	0	0	0	0	100	53	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	17.9	10.3	6.1	4.3	3.6	17.8	10.1	6.1	4.3	3.6	29.9	29.1	0.4	0.3	0.2

PSA Prepayment Assumption Rates

Distribution Date	Class SA					Class SB				
	0%	100%	250%	400%	500%	0%	100%	250%	400%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2022	98	96	94	91	89	98	96	94	91	89
September 2023	96	90	82	74	69	96	90	82	74	69
September 2024	94	83	68	56	48	94	83	68	56	48
September 2025	93	76	57	41	33	93	76	57	41	33
September 2026	90	69	47	30	22	90	69	47	30	22
September 2027	88	63	39	22	15	88	63	39	22	15
September 2028	86	58	32	17	10	86	58	32	17	10
September 2029	84	53	26	12	7	84	53	26	12	7
September 2030	81	48	22	9	5	81	48	22	9	5
September 2031	79	43	18	7	3	79	43	18	7	3
September 2032	76	39	14	5	2	76	39	14	5	2
September 2033	73	35	12	4	1	73	35	12	4	1
September 2034	71	32	10	3	1	71	32	10	3	1
September 2035	68	28	8	2	1	68	28	8	2	1
September 2036	65	25	6	1	0	65	25	6	1	0
September 2037	61	23	5	1	0	61	23	5	1	0
September 2038	58	20	4	1	0	58	20	4	1	0
September 2039	55	18	3	0	0	55	18	3	0	0
September 2040	51	15	3	0	0	51	15	3	0	0
September 2041	47	13	2	0	0	47	13	2	0	0
September 2042	43	11	2	0	0	43	11	2	0	0
September 2043	39	10	1	0	0	39	10	1	0	0
September 2044	35	8	1	0	0	35	8	1	0	0
September 2045	31	6	1	0	0	31	6	1	0	0
September 2046	26	5	0	0	0	26	5	0	0	0
September 2047	21	4	0	0	0	21	4	0	0	0
September 2048	16	3	0	0	0	16	3	0	0	0
September 2049	11	2	0	0	0	11	2	0	0	0
September 2050	6	1	0	0	0	6	1	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	17.9	10.3	6.1	4.3	3.6	17.9	10.3	6.1	4.3	3.6

**Security Group 10
PSA Prepayment Assumption Rates**

Distribution Date	Classes AF and AS				
	0%	200%	350%	500%	700%
Initial Percent	100	100	100	100	100
September 2022	99	95	92	90	86
September 2023	97	85	78	70	60
September 2024	95	74	60	48	35
September 2025	94	64	47	33	20
September 2026	92	55	36	23	11
September 2027	90	47	28	15	6
September 2028	88	40	21	11	4
September 2029	86	34	16	7	2
September 2030	84	29	13	5	1
September 2031	81	25	10	3	1
September 2032	79	21	7	2	0
September 2033	76	18	6	2	0
September 2034	74	15	4	1	0
September 2035	71	13	3	1	0
September 2036	68	11	2	0	0
September 2037	65	9	2	0	0
September 2038	61	7	1	0	0
September 2039	58	6	1	0	0
September 2040	54	5	1	0	0
September 2041	51	4	1	0	0
September 2042	47	3	0	0	0
September 2043	42	3	0	0	0
September 2044	38	2	0	0	0
September 2045	33	2	0	0	0
September 2046	28	1	0	0	0
September 2047	23	1	0	0	0
September 2048	18	1	0	0	0
September 2049	12	0	0	0	0
September 2050	6	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	18.6	7.2	4.8	3.6	2.8

**Security Group 11
PSA Prepayment Assumption Rates**

Distribution Date	Classes NI and NT				
	0%	200%	350%	500%	700%
Initial Percent	100	100	100	100	100
September 2022	98	95	92	90	86
September 2023	97	85	77	70	60
September 2024	95	73	60	48	34
September 2025	93	63	46	33	20
September 2026	91	54	36	22	11
September 2027	89	46	27	15	6
September 2028	87	40	21	10	4
September 2029	85	34	16	7	2
September 2030	83	29	12	5	1
September 2031	80	25	9	3	1
September 2032	78	21	7	2	0
September 2033	75	18	5	1	0
September 2034	72	15	4	1	0
September 2035	69	13	3	1	0
September 2036	66	11	2	0	0
September 2037	63	9	2	0	0
September 2038	60	7	1	0	0
September 2039	56	6	1	0	0
September 2040	53	5	1	0	0
September 2041	49	4	1	0	0
September 2042	45	3	0	0	0
September 2043	41	3	0	0	0
September 2044	36	2	0	0	0
September 2045	32	2	0	0	0
September 2046	27	1	0	0	0
September 2047	22	1	0	0	0
September 2048	17	1	0	0	0
September 2049	12	0	0	0	0
September 2050	6	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	18.3	7.2	4.8	3.6	2.8

**Security Group 12
PSA Prepayment Assumption Rates**

Distribution Date	Class JI				
	0%	200%	400%	600%	800%
Initial Percent	100	100	100	100	100
September 2022	98	87	76	64	53
September 2023	97	75	56	40	27
September 2024	95	65	42	25	14
September 2025	93	56	31	16	7
September 2026	91	48	23	10	4
September 2027	88	41	17	6	2
September 2028	86	35	13	4	1
September 2029	84	30	9	2	0
September 2030	81	26	7	1	0
September 2031	78	22	5	1	0
September 2032	75	19	4	1	0
September 2033	72	16	3	0	0
September 2034	69	13	2	0	0
September 2035	66	11	1	0	0
September 2036	62	9	1	0	0
September 2037	58	8	1	0	0
September 2038	55	6	1	0	0
September 2039	50	5	0	0	0
September 2040	46	4	0	0	0
September 2041	41	3	0	0	0
September 2042	36	2	0	0	0
September 2043	31	2	0	0	0
September 2044	25	1	0	0	0
September 2045	20	1	0	0	0
September 2046	14	1	0	0	0
September 2047	7	0	0	0	0
September 2048	3	0	0	0	0
September 2049	0	0	0	0	0
September 2050	0	0	0	0	0
Weighted Average Life (years)	16.7	6.4	3.4	2.2	1.5

**Security Group 13
PSA Prepayment Assumption Rates**

Distribution Date	Class IJ					Class JA					Class JB				
	0%	160%	250%	324%	500%	0%	160%	250%	324%	500%	0%	160%	250%	324%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	96	94	93	91	100	100	96	89	72	98	94	94	94	94
September 2023	97	88	83	80	71	100	100	86	62	8	96	84	84	84	84
September 2024	95	78	70	63	49	100	100	74	33	0	93	71	71	71	64
September 2025	93	69	58	50	34	100	100	66	14	0	91	59	59	59	43
September 2026	91	61	48	39	23	100	100	61	4	0	88	49	49	49	29
September 2027	89	53	40	31	16	100	100	58	0	0	86	39	39	39	20
September 2028	87	47	33	24	11	100	100	57	0	0	83	31	31	31	13
September 2029	85	41	27	19	7	100	100	53	0	0	80	24	24	24	9
September 2030	83	36	22	15	5	100	100	49	0	0	77	18	18	18	6
September 2031	80	32	18	11	3	100	100	45	0	0	74	14	14	14	3
September 2032	78	28	15	9	2	100	100	40	0	0	71	11	11	11	2
September 2033	75	24	12	7	2	100	100	35	0	0	67	8	8	8	1
September 2034	72	21	10	5	1	100	100	30	0	0	64	6	6	6	0
September 2035	69	18	8	4	1	100	89	26	0	0	60	4	4	4	0
September 2036	66	15	7	3	0	100	79	22	0	0	56	3	3	3	0
September 2037	63	13	5	2	0	100	70	19	0	0	52	2	2	2	0
September 2038	60	11	4	2	0	100	61	16	0	0	47	1	1	1	0
September 2039	56	10	3	1	0	100	53	13	0	0	43	1	1	1	0
September 2040	53	8	3	1	0	100	45	11	0	0	38	0	0	0	0
September 2041	49	7	2	1	0	100	38	9	0	0	33	0	0	0	0
September 2042	45	6	2	1	0	100	32	7	0	0	28	0	0	0	0
September 2043	41	5	1	0	0	100	26	5	0	0	22	0	0	0	0
September 2044	36	4	1	0	0	100	21	4	0	0	17	0	0	0	0
September 2045	32	3	1	0	0	100	17	3	0	0	11	0	0	0	0
September 2046	27	2	0	0	0	100	13	2	0	0	5	0	0	0	0
September 2047	22	2	0	0	0	100	10	2	0	0	0	0	0	0	0
September 2048	17	1	0	0	0	100	7	1	0	0	0	0	0	0	0
September 2049	12	1	0	0	0	75	4	1	0	0	0	0	0	0	0
September 2050	6	0	0	0	0	38	2	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)	18.3	8.3	6.2	5.1	3.7	28.7	19.2	9.4	2.5	1.3	15.3	5.7	5.7	5.7	4.2

**Security Group 13
PSA Prepayment Assumption Rates**

Distribution Date	Class JD					Class JL				
	0%	160%	250%	324%	500%	0%	160%	250%	324%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2022	100	100	91	91	91	100	100	100	100	100
September 2023	100	100	70	70	70	100	100	100	100	100
September 2024	100	100	44	44	0	100	100	100	100	100
September 2025	100	100	24	24	0	100	100	100	100	100
September 2026	100	100	11	11	0	100	100	100	100	100
September 2027	100	100	3	3	0	100	100	100	100	100
September 2028	100	100	0	0	0	100	100	100	100	100
September 2029	100	93	0	0	0	100	100	100	100	100
September 2030	100	80	0	0	0	100	100	100	100	100
September 2031	100	62	0	0	0	100	100	100	100	100
September 2032	100	42	0	0	0	100	100	100	100	100
September 2033	100	21	0	0	0	100	100	100	100	100
September 2034	100	0	0	0	0	100	100	100	100	100
September 2035	100	0	0	0	0	100	100	100	100	96
September 2036	100	0	0	0	0	100	100	100	100	64
September 2037	100	0	0	0	0	100	100	100	100	42
September 2038	100	0	0	0	0	100	100	100	100	28
September 2039	100	0	0	0	0	100	100	100	100	18
September 2040	100	0	0	0	0	100	100	100	100	12
September 2041	100	0	0	0	0	100	100	100	100	8
September 2042	100	0	0	0	0	100	79	79	79	5
September 2043	100	0	0	0	0	100	58	58	58	3
September 2044	100	0	0	0	0	100	41	41	41	2
September 2045	100	0	0	0	0	100	29	29	29	1
September 2046	100	0	0	0	0	100	20	20	20	1
September 2047	89	0	0	0	0	13	13	13	13	0
September 2048	20	0	0	0	0	8	8	8	8	0
September 2049	0	0	0	0	0	4	4	4	4	0
September 2050	0	0	0	0	0	2	2	2	2	0
September 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)	26.6	10.5	2.9	2.9	2.0	26.0	23.0	23.0	23.0	16.3

**Security Group 14
PSA Prepayment Assumption Rates**

Distribution Date	Classes CF and CS				
	0%	200%	350%	500%	700%
Initial Percent	100	100	100	100	100
September 2022	99	86	77	68	57
September 2023	97	74	59	47	32
September 2024	95	63	46	32	18
September 2025	94	54	35	21	10
September 2026	92	46	27	15	6
September 2027	90	39	20	10	3
September 2028	88	33	15	7	2
September 2029	86	28	12	4	1
September 2030	84	23	9	3	1
September 2031	81	20	7	2	0
September 2032	79	16	5	1	0
September 2033	76	14	4	1	0
September 2034	74	11	3	1	0
September 2035	71	9	2	0	0
September 2036	68	7	1	0	0
September 2037	65	6	1	0	0
September 2038	61	5	1	0	0
September 2039	58	4	1	0	0
September 2040	54	3	0	0	0
September 2041	51	2	0	0	0
September 2042	47	1	0	0	0
September 2043	42	1	0	0	0
September 2044	38	0	0	0	0
September 2045	33	0	0	0	0
September 2046	28	0	0	0	0
September 2047	23	0	0	0	0
September 2048	18	0	0	0	0
September 2049	12	0	0	0	0
September 2050	6	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average					
Life (years)	18.6	5.9	3.7	2.6	1.8

**Security Group 15
PSA Prepayment Assumption Rates**

Distribution Date	Classes GA, GB, GC, GD, GP and YI					Classes GE, GH, GJ, GL, GQ and IY					Class GI					Class GK				
	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%
	Initial Percent	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	98	94	94	94	94	98	95	94	93	89	100	100	90	90	90
September 2023	96	85	84	84	81	96	84	84	84	82	96	87	82	81	67	100	100	67	67	0
September 2024	93	72	71	71	51	93	72	72	72	52	94	77	68	65	42	100	100	40	40	0
September 2025	91	61	59	59	32	91	60	60	60	33	93	68	55	52	26	100	100	21	21	0
September 2026	88	51	49	49	20	88	50	50	50	20	90	59	45	41	16	100	100	8	8	0
September 2027	86	42	40	40	12	86	41	41	41	13	88	52	37	33	10	100	100	2	2	0
September 2028	83	34	32	32	8	83	33	33	33	8	86	45	30	26	6	100	100	0	0	0
September 2029	80	27	25	25	5	80	26	26	26	5	84	40	24	21	4	100	100	0	0	0
September 2030	77	21	20	20	3	77	20	20	20	3	81	35	20	17	2	100	100	0	0	0
September 2031	74	16	16	16	2	74	16	16	16	2	79	30	16	13	2	100	95	0	0	0
September 2032	71	13	13	13	1	71	13	13	13	1	76	26	13	10	1	100	82	0	0	0
September 2033	68	10	10	10	1	67	10	10	10	1	73	23	10	8	1	100	69	0	0	0
September 2034	64	8	8	8	0	64	8	8	8	0	71	19	8	6	0	100	55	0	0	0
September 2035	61	6	6	6	0	60	6	6	6	0	68	17	7	5	0	100	41	0	0	0
September 2036	57	5	5	5	0	56	5	5	5	0	65	14	5	4	0	100	28	0	0	0
September 2037	53	4	4	4	0	52	4	4	4	0	61	12	4	3	0	100	16	0	0	0
September 2038	49	3	3	3	0	48	3	3	3	0	58	10	3	2	0	100	4	0	0	0
September 2039	45	2	2	2	0	44	2	2	2	0	55	9	3	2	0	100	0	0	0	0
September 2040	41	2	2	2	0	39	2	2	2	0	51	7	2	1	0	100	0	0	0	0
September 2041	36	1	1	1	0	35	1	1	1	0	47	6	2	1	0	100	0	0	0	0
September 2042	31	1	1	1	0	30	1	1	1	0	43	5	1	1	0	100	0	0	0	0
September 2043	26	1	1	1	0	25	1	1	1	0	39	4	1	1	0	100	0	0	0	0
September 2044	21	0	0	0	0	19	0	0	0	0	35	3	1	0	0	100	0	0	0	0
September 2045	16	0	0	0	0	14	0	0	0	0	31	2	0	0	0	100	0	0	0	0
September 2046	10	0	0	0	0	8	0	0	0	0	26	2	0	0	0	100	0	0	0	0
September 2047	4	0	0	0	0	2	0	0	0	0	21	1	0	0	0	100	0	0	0	0
September 2048	0	0	0	0	0	0	0	0	0	0	16	1	0	0	0	86	0	0	0	0
September 2049	0	0	0	0	0	0	0	0	0	0	11	1	0	0	0	34	0	0	0	0
September 2050	0	0	0	0	0	0	0	0	0	0	6	0	0	0	0	0	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.7	6.1	6.0	6.0	3.6	15.5	6.0	6.0	6.0	3.7	17.9	8.0	5.8	5.4	3.2	27.7	13.4	2.8	2.8	1.4

PSA Prepayment Assumption Rates

Distribution Date	Class GU					Class GZ					Class IG					Class IM				
	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	100	100	94	88	29	102	102	102	102	102	98	95	94	93	89	98	95	94	93	89
September 2023	100	100	81	61	0	104	104	104	104	0	96	87	82	81	67	96	87	82	81	67
September 2024	100	100	65	31	0	106	106	106	106	0	94	77	68	65	42	94	77	68	65	42
September 2025	100	100	55	12	0	108	108	108	108	0	93	68	55	52	26	93	68	55	52	26
September 2026	100	100	50	3	0	111	111	111	111	0	90	59	45	41	16	90	59	45	41	16
September 2027	100	100	48	0	0	113	113	113	113	0	88	52	37	33	10	88	52	37	33	10
September 2028	100	100	47	0	0	115	115	62	62	0	86	45	30	26	6	86	45	30	26	6
September 2029	100	100	44	0	0	117	117	62	62	0	84	40	24	21	4	84	40	24	21	4
September 2030	100	100	40	0	0	120	120	62	62	0	81	35	20	17	2	81	35	20	17	2
September 2031	100	100	36	0	0	122	122	62	62	0	79	30	16	13	2	79	30	16	13	2
September 2032	100	100	32	0	0	125	125	62	62	0	76	26	13	10	1	76	26	13	10	1
September 2033	100	100	28	0	0	127	127	62	62	0	73	23	10	8	1	73	22	10	8	1
September 2034	100	100	25	0	0	130	130	62	62	0	71	19	8	6	0	71	19	8	6	0
September 2035	100	100	21	0	0	132	132	62	62	0	68	17	7	5	0	68	17	7	5	0
September 2036	100	100	18	0	0	135	135	62	62	0	65	14	5	4	0	65	14	5	4	0
September 2037	100	100	15	0	0	138	138	62	62	0	61	12	4	3	0	61	12	4	3	0
September 2038	100	100	12	0	0	140	140	62	62	0	58	10	3	2	0	58	10	3	2	0
September 2039	100	91	10	0	0	143	62	62	62	0	55	9	3	2	0	55	9	3	2	0
September 2040	100	78	8	0	0	146	62	62	62	0	51	7	2	1	0	51	7	2	1	0
September 2041	100	66	7	0	0	149	62	62	62	0	47	6	2	1	0	47	6	2	1	0
September 2042	100	55	5	0	0	152	62	62	62	0	43	5	1	1	0	43	5	1	1	0
September 2043	100	45	4	0	0	155	62	62	62	0	39	4	1	1	0	39	4	1	1	0
September 2044	100	36	3	0	0	158	62	62	62	0	35	3	1	0	0	35	3	1	0	0
September 2045	100	29	2	0	0	162	62	62	62	0	31	2	0	0	0	31	2	0	0	0
September 2046	100	22	2	0	0	165	62	62	62	0	26	2	0	0	0	26	2	0	0	0
September 2047	100	16	1	0	0	168	62	62	62	0	21	1	0	0	0	21	1	0	0	0
September 2048	100	11	1	0	0	172	62	62	62	0	16	1	0	0	0	16	1	0	0	0
September 2049	100	6	0	0	0	175	62	62	62	0	11	1	0	0	0	11	1	0	0	0
September 2050	74	2	0	0	0	62	62	62	62	0	6	0	0	0	0	6	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	29.3	22.1	8.1	2.5	0.8	29.0	22.7	19.1	19.1	1.8	17.9	8.0	5.8	5.4	3.2	17.9	8.0	5.8	5.4	3.2

**Security Group 15
PSA Prepayment Assumption Rates**

Distribution Date	Class IN					Class IQ					Class IT					Class KA				
	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%
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	93	93	87	98	95	94	93	88	98	95	93	92	87	98	95	93	92	87
September 2023	96	86	81	79	64	96	87	82	80	65	96	86	80	78	63	96	86	80	78	63
September 2024	94	76	66	64	40	94	77	67	64	41	94	76	66	63	39	94	76	66	63	39
September 2025	93	67	54	51	25	93	67	55	51	26	93	66	54	50	25	93	66	54	50	25
September 2026	90	59	44	41	16	90	59	45	41	16	90	58	44	40	15	90	58	44	40	15
September 2027	88	51	36	32	10	88	52	36	33	10	88	51	36	32	10	88	51	36	32	10
September 2028	86	45	29	26	6	86	45	30	26	6	86	45	29	25	6	86	45	29	25	6
September 2029	84	39	24	20	4	84	39	24	21	4	84	39	23	20	4	84	39	23	20	4
September 2030	81	34	19	16	2	81	34	19	16	2	81	34	19	16	2	81	34	19	16	2
September 2031	79	30	16	13	1	79	30	16	13	1	79	29	15	13	1	79	29	15	13	1
September 2032	76	26	13	10	1	76	26	13	10	1	76	25	12	10	1	76	25	12	10	1
September 2033	73	22	10	8	1	73	22	10	8	1	73	22	10	8	1	73	22	10	8	1
September 2034	71	19	8	6	0	71	19	8	6	0	71	19	8	6	0	71	19	8	6	0
September 2035	68	16	6	5	0	68	17	7	5	0	68	16	6	5	0	68	16	6	5	0
September 2036	65	14	5	4	0	65	14	5	4	0	65	14	5	4	0	65	14	5	4	0
September 2037	61	12	4	3	0	61	12	4	3	0	61	12	4	3	0	61	12	4	3	0
September 2038	58	10	3	2	0	58	10	3	2	0	58	10	3	2	0	58	10	3	2	0
September 2039	55	8	2	2	0	55	9	3	2	0	55	8	2	2	0	55	8	2	2	0
September 2040	51	7	2	1	0	51	7	2	1	0	51	7	2	1	0	51	7	2	1	0
September 2041	47	6	1	1	0	47	6	2	1	0	47	6	1	1	0	47	6	1	1	0
September 2042	43	5	1	1	0	43	5	1	1	0	43	5	1	1	0	43	5	1	1	0
September 2043	39	4	1	1	0	39	4	1	1	0	39	4	1	1	0	39	4	1	1	0
September 2044	35	3	1	0	0	35	3	1	0	0	35	3	1	0	0	35	3	1	0	0
September 2045	31	2	0	0	0	31	2	0	0	0	31	2	0	0	0	31	2	0	0	0
September 2046	26	2	0	0	0	26	2	0	0	0	26	2	0	0	0	26	2	0	0	0
September 2047	21	1	0	0	0	21	1	0	0	0	21	1	0	0	0	21	1	0	0	0
September 2048	16	1	0	0	0	16	1	0	0	0	16	1	0	0	0	16	1	0	0	0
September 2049	11	0	0	0	0	11	0	0	0	0	11	0	0	0	0	11	0	0	0	0
September 2050	6	0	0	0	0	6	0	0	0	0	6	0	0	0	0	6	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	17.9	7.9	5.7	5.3	3.1	17.9	8.0	5.8	5.4	3.1	17.9	7.9	5.7	5.3	3.0	17.9	7.9	5.7	5.3	3.0

PSA Prepayment Assumption Rates

Distribution Date	Class MI					Class MQ					Class MU					Class MZ				
	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%
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	94	93	89	100	100	90	90	90	100	100	94	88	29	102	102	102	102	102
September 2023	96	87	82	81	67	100	100	68	68	0	100	100	81	61	0	104	104	104	104	0
September 2024	94	77	68	65	42	100	100	41	41	0	100	100	65	31	0	106	106	106	106	0
September 2025	93	68	55	52	26	100	100	22	22	0	100	100	55	12	0	108	108	108	108	0
September 2026	90	59	45	41	16	100	100	9	9	0	100	100	50	3	0	111	111	111	111	0
September 2027	88	52	37	33	10	100	100	2	2	0	100	100	48	0	0	113	113	113	113	0
September 2028	86	45	30	26	6	100	100	0	0	0	100	100	47	0	0	115	115	31	31	0
September 2029	84	40	24	21	4	100	97	0	0	0	100	100	44	0	0	117	117	31	31	0
September 2030	81	35	20	17	2	100	90	0	0	0	100	100	40	0	0	120	120	31	31	0
September 2031	79	30	16	13	2	100	81	0	0	0	100	100	36	0	0	122	122	31	31	0
September 2032	76	26	13	10	1	100	70	0	0	0	100	100	32	0	0	125	125	31	31	0
September 2033	73	22	10	8	1	100	59	0	0	0	100	100	28	0	0	127	127	31	31	0
September 2034	71	19	8	6	0	100	47	0	0	0	100	100	25	0	0	130	130	31	31	0
September 2035	68	17	7	5	0	100	35	0	0	0	100	100	21	0	0	132	132	31	31	0
September 2036	65	14	5	4	0	100	24	0	0	0	100	100	18	0	0	135	135	31	31	0
September 2037	61	12	4	3	0	100	13	0	0	0	100	100	15	0	0	138	138	31	31	0
September 2038	58	10	3	2	0	100	3	0	0	0	100	100	12	0	0	140	140	31	31	0
September 2039	55	9	3	2	0	100	0	0	0	0	100	91	10	0	0	143	31	31	31	0
September 2040	51	7	2	1	0	100	0	0	0	0	100	77	8	0	0	146	31	31	31	0
September 2041	47	6	2	1	0	100	0	0	0	0	100	65	7	0	0	149	31	31	31	0
September 2042	43	5	1	1	0	100	0	0	0	0	100	55	5	0	0	152	31	31	31	0
September 2043	39	4	1	1	0	100	0	0	0	0	100	45	4	0	0	155	31	31	31	0
September 2044	35	3	1	0	0	100	0	0	0	0	100	36	3	0	0	158	31	31	31	0
September 2045	31	2	0	0	0	100	0	0	0	0	100	28	2	0	0	162	31	31	31	0
September 2046	26	2	0	0	0	100	0	0	0	0	100	22	2	0	0	165	31	31	31	0
September 2047	21	1	0	0	0	100	0	0	0	0	100	16	1	0	0	168	31	31	31	0
September 2048	16	1	0	0	0	73	0	0	0	0	100	11	1	0	0	172	31	31	31	0
September 2049	11	1	0	0	0	29	0	0	0	0	100	6	0	0	0	175	31	31	31	0
September 2050	6	0	0	0	0	0	0	0	0	0	74	2	0	0	0	31	31	31	31	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)	17.9	8.0	5.8	5.4	3.2	27.5	12.7	2.8	2.8	1.5	29.3	22.1	8.1	2.5	0.8	28.8	20.0	12.9	12.9	1.9

**Security Group 15
PSA Prepayment Assumption Rates**

Distribution Date	Class QI					Class TI					Class ZG					Class ZM				
	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%	0%	165%	270%	300%	600%
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	93	93	88	98	95	93	92	87	102	102	102	102	102	102	102	102	102	102
September 2023	96	87	81	80	65	96	86	80	78	63	104	104	104	104	0	104	104	104	104	0
September 2024	94	76	67	64	41	94	76	66	63	39	106	106	106	106	0	106	106	106	106	0
September 2025	93	67	54	51	25	93	66	54	50	25	108	108	108	108	0	108	108	108	108	0
September 2026	90	59	44	41	16	90	58	44	40	15	111	111	111	111	0	111	111	111	111	0
September 2027	88	52	36	33	10	88	51	36	32	10	113	113	113	91	0	113	113	113	113	0
September 2028	86	45	29	26	6	86	45	29	25	6	115	115	115	15	0	115	115	115	34	0
September 2029	84	39	24	21	4	84	39	23	20	4	117	117	117	15	0	117	117	117	34	0
September 2030	81	34	19	16	2	81	34	19	16	2	120	120	120	15	0	120	120	120	34	0
September 2031	79	30	16	13	1	79	29	15	13	1	122	122	122	15	0	122	122	122	34	0
September 2032	76	26	13	10	1	76	25	12	10	1	125	125	125	15	0	125	125	125	34	0
September 2033	73	22	10	8	1	73	22	10	8	1	127	127	127	15	0	127	127	127	34	0
September 2034	71	19	8	6	0	71	19	8	6	0	130	130	130	15	0	130	130	130	34	0
September 2035	68	16	6	5	0	68	16	6	5	0	132	132	132	15	0	132	132	132	34	0
September 2036	65	14	5	4	0	65	14	5	4	0	135	135	135	15	0	135	135	135	34	0
September 2037	61	12	4	3	0	61	12	4	3	0	138	138	138	15	0	138	138	138	34	0
September 2038	58	10	3	2	0	58	10	3	2	0	140	140	140	15	0	140	140	140	34	0
September 2039	55	9	3	2	0	55	8	2	2	0	143	143	143	15	0	143	143	143	34	0
September 2040	51	7	2	1	0	51	7	2	1	0	146	146	146	15	0	146	146	146	34	0
September 2041	47	6	1	1	0	47	6	1	1	0	149	149	149	15	0	149	149	149	34	0
September 2042	43	5	1	1	0	43	5	1	1	0	152	152	152	15	0	152	152	152	34	0
September 2043	39	4	1	1	0	39	4	1	1	0	155	155	155	15	0	155	155	155	34	0
September 2044	35	3	1	0	0	35	3	1	0	0	158	158	158	15	0	158	158	158	34	0
September 2045	31	2	0	0	0	31	2	0	0	0	162	162	162	15	0	162	162	162	34	0
September 2046	26	2	0	0	0	26	2	0	0	0	165	165	165	15	0	165	165	165	34	0
September 2047	21	1	0	0	0	21	1	0	0	0	168	168	168	15	0	168	168	168	34	0
September 2048	16	1	0	0	0	16	1	0	0	0	172	172	172	15	0	172	172	172	34	0
September 2049	11	0	0	0	0	11	0	0	0	0	175	175	175	15	0	175	175	175	34	0
September 2050	6	0	0	0	0	6	0	0	0	0	179	179	179	15	0	179	179	179	34	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)	17.9	8.0	5.8	5.3	3.1	17.9	7.9	5.7	5.3	3.0	30.0	29.6	29.6	9.2	1.2	30.0	29.6	29.6	13.1	1.2

**Security Group 16
PSA Prepayment Assumption Rates**

Distribution Date	Classes HA and HI					Class HZ				
	0%	190%	220%	300%	500%	0%	190%	220%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2022	98	91	91	91	91	103	103	96	79	35
September 2023	95	78	78	78	69	105	105	89	46	0
September 2024	92	65	65	65	47	108	108	83	20	0
September 2025	90	53	53	53	32	111	111	80	6	0
September 2026	87	43	43	43	22	113	113	80	0	0
September 2027	84	34	34	34	15	116	115	80	0	0
September 2028	81	27	27	27	10	119	114	78	0	0
September 2029	78	22	22	22	7	122	109	74	0	0
September 2030	75	17	17	17	5	125	102	68	0	0
September 2031	71	14	14	14	3	128	95	62	0	0
September 2032	68	11	11	11	2	132	86	56	0	0
September 2033	64	8	8	8	1	135	78	50	0	0
September 2034	60	7	7	7	1	138	69	44	0	0
September 2035	56	5	5	5	1	142	61	38	0	0
September 2036	52	4	4	4	0	145	53	33	0	0
September 2037	48	3	3	3	0	149	46	28	0	0
September 2038	44	2	2	2	0	153	40	24	0	0
September 2039	39	2	2	2	0	157	34	20	0	0
September 2040	34	1	1	1	0	161	28	17	0	0
September 2041	29	1	1	1	0	165	23	14	0	0
September 2042	24	1	1	1	0	169	19	11	0	0
September 2043	19	1	1	1	0	173	15	9	0	0
September 2044	13	0	0	0	0	178	12	7	0	0
September 2045	8	0	0	0	0	182	9	5	0	0
September 2046	2	0	0	0	0	187	7	4	0	0
September 2047	0	0	0	0	0	160	5	3	0	0
September 2048	0	0	0	0	0	123	3	2	0	0
September 2049	0	0	0	0	0	84	2	1	0	0
September 2050	0	0	0	0	0	43	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)	14.6	5.4	5.4	5.4	3.6	27.7	15.3	12.0	2.0	0.8

**Security Group 17
PSA Prepayment Assumption Rates**

Distribution Date	Classes AH, HB, HC, HD, HE, HG and IH					Classes HJ, HK, HM, HN, HP and ID					Class HL				
	0%	200%	230%	325%	500%	0%	200%	230%	325%	500%	0%	200%	230%	325%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	93	93	93	93	98	93	93	93	93	100	100	100	100	100
September 2023	95	81	81	81	80	95	81	81	81	80	100	100	100	100	100
September 2024	93	67	67	67	54	93	67	67	67	55	100	100	100	100	100
September 2025	90	54	54	54	37	90	55	55	55	37	100	100	100	100	100
September 2026	88	43	43	43	25	88	44	44	44	26	100	100	100	100	100
September 2027	85	34	34	34	17	85	35	35	35	17	100	100	100	100	100
September 2028	82	26	26	26	11	82	27	27	27	12	100	100	100	100	100
September 2029	79	20	20	20	7	79	21	21	21	8	100	100	100	100	100
September 2030	76	16	16	16	5	76	17	17	17	5	100	100	100	100	100
September 2031	73	12	12	12	3	73	13	13	13	4	100	100	100	100	100
September 2032	69	9	9	9	2	70	10	10	10	3	100	100	100	100	100
September 2033	66	7	7	7	1	66	8	8	8	2	100	100	100	100	100
September 2034	62	5	5	5	0	62	6	6	6	1	100	100	100	100	100
September 2035	58	4	4	4	0	58	5	5	5	1	100	100	100	100	76
September 2036	54	3	3	3	0	54	4	4	4	1	100	100	100	100	50
September 2037	50	2	2	2	0	50	3	3	3	0	100	100	100	100	33
September 2038	45	1	1	1	0	46	2	2	2	0	100	100	100	100	22
September 2039	41	1	1	1	0	41	2	2	2	0	100	100	100	100	14
September 2040	36	0	0	0	0	37	1	1	1	0	100	100	100	100	9
September 2041	31	0	0	0	0	32	1	1	1	0	100	85	85	85	6
September 2042	26	0	0	0	0	27	1	1	1	0	100	63	63	63	4
September 2043	20	0	0	0	0	21	0	0	0	0	100	45	45	45	2
September 2044	15	0	0	0	0	16	0	0	0	0	100	32	32	32	2
September 2045	9	0	0	0	0	10	0	0	0	0	100	23	23	23	1
September 2046	3	0	0	0	0	4	0	0	0	0	100	15	15	15	1
September 2047	0	0	0	0	0	0	0	0	0	0	10	10	10	10	0
September 2048	0	0	0	0	0	0	0	0	0	0	6	6	6	6	0
September 2049	0	0	0	0	0	0	0	0	0	0	3	3	3	3	0
September 2050	0	0	0	0	0	0	0	0	0	0	1	1	1	1	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	14.9	5.3	5.3	5.3	3.8	15.0	5.5	5.5	5.5	4.0	25.7	22.4	22.4	22.4	15.7

PSA Prepayment Assumption Rates

Distribution Date	Class IC					Class ZH				
	0%	200%	230%	325%	500%	0%	200%	230%	325%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2022	98	94	94	92	89	102	102	98	86	63
September 2023	97	84	83	77	68	104	104	93	56	0
September 2024	95	73	70	61	47	106	106	86	27	0
September 2025	93	63	59	48	32	108	108	83	9	0
September 2026	91	54	49	38	22	111	111	82	1	0
September 2027	89	46	42	30	15	113	112	82	0	0
September 2028	87	39	35	23	10	115	111	80	0	0
September 2029	85	34	29	18	7	117	106	75	0	0
September 2030	83	29	24	14	5	120	100	70	0	0
September 2031	80	24	20	11	3	122	92	64	0	0
September 2032	78	21	17	9	2	125	83	57	0	0
September 2033	75	18	14	7	1	127	75	50	0	0
September 2034	72	15	12	5	1	130	66	44	0	0
September 2035	69	12	10	4	1	132	58	38	0	0
September 2036	66	10	8	3	0	135	51	33	0	0
September 2037	63	9	6	2	0	138	44	28	0	0
September 2038	60	7	5	2	0	140	37	24	0	0
September 2039	56	6	4	1	0	143	32	20	0	0
September 2040	53	5	3	1	0	146	26	16	0	0
September 2041	49	4	3	1	0	149	22	13	0	0
September 2042	45	3	2	1	0	152	18	11	0	0
September 2043	41	3	2	0	0	155	14	8	0	0
September 2044	36	2	1	0	0	158	11	7	0	0
September 2045	32	1	1	0	0	162	9	5	0	0
September 2046	27	1	1	0	0	165	7	4	0	0
September 2047	22	1	0	0	0	152	5	3	0	0
September 2048	17	1	0	0	0	116	3	2	0	0
September 2049	12	0	0	0	0	79	2	1	0	0
September 2050	6	0	0	0	0	41	1	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.3	7.1	6.4	5.0	3.5	27.9	15.2	12.2	2.3	1.2

**Security Group 18
PSA Prepayment Assumption Rates**

Distribution Date	Classes IE, NH, NJ, NK, NM and NP					Class IK					Classes KI, NA, NB, NC, ND, NE and NG				
	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	94	94	94	94	98	95	95	94	91	98	94	94	94	94
September 2023	96	83	83	83	81	97	86	84	81	71	96	83	83	83	81
September 2024	93	70	70	70	56	95	74	71	65	49	93	69	69	69	56
September 2025	91	58	58	58	38	93	64	60	52	34	91	57	57	57	38
September 2026	89	47	47	47	26	91	55	51	42	23	88	46	46	46	25
September 2027	86	38	38	38	18	89	47	42	33	16	86	37	37	37	17
September 2028	83	30	30	30	12	87	40	36	27	11	83	29	29	29	11
September 2029	80	24	24	24	8	85	34	30	21	7	80	23	23	23	7
September 2030	77	19	19	19	6	83	29	25	17	5	77	18	18	18	4
September 2031	74	15	15	15	4	80	25	21	13	3	74	14	14	14	2
September 2032	71	12	12	12	3	78	21	17	11	2	71	11	11	11	1
September 2033	68	9	9	9	2	75	18	14	8	2	67	8	8	8	0
September 2034	64	7	7	7	1	72	15	12	7	1	64	6	6	6	0
September 2035	61	6	6	6	1	69	13	10	5	1	60	4	4	4	0
September 2036	57	5	5	5	1	66	11	8	4	0	56	3	3	3	0
September 2037	53	4	4	4	0	63	9	7	3	0	52	2	2	2	0
September 2038	49	3	3	3	0	60	7	5	2	0	48	1	1	1	0
September 2039	44	2	2	2	0	56	6	4	2	0	44	1	1	1	0
September 2040	40	2	2	2	0	53	5	3	1	0	39	0	0	0	0
September 2041	35	1	1	1	0	49	4	3	1	0	34	0	0	0	0
September 2042	30	1	1	1	0	45	3	2	1	0	29	0	0	0	0
September 2043	25	1	1	1	0	41	3	2	1	0	24	0	0	0	0
September 2044	20	0	0	0	0	36	2	1	0	0	19	0	0	0	0
September 2045	14	0	0	0	0	32	2	1	0	0	13	0	0	0	0
September 2046	8	0	0	0	0	27	1	1	0	0	7	0	0	0	0
September 2047	2	0	0	0	0	22	1	0	0	0	1	0	0	0	0
September 2048	0	0	0	0	0	17	1	0	0	0	0	0	0	0	0
September 2049	0	0	0	0	0	12	0	0	0	0	0	0	0	0	0
September 2050	0	0	0	0	0	6	0	0	0	0	0	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.6	5.8	5.8	5.8	4.0	18.3	7.2	6.6	5.4	3.7	15.5	5.6	5.6	5.6	3.9

PSA Prepayment Assumption Rates

Distribution Date	Class NL					Class ZN					
	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	
September 2022	100	100	100	100	100	102	102	98	90	65	
September 2023	100	100	100	100	100	104	104	92	63	0	
September 2024	100	100	100	100	100	106	106	83	32	0	
September 2025	100	100	100	100	100	108	108	78	13	0	
September 2026	100	100	100	100	100	111	111	76	3	0	
September 2027	100	100	100	100	100	113	113	76	0	0	
September 2028	100	100	100	100	100	115	113	75	0	0	
September 2029	100	100	100	100	100	117	109	72	0	0	
September 2030	100	100	100	100	100	120	103	67	0	0	
September 2031	100	100	100	100	100	122	96	62	0	0	
September 2032	100	100	100	100	100	125	88	56	0	0	
September 2033	100	100	100	100	100	127	80	50	0	0	
September 2034	100	100	100	100	80	130	71	44	0	0	
September 2035	100	100	100	100	53	132	63	38	0	0	
September 2036	100	100	100	100	36	135	55	33	0	0	
September 2037	100	100	100	100	24	138	48	28	0	0	
September 2038	100	100	100	100	16	140	41	24	0	0	
September 2039	100	100	100	100	10	143	35	20	0	0	
September 2040	100	100	100	100	7	146	30	17	0	0	
September 2041	100	84	84	84	4	149	25	14	0	0	
September 2042	100	63	63	63	3	152	20	11	0	0	
September 2043	100	46	46	46	2	155	17	9	0	0	
September 2044	100	34	34	34	1	158	13	7	0	0	
September 2045	100	24	24	24	1	162	10	5	0	0	
September 2046	100	17	17	17	0	165	8	4	0	0	
September 2047	100	11	11	11	0	168	6	3	0	0	
September 2048	7	7	7	7	0	142	4	2	0	0	
September 2049	4	4	4	4	0	97	2	1	0	0	
September 2050	2	2	2	2	0	49	1	0	0	0	
September 2051	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)		26.4	22.4	22.4	22.4	14.9	28.2	15.7	11.9	2.5	1.2

**Security Group 19
PSA Prepayment Assumption Rates**

Distribution Date	Class I					Classes IU, QA, QB, QC, QD, QE and QH					Classes QJ, QK, QM, QN, QP and UI				
	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	95	94	93	90	98	94	94	94	94	98	94	94	94	94
September 2023	96	86	84	81	71	95	83	83	83	80	95	83	83	83	81
September 2024	94	74	71	65	49	93	69	69	69	55	93	69	69	69	56
September 2025	93	63	60	52	34	90	57	57	57	37	90	57	57	57	38
September 2026	90	54	50	42	23	88	46	46	46	25	88	47	47	47	26
September 2027	88	46	42	33	16	85	37	37	37	17	85	38	38	38	18
September 2028	86	40	35	26	11	82	29	29	29	11	82	30	30	30	12
September 2029	84	34	29	21	7	79	23	23	23	7	79	24	24	24	8
September 2030	81	29	25	17	5	76	18	18	18	4	76	19	19	19	6
September 2031	79	24	20	13	3	73	14	14	14	3	73	15	15	15	4
September 2032	76	21	17	10	2	69	11	11	11	1	70	12	12	12	3
September 2033	73	17	14	8	1	66	8	8	8	0	66	9	9	9	2
September 2034	71	15	12	6	1	62	6	6	6	0	63	7	7	7	1
September 2035	68	12	9	5	1	58	4	4	4	0	59	6	6	6	1
September 2036	65	10	8	4	0	55	3	3	3	0	55	4	4	4	1
September 2037	61	9	6	3	0	50	2	2	2	0	51	3	3	3	0
September 2038	58	7	5	2	0	46	1	1	1	0	47	3	3	3	0
September 2039	55	6	4	2	0	42	1	1	1	0	43	2	2	2	0
September 2040	51	5	3	1	0	37	0	0	0	0	38	2	2	2	0
September 2041	47	4	3	1	0	33	0	0	0	0	33	1	1	1	0
September 2042	43	3	2	1	0	28	0	0	0	0	29	1	1	1	0
September 2043	39	2	2	1	0	23	0	0	0	0	24	1	1	1	0
September 2044	35	2	1	0	0	17	0	0	0	0	18	0	0	0	0
September 2045	31	1	1	0	0	12	0	0	0	0	13	0	0	0	0
September 2046	26	1	1	0	0	6	0	0	0	0	7	0	0	0	0
September 2047	21	1	0	0	0	0	0	0	0	0	1	0	0	0	0
September 2048	16	1	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2049	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2050	6	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)	17.9	7.1	6.5	5.4	3.7	15.1	5.6	5.6	5.6	3.9	15.3	5.8	5.8	5.8	4.0

PSA Prepayment Assumption Rates

Distribution Date	Class QL					Class ZQ				
	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2022	100	100	100	100	100	102	102	98	90	64
September 2023	100	100	100	100	100	104	104	92	63	0
September 2024	100	100	100	100	100	106	106	83	32	0
September 2025	100	100	100	100	100	108	108	78	12	0
September 2026	100	100	100	100	100	111	111	76	3	0
September 2027	100	100	100	100	100	113	113	76	0	0
September 2028	100	100	100	100	100	115	113	75	0	0
September 2029	100	100	100	100	100	117	109	71	0	0
September 2030	100	100	100	100	100	120	103	67	0	0
September 2031	100	100	100	100	100	122	95	61	0	0
September 2032	100	100	100	100	100	125	87	55	0	0
September 2033	100	100	100	100	100	127	79	49	0	0
September 2034	100	100	100	100	90	130	70	43	0	0
September 2035	100	100	100	100	60	132	62	38	0	0
September 2036	100	100	100	100	40	135	54	33	0	0
September 2037	100	100	100	100	27	138	47	28	0	0
September 2038	100	100	100	100	18	140	40	24	0	0
September 2039	100	100	100	100	11	143	34	20	0	0
September 2040	100	100	100	100	7	146	29	16	0	0
September 2041	100	93	93	93	5	149	24	14	0	0
September 2042	100	70	70	70	3	152	20	11	0	0
September 2043	100	52	52	52	2	155	16	9	0	0
September 2044	100	38	38	38	1	158	13	7	0	0
September 2045	100	27	27	27	1	162	10	5	0	0
September 2046	100	18	18	18	0	165	7	4	0	0
September 2047	100	12	12	12	0	168	5	3	0	0
September 2048	8	8	8	8	0	136	4	2	0	0
September 2049	4	4	4	4	0	92	2	1	0	0
September 2050	2	2	2	2	0	47	1	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	26.3	22.7	22.7	22.7	15.2	28.2	15.6	11.9	2.5	1.2

**Security Group 20
PSA Prepayment Assumption Rates**

Distribution Date	Classes II, IA, IB, IC, ID, IE and IG					Classes LH, LJ, LK, LN, LP and OI					Class LI				
	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2022	98	93	93	93	93	98	94	94	94	94	98	95	94	93	90
September 2023	95	82	82	82	79	95	82	82	82	79	96	85	83	80	70
September 2024	93	68	68	68	54	93	69	69	69	54	94	73	70	64	48
September 2025	90	56	56	56	36	90	57	57	57	37	93	63	59	51	33
September 2026	88	45	45	45	24	88	46	46	46	25	90	54	50	41	22
September 2027	85	36	36	36	16	85	37	37	37	17	88	46	42	33	15
September 2028	82	28	28	28	10	82	30	30	30	12	86	39	35	26	10
September 2029	79	22	22	22	7	79	23	23	23	8	84	34	29	21	7
September 2030	76	17	17	17	4	76	19	19	19	5	81	29	24	16	5
September 2031	72	13	13	13	2	73	15	15	15	4	79	24	20	13	3
September 2032	69	10	10	10	1	70	12	12	12	2	76	21	17	10	2
September 2033	66	8	8	8	0	66	9	9	9	2	73	17	14	8	1
September 2034	62	6	6	6	0	63	7	7	7	1	71	15	11	6	1
September 2035	58	4	4	4	0	59	6	6	6	1	68	12	9	5	1
September 2036	54	3	3	3	0	55	4	4	4	0	65	10	8	4	0
September 2037	50	2	2	2	0	51	3	3	3	0	61	9	6	3	0
September 2038	46	1	1	1	0	47	3	3	3	0	58	7	5	2	0
September 2039	42	1	1	1	0	42	2	2	2	0	55	6	4	2	0
September 2040	37	0	0	0	0	38	2	2	2	0	51	5	3	1	0
September 2041	32	0	0	0	0	33	1	1	1	0	47	4	3	1	0
September 2042	27	0	0	0	0	28	1	1	1	0	43	3	2	1	0
September 2043	22	0	0	0	0	23	1	1	1	0	39	2	2	1	0
September 2044	17	0	0	0	0	18	0	0	0	0	35	2	1	0	0
September 2045	11	0	0	0	0	13	0	0	0	0	31	1	1	0	0
September 2046	6	0	0	0	0	7	0	0	0	0	26	1	1	0	0
September 2047	0	0	0	0	0	1	0	0	0	0	21	1	0	0	0
September 2048	0	0	0	0	0	0	0	0	0	0	16	1	0	0	0
September 2049	0	0	0	0	0	0	0	0	0	0	11	0	0	0	0
September 2050	0	0	0	0	0	0	0	0	0	0	6	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average															
Life (years)	15.1	5.5	5.5	5.5	3.8	15.3	5.7	5.7	5.7	3.9	17.9	7.1	6.5	5.3	3.6

PSA Prepayment Assumption Rates

Distribution Date	Class LM					Class ZL					
	0%	200%	230%	300%	500%	0%	200%	230%	300%	500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	
September 2022	100	100	100	100	100	102	102	98	88	60	
September 2023	100	100	100	100	100	104	104	91	60	0	
September 2024	100	100	100	100	100	106	106	83	30	0	
September 2025	100	100	100	100	100	108	108	78	11	0	
September 2026	100	100	100	100	100	111	111	76	2	0	
September 2027	100	100	100	100	100	113	113	76	0	0	
September 2028	100	100	100	100	100	115	112	74	0	0	
September 2029	100	100	100	100	100	117	108	71	0	0	
September 2030	100	100	100	100	100	120	102	66	0	0	
September 2031	100	100	100	100	100	122	95	61	0	0	
September 2032	100	100	100	100	100	125	87	55	0	0	
September 2033	100	100	100	100	100	127	78	49	0	0	
September 2034	100	100	100	100	74	130	70	43	0	0	
September 2035	100	100	100	100	49	132	62	38	0	0	
September 2036	100	100	100	100	33	135	54	32	0	0	
September 2037	100	100	100	100	22	138	47	28	0	0	
September 2038	100	100	100	100	14	140	40	23	0	0	
September 2039	100	100	100	100	9	143	34	20	0	0	
September 2040	100	100	100	100	6	146	29	16	0	0	
September 2041	100	77	77	77	4	149	24	13	0	0	
September 2042	100	58	58	58	3	152	20	11	0	0	
September 2043	100	43	43	43	2	155	16	9	0	0	
September 2044	100	31	31	31	1	158	13	7	0	0	
September 2045	100	22	22	22	1	162	10	5	0	0	
September 2046	100	15	15	15	0	165	7	4	0	0	
September 2047	81	10	10	10	0	168	5	3	0	0	
September 2048	6	6	6	6	0	135	4	2	0	0	
September 2049	3	3	3	3	0	92	2	1	0	0	
September 2050	1	1	1	1	0	47	1	0	0	0	
September 2051	0	0	0	0	0	0	0	0	0	0	
Weighted Average											
Life (years)		26.2	22.2	22.2	22.2	14.7	28.2	15.5	11.8	2.4	1.1

**Security Groups 17, 18, 19 and 20
PSA Prepayment Assumption Rates**

<u>Distribution Date</u>	<u>Class Z</u>					
	<u>0%</u>	<u>200%</u>	<u>230%</u>	<u>300%</u>	<u>325%</u>	<u>500%</u>
Initial Percent	100	100	100	100	100	100
September 2022	102	102	98	89	86	63
September 2023	104	104	92	64	54	0
September 2024	106	106	84	36	19	0
September 2025	108	108	80	18	4	0
September 2026	111	111	78	10	1	0
September 2027	113	113	78	8	0	0
September 2028	115	112	77	7	0	0
September 2029	117	108	73	7	0	0
September 2030	120	102	68	6	0	0
September 2031	122	94	62	5	0	0
September 2032	125	86	56	5	0	0
September 2033	127	77	50	4	0	0
September 2034	130	69	44	3	0	0
September 2035	132	61	38	3	0	0
September 2036	135	53	33	2	0	0
September 2037	138	46	28	2	0	0
September 2038	140	39	24	2	0	0
September 2039	143	33	20	1	0	0
September 2040	146	28	16	1	0	0
September 2041	149	23	13	1	0	0
September 2042	152	19	11	1	0	0
September 2043	155	15	9	1	0	0
September 2044	158	12	7	0	0	0
September 2045	162	10	5	0	0	0
September 2046	165	7	4	0	0	0
September 2047	161	5	3	0	0	0
September 2048	129	3	2	0	0	0
September 2049	88	2	1	0	0	0
September 2050	45	1	0	0	0	0
September 2051	0	0	0	0	0	0
Weighted Average Life (years)	28.1	15.4	12.0	3.3	2.1	1.2

**Security Group 21
PSA Prepayment Assumption Rates**

<u>Distribution Date</u>	<u>Class XI</u>				
	<u>0%</u>	<u>200%</u>	<u>350%</u>	<u>500%</u>	<u>700%</u>
Initial Percent	100	100	100	100	100
September 2022	97	93	93	93	93
September 2023	94	82	82	76	64
September 2024	91	69	66	52	36
September 2025	88	58	51	35	20
September 2026	85	48	39	24	11
September 2027	82	39	30	16	6
September 2028	78	31	22	11	3
September 2029	75	25	17	7	1
September 2030	71	20	13	4	0
September 2031	67	16	10	3	0
September 2032	64	13	7	2	0
September 2033	60	10	5	1	0
September 2034	56	8	4	0	0
September 2035	51	6	3	0	0
September 2036	47	5	2	0	0
September 2037	43	4	1	0	0
September 2038	38	3	1	0	0
September 2039	34	2	0	0	0
September 2040	29	1	0	0	0
September 2041	24	1	0	0	0
September 2042	19	0	0	0	0
September 2043	14	0	0	0	0
September 2044	8	0	0	0	0
September 2045	3	0	0	0	0
September 2046	0	0	0	0	0
September 2047	0	0	0	0	0
September 2048	0	0	0	0	0
September 2049	0	0	0	0	0
September 2050	0	0	0	0	0
September 2051	0	0	0	0	0
Weighted Average Life (years)	13.7	5.9	5.0	3.8	2.9

**Security Groups 19 and 21
PSA Prepayment Assumption Rates**

Distribution Date	Class XB						
	0%	200%	230%	300%	350%	500%	700%
Initial Percent	100	100	100	100	100	100	100
September 2022	98	94	94	93	93	92	90
September 2023	95	84	83	81	80	74	63
September 2024	93	71	70	67	64	51	36
September 2025	90	60	59	54	49	34	20
September 2026	87	51	49	43	37	23	11
September 2027	85	42	40	35	29	16	6
September 2028	82	35	33	27	22	11	3
September 2029	79	29	27	22	17	7	2
September 2030	76	24	22	17	13	5	1
September 2031	73	20	18	13	10	3	0
September 2032	69	16	15	10	7	2	0
September 2033	66	13	12	8	5	1	0
September 2034	62	11	10	6	4	1	0
September 2035	59	9	8	5	3	0	0
September 2036	55	7	6	4	2	0	0
September 2037	51	6	5	3	1	0	0
September 2038	47	5	4	2	1	0	0
September 2039	43	4	3	1	1	0	0
September 2040	39	3	2	1	0	0	0
September 2041	35	2	2	1	0	0	0
September 2042	30	2	1	1	0	0	0
September 2043	25	1	1	0	0	0	0
September 2044	20	1	1	0	0	0	0
September 2045	15	1	1	0	0	0	0
September 2046	12	1	0	0	0	0	0
September 2047	10	0	0	0	0	0	0
September 2048	7	0	0	0	0	0	0
September 2049	5	0	0	0	0	0	0
September 2050	3	0	0	0	0	0	0
September 2051	0	0	0	0	0	0	0
Weighted Average Life (years)	15.6	6.4	6.2	5.5	4.9	3.7	2.8

**Security Group 22
PSA Prepayment Assumption Rates**

Distribution Date	Class AX					Class AY					Class BY					Class CA					
	0%	150%	300%	450%	600%	0%	150%	300%	450%	600%	0%	150%	300%	450%	600%	0%	150%	300%	450%	600%	
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	96	93	91	89	100	100	100	100	100	100	100	100	100	100	100	98	95	93	91	88
September 2023	96	88	81	73	67	100	100	100	100	100	100	100	100	100	100	100	96	87	80	72	65
September 2024	94	78	65	53	42	100	100	100	100	100	100	100	100	100	100	100	95	78	63	51	40
September 2025	93	70	52	38	26	100	100	100	100	100	100	100	100	100	100	100	93	69	50	35	24
September 2026	90	62	41	27	16	100	100	100	100	100	100	100	100	100	100	100	91	60	39	24	13
September 2027	88	55	33	19	10	100	100	100	100	100	100	100	100	100	100	100	88	53	31	16	7
September 2028	86	48	26	13	6	100	100	100	100	100	100	100	100	100	100	100	86	47	24	11	3
September 2029	84	43	21	10	4	100	100	100	100	100	100	100	100	100	100	100	84	41	18	7	1
September 2030	81	37	17	7	2	100	100	100	100	77	100	100	100	100	75	81	35	14	4	0	
September 2031	79	33	13	5	2	100	100	100	100	48	100	100	100	100	47	79	31	10	2	0	
September 2032	76	29	10	3	1	100	100	100	100	29	100	100	100	100	29	76	27	7	0	0	
September 2033	73	25	8	2	1	100	100	100	74	18	100	100	100	73	18	73	23	5	0	0	
September 2034	71	22	6	2	0	100	100	100	52	11	100	100	100	51	11	70	19	3	0	0	
September 2035	68	19	5	1	0	100	100	100	36	7	100	100	100	36	7	67	16	2	0	0	
September 2036	65	16	4	1	0	100	100	100	25	4	100	100	100	25	4	64	14	1	0	0	
September 2037	61	14	3	1	0	100	100	96	17	2	100	100	96	17	2	61	11	0	0	0	
September 2038	58	12	2	0	0	100	100	74	12	1	100	100	74	12	1	58	9	0	0	0	
September 2039	55	10	2	0	0	100	100	57	8	1	100	100	57	8	1	54	7	0	0	0	
September 2040	51	9	1	0	0	100	100	43	5	1	100	100	43	5	1	50	6	0	0	0	
September 2041	47	7	1	0	0	100	100	33	4	0	100	100	33	4	0	46	4	0	0	0	
September 2042	43	6	1	0	0	100	100	24	2	0	100	100	24	2	0	42	3	0	0	0	
September 2043	39	5	1	0	0	100	100	18	2	0	100	100	18	2	0	38	2	0	0	0	
September 2044	35	4	0	0	0	100	100	13	1	0	100	100	13	1	0	34	1	0	0	0	
September 2045	31	3	0	0	0	100	100	9	1	0	100	100	9	1	0	29	0	0	0	0	
September 2046	26	2	0	0	0	100	77	6	0	0	100	76	6	0	0	24	0	0	0	0	
September 2047	21	2	0	0	0	100	56	4	0	0	100	55	4	0	0	19	0	0	0	0	
September 2048	16	1	0	0	0	100	39	3	0	0	100	37	3	0	0	14	0	0	0	0	
September 2049	11	1	0	0	0	100	24	1	0	0	100	22	1	0	0	8	0	0	0	0	
September 2050	6	0	0	0	0	100	10	1	0	0	100	8	0	0	0	3	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)	17.9	8.5	5.4	4.0	3.2	29.7	26.6	19.3	13.9	10.5	29.8	26.5	19.3	13.9	10.5	17.7	7.9	4.9	3.6	2.9	

**Security Group 22
PSA Prepayment Assumption Rates**

Distribution Date	Classes CB and XA					Classes CD and IW					Class CY					Classes GT, TA, TB, TC, TD, TX and XT				
	0%	150%	300%	450%	600%	0%	150%	300%	450%	600%	0%	150%	300%	450%	600%	0%	150%	300%	450%	600%
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	96	93	91	89	98	95	93	90	88	100	100	100	100	100	98	96	93	91	89
September 2023	96	88	80	73	65	97	87	79	71	64	100	100	100	100	100	96	88	81	73	67
September 2024	94	78	64	51	40	95	77	63	50	39	100	100	100	100	100	94	78	65	53	42
September 2025	92	69	50	36	24	93	68	50	35	23	100	100	100	100	100	93	70	52	38	26
September 2026	90	60	40	24	14	91	60	39	24	13	100	100	100	100	100	90	62	41	27	16
September 2027	88	53	31	16	7	89	53	31	16	7	100	100	100	100	100	88	55	33	19	10
September 2028	86	47	24	11	3	87	47	24	10	3	100	100	100	100	100	86	48	26	13	6
September 2029	83	41	18	7	1	84	41	18	6	1	100	100	100	100	100	84	43	21	10	4
September 2030	81	35	14	4	0	82	36	14	4	0	100	100	100	100	76	81	37	17	7	2
September 2031	78	31	10	2	0	79	31	10	2	0	100	100	100	100	47	79	33	13	5	2
September 2032	75	26	7	0	0	77	27	7	0	0	100	100	100	100	29	76	29	10	3	1
September 2033	73	23	5	0	0	74	23	5	0	0	100	100	100	73	18	73	25	8	2	1
September 2034	70	19	3	0	0	71	20	3	0	0	100	100	100	51	11	71	22	6	2	0
September 2035	67	16	2	0	0	68	17	2	0	0	100	100	100	36	7	68	19	5	1	0
September 2036	63	14	1	0	0	65	14	1	0	0	100	100	100	25	4	65	16	4	1	0
September 2037	60	11	0	0	0	62	11	0	0	0	100	100	96	17	2	61	14	3	1	0
September 2038	57	9	0	0	0	58	9	0	0	0	100	100	74	12	1	58	12	2	0	0
September 2039	53	7	0	0	0	55	7	0	0	0	100	100	57	8	1	55	10	2	0	0
September 2040	49	6	0	0	0	51	6	0	0	0	100	100	43	5	1	51	9	1	0	0
September 2041	45	4	0	0	0	47	4	0	0	0	100	100	33	4	0	47	7	1	0	0
September 2042	41	3	0	0	0	43	3	0	0	0	100	100	24	2	0	43	6	1	0	0
September 2043	37	2	0	0	0	39	2	0	0	0	100	100	18	2	0	39	5	1	0	0
September 2044	33	1	0	0	0	34	1	0	0	0	100	100	13	1	0	35	4	0	0	0
September 2045	28	0	0	0	0	30	0	0	0	0	100	100	9	1	0	31	3	0	0	0
September 2046	24	0	0	0	0	25	0	0	0	0	100	76	6	0	0	26	2	0	0	0
September 2047	19	0	0	0	0	20	0	0	0	0	100	56	4	0	0	21	2	0	0	0
September 2048	13	0	0	0	0	14	0	0	0	0	100	38	3	0	0	16	1	0	0	0
September 2049	8	0	0	0	0	9	0	0	0	0	100	23	1	0	0	11	1	0	0	0
September 2050	3	0	0	0	0	3	0	0	0	0	100	9	1	0	0	6	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)	17.6	7.9	4.9	3.7	2.9	17.9	7.9	4.9	3.6	2.9	29.7	26.5	19.3	13.9	10.5	17.9	8.5	5.4	4.0	3.2

PSA Prepayment Assumption Rates

Distribution Date	Class IV					Class IX					Class VI					Class WI				
	0%	150%	300%	450%	600%	0%	150%	300%	450%	600%	0%	150%	300%	450%	600%	0%	150%	300%	450%	600%
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	96	93	91	89	98	96	93	91	89	98	95	93	90	88	98	95	93	90	88
September 2023	96	88	81	73	66	96	88	81	73	67	97	88	80	72	65	97	88	80	72	65
September 2024	94	78	65	53	42	94	78	65	53	42	95	78	64	52	41	95	78	64	52	41
September 2025	92	69	52	37	26	93	70	52	38	26	93	69	51	37	25	93	69	51	37	26
September 2026	90	62	41	26	16	90	62	41	27	16	91	61	41	26	16	91	62	41	26	16
September 2027	88	54	33	19	10	88	55	33	19	10	89	54	33	18	10	89	55	33	19	10
September 2028	86	48	26	13	6	86	48	26	13	6	87	48	26	13	6	87	48	26	13	6
September 2029	84	42	21	9	4	84	43	21	10	4	85	42	20	9	3	85	43	21	9	4
September 2030	81	37	16	6	2	81	37	17	7	2	82	37	16	6	2	83	38	17	7	2
September 2031	79	33	13	4	1	79	33	13	5	2	80	33	13	4	1	80	33	13	5	1
September 2032	76	28	10	3	1	76	29	10	3	1	77	29	10	3	1	78	29	10	3	1
September 2033	73	25	8	2	0	73	25	8	2	1	75	25	8	2	0	75	25	8	2	1
September 2034	70	22	6	1	0	71	22	6	2	0	72	22	6	1	0	72	22	6	2	0
September 2035	67	19	5	1	0	68	19	5	1	0	69	19	5	1	0	69	19	5	1	0
September 2036	64	16	3	1	0	65	16	4	1	0	66	16	3	1	0	66	17	4	1	0
September 2037	61	14	3	0	0	61	14	3	1	0	63	14	3	0	0	63	14	3	1	0
September 2038	58	12	2	0	0	58	12	2	0	0	60	12	2	0	0	60	12	2	0	0
September 2039	54	10	2	0	0	55	10	2	0	0	56	10	2	0	0	56	10	2	0	0
September 2040	51	8	1	0	0	51	9	1	0	0	52	8	1	0	0	53	9	1	0	0
September 2041	47	7	1	0	0	47	7	1	0	0	49	7	1	0	0	49	7	1	0	0
September 2042	43	6	1	0	0	43	6	1	0	0	45	6	1	0	0	45	6	1	0	0
September 2043	39	5	0	0	0	39	5	1	0	0	41	5	0	0	0	41	5	1	0	0
September 2044	35	4	0	0	0	35	4	0	0	0	36	4	0	0	0	36	4	0	0	0
September 2045	30	3	0	0	0	31	3	0	0	0	32	3	0	0	0	32	3	0	0	0
September 2046	26	2	0	0	0	26	2	0	0	0	27	2	0	0	0	27	2	0	0	0
September 2047	21	2	0	0	0	21	2	0	0	0	22	2	0	0	0	22	2	0	0	0
September 2048	16	1	0	0	0	16	1	0	0	0	17	1	0	0	0	17	1	0	0	0
September 2049	11	1	0	0	0	11	1	0	0	0	11	1	0	0	0	12	1	0	0	0
September 2050	5	0	0	0	0	6	0	0	0	0	6	0	0	0	0	6	0	0	0	0
September 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	17.9	8.4	5.3	3.9	3.2	17.9	8.5	5.4	4.0	3.2	18.2	8.4	5.3	3.9	3.1	18.3	8.5	5.4	3.9	3.1

Yield Considerations

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

- the anticipated yield of that Class resulting from its purchase price,
- the investor's own projection of Mortgage Loan prepayment rates under a variety of scenarios,
- in the case of the Group 2, 5, 7, 12 and 21 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 Compounded SOFR under a variety of scenarios.

No representation is made regarding Mortgage Loan prepayment rates , Underlying Certificate payment rates, 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.

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

Low levels of Compounded SOFR can reduce the yield of the Floating Rate Classes. High levels of Compounded SOFR can significantly 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 Compounded SOFR and Class MT may not benefit from particularly low levels of Compounded SOFR 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 Compounded SOFR.

The Mortgage Loans will not prepay at any constant rate until maturity, and it is unlikely that 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 Compounded SOFR and (2) the purchase price of each Class (expressed as a percentage of Original Class Principal Balance or 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 IA to Prepayments
Assumed Price 13.5%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>180%</u>	<u>265%</u>	<u>400%</u>	<u>435%</u>
16.2%	14.6%	9.8%	2.1%	0.0%

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

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>180%</u>	<u>265%</u>	<u>400%</u>	<u>462%</u>
10.0%	10.0%	10.0%	3.4%	0.0%

SECURITY GROUP 2

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

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>415%</u>	<u>486%</u>	<u>700%</u>	<u>900%</u>
22.5%	5.8%	0.0%	(18.6)%	(38.1)%

SECURITY GROUP 3

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

PSA Prepayment Assumption Rates				
<u>159%</u>	<u>270%</u>	<u>300%</u>	<u>332%</u>	<u>600%</u>
9.7%	3.6%	1.9%	0.0%	(15.8)%

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

PSA Prepayment Assumption Rates				
<u>159%</u>	<u>270%</u>	<u>300%</u>	<u>420%</u>	<u>600%</u>
5.6%	5.6%	5.6%	0.0%	(9.9)%

SECURITY GROUP 4

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

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>400%</u>	<u>526%</u>	<u>600%</u>	<u>800%</u>
26.2%	10.6%	0.0%	(6.4)%	(25.1)%

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

SECURITY GROUP 5

**Sensitivity of Class MS to Prepayments
Assumed Price 113.5%***

<u>Compounded SOFR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>300%</u>	<u>560%</u>	<u>900%</u>	<u>1,200%</u>
0.005%	7.1%	6.6%	5.8%	4.9%
0.050%	6.9%	6.4%	5.6%	4.8%
1.275%	3.1%	2.6%	1.8%	1.0%
2.500% and above	(0.7)%	(1.2)%	(1.9)%	(2.8)%

**Sensitivity of Class MT to Prepayments
Assumed Price 99.0%***

<u>Compounded SOFR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>300%</u>	<u>560%</u>	<u>900%</u>	<u>1,200%</u>
2.50% and below	3.1%	3.1%	3.2%	3.2%
2.95%	1.6%	1.6%	1.7%	1.7%
3.40% and above	0.1%	0.1%	0.2%	0.2%

SECURITY GROUP 6

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

<u>PSA Prepayment Assumption Rates</u>				
<u>157%</u>	<u>200%</u>	<u>300%</u>	<u>399%</u>	<u>400%</u>
13.0%	10.7%	5.4%	0.0%	0.0%

**Sensitivity of Class IB to Prepayments
Assumed Price 13.5%***

<u>PSA Prepayment Assumption Rates</u>				
<u>157%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>460%</u>
7.3%	7.3%	7.3%	3.0%	0.0%

SECURITY GROUP 7

**Sensitivity of Class CI to Prepayments
Assumed Price 4.5%***

<u>PSA Prepayment Assumption Rates</u>				
<u>150%</u>	<u>180%</u>	<u>267%</u>	<u>400%</u>	<u>915%</u>
54.7%	54.7%	54.7%	47.9%	0.1%

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

SECURITY GROUP 8

**Sensitivity of Class EI to Prepayments
Assumed Price 10.0%***

PSA Prepayment Assumption Rates				
<u>227%</u>	<u>310%</u>	<u>344%</u>	<u>511%</u>	<u>700%</u>
22.7%	16.3%	13.6%	0.0%	(16.7)%

SECURITY GROUP 9

**Sensitivity of Class SA to Prepayments
Assumed Price 16.0%***

<u>Compounded SOFR</u>	PSA Prepayment Assumption Rates			
	<u>100%</u>	<u>250%</u>	<u>400%</u>	<u>500%</u>
0.005%	15.9%	7.9%	(0.4)%	(6.0)%
0.010%	15.9%	7.9%	(0.4)%	(6.1)%
1.855%	2.4%	(6.0)%	(14.8)%	(20.9)%
3.700% and above	**	**	**	**

**Sensitivity of Class SB to Prepayments
Assumed Price 15.0%***

<u>Compounded SOFR</u>	PSA Prepayment Assumption Rates			
	<u>100%</u>	<u>250%</u>	<u>400%</u>	<u>500%</u>
0.005%	17.7%	9.8%	1.5%	(4.1)%
0.010%	17.7%	9.7%	1.5%	(4.1)%
1.855%	3.4%	(5.0)%	(13.8)%	(19.8)%
3.700% and above	**	**	**	**

SECURITY GROUP 10

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

<u>Compounded SOFR</u>	PSA Prepayment Assumption Rates			
	<u>200%</u>	<u>350%</u>	<u>500%</u>	<u>700%</u>
0.005%	23.5%	15.7%	7.7%	(3.2)%
0.050%	22.9%	15.1%	7.1%	(3.9)%
2.050%	(2.0)%	(10.6)%	(19.7)%	(32.3)%
3.200% and above	**	**	**	**

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

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

SECURITY GROUP 11

**Sensitivity of Class NI to Prepayments
Assumed Price 13.5%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>350%</u>	<u>372%</u>	<u>500%</u>	<u>700%</u>
9.5%	1.3%	0.0%	(7.3)%	(19.1)%

SECURITY GROUP 12

**Sensitivity of Class JI to Prepayments
Assumed Price 12.5%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>400%</u>	<u>526%</u>	<u>600%</u>	<u>800%</u>
25.8%	10.4%	0.0%	(6.3)%	(24.6)%

SECURITY GROUP 13

**Sensitivity of Class IJ to Prepayments
Assumed Price 13.5%***

PSA Prepayment Assumption Rates				
<u>160%</u>	<u>250%</u>	<u>324%</u>	<u>380%</u>	<u>500%</u>
11.8%	7.1%	3.1%	0.0%	(6.7)%

SECURITY GROUP 14

**Sensitivity of Class CS to Prepayments
Assumed Price 6.5%***

Compounded SOFR	PSA Prepayment Assumption Rates			
	<u>200%</u>	<u>350%</u>	<u>500%</u>	<u>700%</u>
0.005%	35.0%	22.9%	10.2%	(8.2)%
0.050%	34.2%	22.2%	9.5%	(8.8)%
2.050%	0.4%	(10.0)%	(21.0)%	(36.9)%
3.150% and above	**	**	**	**

SECURITY GROUP 15

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

PSA Prepayment Assumption Rates				
<u>165%</u>	<u>270%</u>	<u>300%</u>	<u>310%</u>	<u>600%</u>
7.9%	2.2%	0.6%	0.0%	(16.4)%

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

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

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

PSA Prepayment Assumption Rates				
<u>165%</u>	<u>270%</u>	<u>300%</u>	<u>310%</u>	<u>600%</u>
7.9%	2.2%	0.6%	0.0%	(16.4)%

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

PSA Prepayment Assumption Rates				
<u>165%</u>	<u>270%</u>	<u>300%</u>	<u>310%</u>	<u>600%</u>
7.9%	2.2%	0.6%	0.0%	(16.5)%

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

PSA Prepayment Assumption Rates				
<u>165%</u>	<u>270%</u>	<u>300%</u>	<u>303%</u>	<u>600%</u>
7.7%	1.9%	0.2%	0.0%	(17.3)%

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

PSA Prepayment Assumption Rates				
<u>165%</u>	<u>270%</u>	<u>300%</u>	<u>307%</u>	<u>600%</u>
7.8%	2.1%	0.4%	0.0%	(16.8)%

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

PSA Prepayment Assumption Rates				
<u>165%</u>	<u>270%</u>	<u>299%</u>	<u>300%</u>	<u>600%</u>
7.6%	1.7%	0.0%	0.0%	(17.8)%

**Sensitivity of Class IY to Prepayments
Assumed Price 13.5%***

PSA Prepayment Assumption Rates				
<u>165%</u>	<u>270%</u>	<u>300%</u>	<u>351%</u>	<u>600%</u>
2.2%	2.2%	2.2%	0.0%	(13.2)%

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

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

PSA Prepayment Assumption Rates				
<u>165%</u>	<u>270%</u>	<u>300%</u>	<u>310%</u>	<u>600%</u>
7.9%	2.2%	0.6%	0.0%	(16.5)%

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

PSA Prepayment Assumption Rates				
<u>165%</u>	<u>270%</u>	<u>300%</u>	<u>305%</u>	<u>600%</u>
7.8%	2.0%	0.3%	0.0%	(17.1)%

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

PSA Prepayment Assumption Rates				
<u>165%</u>	<u>270%</u>	<u>299%</u>	<u>300%</u>	<u>600%</u>
7.6%	1.7%	0.0%	0.0%	(17.8)%

**Sensitivity of Class YI to Prepayments
Assumed Price 13.5%***

PSA Prepayment Assumption Rates				
<u>165%</u>	<u>270%</u>	<u>300%</u>	<u>345%</u>	<u>600%</u>
2.5%	2.0%	2.0%	0.0%	(13.6)%

SECURITY GROUP 16

**Sensitivity of Class HI to Prepayments
Assumed Price 10.5%***

PSA Prepayment Assumption Rates				
<u>190%</u>	<u>220%</u>	<u>300%</u>	<u>409%</u>	<u>500%</u>
6.0%	6.0%	6.0%	0.0%	(5.5)%

SECURITY GROUP 17

**Sensitivity of Class IC to Prepayments
Assumed Price 11.5%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>325%</u>	<u>446%</u>	<u>500%</u>
13.7%	12.1%	6.9%	0.0%	(3.1)%

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

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

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>325%</u>	<u>484%</u>	<u>500%</u>
7.9%	7.9%	7.9%	0.0%	(0.8)%

**Sensitivity of Class IH to Prepayments
Assumed Price 11.5%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>325%</u>	<u>491%</u>	<u>500%</u>
8.7%	8.7%	8.7%	0.0%	(0.5)%

SECURITY GROUP 18

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

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>300%</u>	<u>387%</u>	<u>500%</u>
4.2%	4.2%	4.2%	0.0%	(6.0)%

**Sensitivity of Class IK to Prepayments
Assumed Price 15.0%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>300%</u>	<u>330%</u>	<u>500%</u>
7.1%	5.5%	1.7%	0.1%	(9.5)%

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

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>300%</u>	<u>383%</u>	<u>500%</u>
4.3%	4.3%	4.3%	0.0%	(6.9)%

SECURITY GROUP 19

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

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>268%</u>	<u>300%</u>	<u>500%</u>
3.7%	2.1%	0.0%	(1.8)%	(13.2)%

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

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

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>300%</u>	<u>328%</u>	<u>500%</u>
1.4%	1.4%	1.4%	0.0%	(10.1)%

**Sensitivity of Class UI to Prepayments
Assumed Price 13.5%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>300%</u>	<u>329%</u>	<u>500%</u>
1.3%	1.3%	1.3%	0.0%	(9.1)%

SECURITY GROUP 20

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

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>300%</u>	<u>402%</u>	<u>500%</u>
5.5%	5.5%	5.5%	0.1%	(5.8)%

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

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>300%</u>	<u>340%</u>	<u>500%</u>
7.8%	6.1%	2.3%	0.0%	(9.1)%

**Sensitivity of Class OI to Prepayments
Assumed Price 11.5%***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>230%</u>	<u>300%</u>	<u>403%</u>	<u>500%</u>
5.1%	5.1%	5.1%	0.0%	(5.3)%

SECURITY GROUP 21

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

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>324%</u>	<u>350%</u>	<u>500%</u>	<u>700%</u>
2.5%	0.0%	(1.5)%	(10.6)%	(23.5)%

* 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 19 AND 21

**Sensitivity of Class XB to Prepayments
Assumed Price 13.7%***

PSA Prepayment Assumption Rates						
<u>200%</u>	<u>230%</u>	<u>295%</u>	<u>300%</u>	<u>350%</u>	<u>500%</u>	<u>700%</u>
3.1%	2.3%	0.1%	(0.2)%	(3.0)%	(11.9)%	(24.4)%

SECURITY GROUP 22

**Sensitivity of Class AX to Prepayments
Assumed Price 16.0%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>232%</u>	<u>300%</u>	<u>450%</u>	<u>600%</u>
4.5%	0.0%	(3.7)%	(12.3)%	(21.2)%

**Sensitivity of Class IV to Prepayments
Assumed Price 15.8%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>233%</u>	<u>300%</u>	<u>450%</u>	<u>600%</u>
4.7%	0.0%	(3.8)%	(12.6)%	(21.6)%

**Sensitivity of Class IW to Prepayments
Assumed Price 15.0%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>288%</u>	<u>300%</u>	<u>450%</u>	<u>600%</u>
8.9%	0.0%	(0.8)%	(11.4)%	(22.4)%

**Sensitivity of Class IX to Prepayments
Assumed Price 16.0%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>232%</u>	<u>300%</u>	<u>450%</u>	<u>600%</u>
4.5%	0.1%	(3.7)%	(12.3)%	(21.2)%

**Sensitivity of Class TX to Prepayments
Assumed Price 16.0%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>232%</u>	<u>300%</u>	<u>450%</u>	<u>600%</u>
4.5%	0.1%	(3.7)%	(12.3)%	(21.2)%

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

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

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>281%</u>	<u>300%</u>	<u>450%</u>	<u>600%</u>
7.4%	0.0%	(1.1)%	(9.9)%	(19.0)%

**Sensitivity of Class WI to Prepayments
Assumed Price 16.75%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>280%</u>	<u>300%</u>	<u>450%</u>	<u>600%</u>
7.2%	0.0%	(1.1)%	(9.7)%	(18.7)%

**Sensitivity of Class XA to Prepayments
Assumed Price 15.0%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>225%</u>	<u>300%</u>	<u>450%</u>	<u>600%</u>
4.9%	0.1%	(5.1)%	(15.9)%	(27.1)%

**Sensitivity of Class XT to Prepayments
Assumed Price 8.5%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>300%</u>	<u>450%</u>	<u>540%</u>	<u>600%</u>
20.4%	12.7%	4.8%	0.0%	(3.2)%

* 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 Double REMIC Series for United States federal income tax purposes. Separate REMIC elections will be made for the Pooling REMIC and the Issuing REMIC.

Regular Securities

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

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

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

<u>Group(s)</u>	<u>PSA</u>
1 and 7	180%
2	415%
3 and 15	270%
4 and 12	400%
5	560%
6	200%
8	310%
9 and 13	250%
10, 11, 14 and 21	350%
16	220%
17, 18, 19 and 20	230%
22	300%

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 Compounded SOFR at any time after the date of this Supplement. See “*Certain United States Federal Income Tax Consequences*” in the Base Offering Circular.

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

Residual Securities

The Class RR Securities will represent the beneficial ownership of the Residual Interest in the Pooling REMIC and the beneficial ownership of the Residual Interest in the Issuing REMIC. The Residual Securities, *i.e.*, the Class RR Securities, generally will be treated as “residual interests” in a REMIC for domestic building and loan associations and as “real estate assets” for REITs, as described in “*Certain*

United States Federal Income Tax Consequences” in the Base Offering Circular, but will not be treated as debt for United States federal income tax purposes. Instead, the Holders of the Residual Securities will be required to report, and will be taxed on, their pro rata shares of the taxable income or loss of the Trust REMICs, and these requirements will continue until there are no outstanding regular interests in the respective Trust REMICs. Thus, Residual Holders will have taxable income attributable to the Residual Securities even though they will not receive principal or interest distributions with respect to the Residual Securities, which could result in a negative after-tax return for the Residual Holders. Even though the Holders of the Residual Securities are not entitled to any stated principal or interest payments on the Residual Securities, the Trust REMICs may have substantial taxable income in certain 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 other than the Delay 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), (2) the Original Component Principal Balance of each Component of each related Class and (3) the Scheduled Principal Balances or Aggregate Scheduled Principal Balances of each Class or Component 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 6								
Combination 1(5)								
BA	\$ 73,257,203	BC	\$ 73,257,203	PAC	1.25%	FIX	38382X4A0	September 2051
		BD	73,257,203	PAC	1.00	FIX	38382X4B8	September 2051
		BE	54,942,902	PAC	1.75	FIX	38382X4C6	September 2051
		BG	43,954,321	PAC	2.00	FIX	38382X4D4	September 2051
		BH	73,257,203	PAC	0.75	FIX	38382X4E2	September 2051
		IB	18,314,300	NTL(PAC)	3.00	FIX/IO	38382X4F9	September 2051
Security Group 15								
Combination 2								
GI	\$ 4,264,737	IN	\$ 46,914,707	NTL(PT)	2.50%	FIX/IO	38382X4G7	September 2051
IM	12,881,930							
IT	29,768,040							
Combination 3								
GI	\$ 4,264,737	QI	\$ 90,164,835	NTL(PT)	2.50%	FIX/IO	38382X4H5	September 2051
IG	15,921,784							
IM	12,881,930							
IT	29,768,040							
MI	15,177,797							
TI	12,150,547							
Combination 4(5)								
GP	\$ 83,317,000	GA	\$ 83,317,000	PAC I	1.00%	FIX	38382X4J1	September 2051
		GB	83,317,000	PAC I	1.25	FIX	38382X4K8	September 2051
		GC	83,317,000	PAC I	1.50	FIX	38382X4L6	September 2051
		GD	83,317,000	PAC I	1.75	FIX	38382X4M4	September 2051
		YI	33,326,800	NTL(PAC I)	2.50	FIX/IO	38382X4N2	September 2051

REMIC Securities

MX Securities

Class	Original Class		Related MX Class	Maximum Original Balance or Class Notional Balance(2)		Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
	Principal Balance or Class Notional Balance	Notional Balance		Principal Balance or Class Notional Balance(2)	Balance(2)					
Combination 5(5)										
GQ	\$113,407,000		GE	\$113,407,000		PAC I	1.00%	FIX	38382X4P7	September 2051
			GH	113,407,000		PAC I	1.25	FIX	38382X4Q5	September 2051
			GJ	113,407,000		PAC I	1.50	FIX	38382X4R3	September 2051
			GL	113,407,000		PAC I	1.75	FIX	38382X4S1	September 2051
			IY	45,362,800		NTL(PAC I)	2.50	FIX/IO	38382X4T9	September 2051
Combination 6										
IG	\$ 15,921,784		IQ	\$ 43,250,128		NTL(PT)	2.50%	FIX/IO	38382X4U6	September 2051
MI	15,177,797									
TI	12,150,547									
Security Group 17										
Combination 7(5)										
AH	\$ 64,459,415		HB	\$ 64,459,415		PAC/AD	1.75%	FIX	38382X4V4	August 2051
			HC	64,459,415		PAC/AD	1.50	FIX	38382X4W2	August 2051
			HD	64,459,415		PAC/AD	1.25	FIX	38382X4X0	August 2051
			HE	64,459,415		PAC/AD	1.00	FIX	38382X4Y8	August 2051
			HG	64,459,415		PAC/AD	0.75	FIX	38382X4Z5	August 2051
			IH	26,858,089		NTL(PAC/AD)	3.00	FIX/IO	38382X5A9	August 2051
Combination 8(5)										
AH	\$ 64,459,415		HJ	\$ 65,110,520		PAC/AD	1.00%	FIX	38382X5B7	September 2051
HL	651,105		HK	65,110,520		PAC/AD	1.25	FIX	38382X5C5	September 2051
			HM	65,110,520		PAC/AD	1.50	FIX	38382X5D3	September 2051
			HN	65,110,520		PAC/AD	1.75	FIX	38382X5E1	September 2051
			HP	65,110,520		PAC/AD	2.00	FIX	38382X5F8	September 2051
			ID	21,703,506		NTL(PAC/AD)	3.00	FIX/IO	38382X5G6	September 2051
Security Group 18										
Combination 9(5)										
NA	\$ 36,738,893		KI	\$ 15,307,872		NTL(PAC/AD)	3.00%	FIX/IO	38382X5H4	July 2051
			NB	36,738,893		PAC/AD	1.75	FIX	38382X5J0	July 2051
			NC	36,738,893		PAC/AD	1.50	FIX	38382X5K7	July 2051
			ND	36,738,893		PAC/AD	1.25	FIX	38382X5L5	July 2051
			NE	36,738,893		PAC/AD	1.00	FIX	38382X5M3	July 2051
			NG	36,738,893		PAC/AD	0.75	FIX	38382X5N1	July 2051

REMIC Securities

MX Securities

Class	Original Class		Related MX Class	Maximum		Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
	Principal Balance or Class Notional Balance	Notional Balance		Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)					
Combination 10(5)										
NA	\$ 36,738,893		IE	\$ 12,426,481		NTL(PAC/AD)	3.00%	FIX/IO	38382X5P6	September 2051
NL	540,552		NH	37,279,445		PAC/AD	1.00	FIX	38382X5Q4	September 2051
			NJ	37,279,445		PAC/AD	1.25	FIX	38382X5R2	September 2051
			NK	37,279,445		PAC/AD	1.50	FIX	38382X5S0	September 2051
			NM	37,279,445		PAC/AD	1.75	FIX	38382X5T8	September 2051
			NP	37,279,445		PAC/AD	2.00	FIX	38382X5U5	September 2051
Security Group 19										
Combination 11(5)										
QA	\$ 46,293,783		IU	\$ 23,146,891		NTL(PAC/AD)	2.50%	FIX/IO	38382X5V3	July 2051
			QB	46,293,783		PAC/AD	1.75	FIX	38382X5W1	July 2051
			QC	46,293,783		PAC/AD	1.50	FIX	38382X5X9	July 2051
			QD	46,293,783		PAC/AD	1.25	FIX	38382X5Y7	July 2051
			QE	46,293,783		PAC/AD	1.00	FIX	38382X5Z4	July 2051
			QH	46,293,783		PAC/AD	0.75	FIX	38382X6A8	July 2051
Combination 12(5)										
QA	\$ 46,293,783		QJ	\$ 46,879,780		PAC/AD	1.00%	FIX	38382X6B6	September 2051
QL	585,997		QK	46,879,780		PAC/AD	1.25	FIX	38382X6C4	September 2051
			QM	46,879,780		PAC/AD	1.50	FIX	38382X6D2	September 2051
			QN	46,879,780		PAC/AD	1.75	FIX	38382X6E0	September 2051
			QP	46,879,780		PAC/AD	2.00	FIX	38382X6F7	September 2051
			UI	18,751,912		NTL(PAC/AD)	2.50	FIX/IO	38382X6G5	September 2051
Security Group 20										
Combination 13(5)										
LA	\$ 35,684,177		IL	\$ 17,842,088		NTL(PAC/AD)	2.50%	FIX/IO	38382X6H3	July 2051
			LB	35,684,177		PAC/AD	1.75	FIX	38382X6J9	July 2051
			LC	35,684,177		PAC/AD	1.50	FIX	38382X6K6	July 2051
			LD	35,684,177		PAC/AD	1.25	FIX	38382X6L4	July 2051
			LE	35,684,177		PAC/AD	1.00	FIX	38382X6M2	July 2051
			LG	35,684,177		PAC/AD	0.75	FIX	38382X6N0	July 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 or Class Notional Balance	Notional Balance		Principal Balance or Class Notional Balance(2)	Notional Balance					
Combination 14(5)										
LA	\$ 35,684,177		LH	\$ 36,227,591		PAC/AD	1.00%	FIX	38382X6P5	September 2051
LM	543,414		IJ	36,227,591		PAC/AD	1.25	FIX	38382X6Q3	September 2051
			LK	36,227,591		PAC/AD	1.50	FIX	38382X6R1	September 2051
			LN	36,227,591		PAC/AD	1.75	FIX	38382X6S9	September 2051
			LP	36,227,591		PAC/AD	2.00	FIX	38382X6T7	September 2051
			OI	14,491,036		NTL(PAC/AD)	2.50	FIX/IO	38382X6U4	September 2051
Security Groups 17, 18, 19 and 20										
Combination 15(6)										
ZH	\$ 11,139,480		Z	\$ 27,429,289		SUP	2.00%	FIX/Z	38382X6V2	September 2051
ZL	4,911,518									
ZN	5,071,468									
ZQ	6,306,823									
Security Groups 19 and 21										
Combination 16(6)										
I	\$ 10,637,320		XB	\$ 23,176,294		NTL(SC/PT)	2.50%	FIX/IO	38382X6W0	September 2051
XI	12,538,974									
Security Group 22										
Combination 17										
AX	\$ 51,548,160		IV	\$ 94,028,260		NTL(PT/SEQ)	2.50%	FIX/IO	38382X6X8	September 2051
TX	30,000,000									
XA	12,480,100									
Combination 18										
AX	\$ 51,548,160		IX	\$ 81,548,160		NTL(PT)	2.50%	FIX/IO	38382X6Y6	September 2051
TX	30,000,000									
Combination 19										
AY	\$ 4,069,401		CY	\$ 8,151,205		SEQ	1.50%	FIX	38382X6Z3	September 2051
BY	4,081,804									
Combination 20										
CB	\$124,801,000		CA	\$250,000,000		SEQ	1.25%	FIX	38382X7A7	March 2051
CD	125,199,000									

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 or Class Notional Balance	Notional Balance		Principal Balance or Class Notional Balance(2)	Notional Balance					
Combination 21(5)										
GT	\$150,000,000		TA	\$150,000,000		PT	1.00%	FIX	38382X7B5	September 2051
			TB	150,000,000		PT	1.25	FIX	38382X7C3	September 2051
			TC	150,000,000		PT	1.50	FIX	38382X7D1	September 2051
			TD	150,000,000		PT	1.75	FIX	38382X7E9	September 2051
			XT	60,000,000		NTL(PT)	2.50	FIX/IO	38382X7F6	September 2051
Combination 22										
IW	\$ 10,433,250		VI	\$ 75,073,652		NTL(PT/SEQ)	3.00%	FIX/IO	38382X7G4	September 2051
WI	64,640,402									

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

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

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

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

(5) In the case of Combinations 1, 4, 5, 7, 8, 9, 10, 11, 12, 13, 14 and 21, various subcombinations are permitted. See “Description of the Securities — Modification and Exchange” in the Base Offering Circular for a discussion of subcombinations.

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

Schedule II

SCHEDULED PRINCIPAL BALANCES

<u>Distribution Date</u>	<u>Class PA</u>	<u>Classes KQ and KZ (in the aggregate)</u>	<u>Class PL</u>	<u>Class BA</u>
Initial Balance	\$110,632,441.00	\$16,147,000.00	\$100,000,000.00	\$73,257,203.00
October 2021	110,227,676.18	16,078,183.12	99,658,403.47	73,061,498.45
November 2021	109,789,841.61	15,992,329.10	99,283,177.11	72,841,229.77
December 2021	109,319,137.14	15,889,557.52	98,874,514.31	72,596,493.70
January 2022	108,815,788.05	15,770,022.79	98,432,635.97	72,327,406.71
February 2022	108,280,044.95	15,633,914.06	97,957,790.29	72,034,105.01
March 2022	107,712,183.53	15,481,454.99	97,450,252.63	71,716,744.45
April 2022	107,112,504.40	15,312,903.53	96,910,325.26	71,375,500.40
May 2022	106,481,332.78	15,128,551.51	96,338,337.11	71,010,567.67
June 2022	105,819,018.28	14,928,724.12	95,734,643.48	70,622,160.31
July 2022	105,125,934.50	14,713,779.47	95,099,625.68	70,210,511.45
August 2022	104,402,478.73	14,484,107.85	94,433,690.70	69,775,873.10
September 2022	103,649,071.59	14,240,131.04	93,737,270.74	69,318,515.88
October 2022	102,866,156.54	13,982,301.47	93,010,822.85	68,838,728.81
November 2022	102,054,199.51	13,711,101.35	92,254,828.37	68,336,819.00
December 2022	101,213,688.40	13,427,041.63	91,469,792.49	67,813,111.32
January 2023	100,345,132.55	13,130,661.01	90,656,243.64	67,267,948.11
February 2023	99,449,062.26	12,822,524.71	89,814,732.96	66,701,688.79
March 2023	98,526,028.19	12,503,223.32	88,945,833.66	66,114,709.48
April 2023	97,576,600.80	12,173,371.44	88,050,140.40	65,507,402.61
May 2023	96,601,369.71	11,833,606.38	87,128,268.60	64,880,176.48
June 2023	95,600,943.10	11,484,586.71	86,180,853.74	64,233,454.80
July 2023	94,575,947.00	11,126,990.72	85,208,550.65	63,567,676.24
August 2023	93,527,024.65	10,761,514.97	84,212,032.72	62,883,293.90
September 2023	92,454,835.76	10,388,872.59	83,191,991.16	62,180,774.85
October 2023	91,360,055.80	10,009,791.72	82,149,134.15	61,460,599.56
November 2023	90,243,375.24	9,625,013.72	81,084,186.04	60,723,261.34
December 2023	89,135,887.47	9,235,291.51	79,997,886.49	59,969,265.81
January 2024	88,037,515.47	8,856,302.81	78,921,711.29	59,199,130.29
February 2024	86,948,182.86	8,487,850.63	77,855,570.21	58,413,383.20
March 2024	85,867,813.85	8,129,741.08	76,799,373.81	57,634,839.76
April 2024	84,796,333.28	7,781,783.31	75,753,033.45	56,863,436.79
May 2024	83,733,666.58	7,443,789.50	74,716,461.23	56,099,111.68
June 2024	82,679,739.78	7,115,574.81	73,689,570.02	55,341,802.34
July 2024	81,634,479.53	6,796,957.30	72,672,273.46	54,591,447.19
August 2024	80,597,813.04	6,487,757.92	71,664,485.93	53,847,985.22
September 2024	79,569,668.12	6,187,800.47	70,666,122.55	53,111,355.91
October 2024	78,549,973.18	5,896,911.54	69,677,099.20	52,381,499.28
November 2024	77,538,657.17	5,614,920.49	68,697,332.46	51,658,355.83
December 2024	76,535,649.63	5,341,659.38	67,726,739.65	50,941,866.59
January 2025	75,540,880.69	5,076,962.94	66,765,238.83	50,231,973.12
February 2025	74,554,281.01	4,820,668.57	65,812,748.74	49,528,617.43
March 2025	73,575,781.82	4,572,616.24	64,869,188.84	48,831,742.06
April 2025	72,605,314.90	4,332,648.51	63,934,479.29	48,141,290.04
May 2025	71,642,812.61	4,100,610.44	63,008,540.95	47,457,204.87

<u>Distribution Date</u>	<u>Class PA</u>	<u>Classes KQ and KZ (in the aggregate)</u>	<u>Class PL</u>	<u>Class BA</u>
June 2025	\$ 70,688,207.81	\$ 3,876,349.58	\$ 62,091,295.36	\$46,779,430.55
July 2025	69,741,433.93	3,659,715.92	61,182,664.76	46,107,911.56
August 2025	68,802,424.94	3,450,561.90	60,282,572.04	45,442,592.84
September 2025	67,871,115.32	3,248,742.31	59,390,940.78	44,783,419.82
October 2025	66,947,440.09	3,054,114.26	58,507,695.23	44,130,338.39
November 2025	66,031,334.80	2,866,537.24	57,632,760.28	43,483,294.90
December 2025	65,122,735.52	2,685,872.94	56,766,061.49	42,842,236.17
January 2026	64,221,578.82	2,511,985.33	55,907,525.06	42,207,109.47
February 2026	63,327,801.80	2,344,740.58	55,057,077.85	41,577,862.51
March 2026	62,441,342.06	2,184,007.03	54,214,647.33	40,954,443.47
April 2026	61,562,137.71	2,029,655.18	53,380,161.62	40,336,800.96
May 2026	60,690,127.34	1,881,557.60	52,553,549.47	39,724,884.05
June 2026	59,825,250.06	1,739,588.99	51,734,740.24	39,118,642.21
July 2026	58,967,445.45	1,603,626.06	50,923,663.92	38,518,025.38
August 2026	58,116,653.59	1,473,547.57	50,120,251.08	37,922,983.91
September 2026	57,272,815.05	1,349,234.23	49,324,432.94	37,333,468.59
October 2026	56,435,870.87	1,230,568.75	48,536,141.28	36,749,430.62
November 2026	55,605,762.56	1,117,435.74	47,755,308.50	36,170,821.62
December 2026	54,782,432.12	1,009,721.72	46,981,867.58	35,597,593.63
January 2027	53,965,822.00	907,315.09	46,215,752.08	35,029,699.11
February 2027	53,155,875.12	810,106.07	45,456,896.16	34,467,090.90
March 2027	52,352,534.88	717,986.73	44,705,234.54	33,909,722.28
April 2027	51,555,745.10	630,850.90	43,960,702.50	33,357,546.91
May 2027	50,765,450.09	548,594.19	43,223,235.91	32,810,518.86
June 2027	49,981,594.59	471,113.95	42,492,771.18	32,268,592.57
July 2027	49,204,123.79	398,309.22	41,769,245.28	31,731,722.91
August 2027	48,432,983.33	330,080.75	41,052,595.74	31,199,865.11
September 2027	47,668,119.27	266,738.90	40,342,760.62	30,672,974.79
October 2027	46,909,478.14	210,610.76	39,639,678.54	30,151,007.96
November 2027	46,157,006.86	161,510.62	38,943,288.64	29,633,921.00
December 2027	45,410,652.81	119,256.51	38,253,530.61	29,121,670.67
January 2028	44,670,363.79	83,670.12	37,570,344.65	28,614,214.09
February 2028	43,936,088.00	54,576.81	36,893,671.48	28,111,508.78
March 2028	43,209,779.86	31,805.42	36,223,452.36	27,613,512.58
April 2028	42,494,959.29	15,188.32	35,559,629.05	27,120,183.74
May 2028	41,791,449.61	4,561.27	34,902,143.82	26,631,480.83
June 2028	41,099,076.83	0.00	34,250,939.45	26,147,362.80
July 2028	40,417,669.57	0.00	33,606,832.94	25,667,788.95
August 2028	39,747,059.05	0.00	32,974,411.59	25,192,718.92
September 2028	39,087,079.03	0.00	32,353,468.49	24,722,112.71
October 2028	38,437,565.78	0.00	31,743,800.32	24,258,632.08
November 2028	37,798,358.05	0.00	31,145,207.32	23,803,539.58
December 2028	37,169,297.02	0.00	30,557,493.19	23,356,686.96
January 2029	36,550,226.27	0.00	29,980,465.06	22,917,928.57
February 2029	35,940,991.75	0.00	29,413,933.41	22,487,121.27
March 2029	35,341,441.75	0.00	28,857,712.04	22,064,124.42
April 2029	34,751,426.82	0.00	28,311,617.98	21,648,799.83
May 2029	34,170,799.80	0.00	27,775,471.46	21,241,011.69

<u>Distribution Date</u>	<u>Class PA</u>	<u>Classes KQ and KZ (in the aggregate)</u>	<u>Class PL</u>	<u>Class BA</u>
June 2029	\$ 33,599,415.74	\$ 0.00	\$ 27,249,095.82	\$20,840,626.58
July 2029	33,037,131.90	0.00	26,732,317.52	20,447,513.38
August 2029	32,483,807.70	0.00	26,224,966.01	20,061,543.28
September 2029	31,939,304.66	0.00	25,726,873.75	19,682,589.67
October 2029	31,403,486.42	0.00	25,237,876.09	19,310,528.19
November 2029	30,876,218.69	0.00	24,757,811.29	18,945,236.61
December 2029	30,357,369.19	0.00	24,286,520.40	18,586,594.85
January 2030	29,846,807.68	0.00	23,823,847.27	18,234,484.91
February 2030	29,344,405.86	0.00	23,369,638.46	17,888,790.86
March 2030	28,850,037.40	0.00	22,923,743.23	17,549,398.77
April 2030	28,363,577.85	0.00	22,486,013.47	17,216,196.73
May 2030	27,884,904.70	0.00	22,056,303.64	16,889,074.74
June 2030	27,413,897.24	0.00	21,634,470.77	16,567,924.74
July 2030	26,950,436.65	0.00	21,220,374.38	16,252,640.57
August 2030	26,494,405.86	0.00	20,813,876.44	15,943,117.90
September 2030	26,045,689.61	0.00	20,414,841.35	15,639,254.23
October 2030	25,604,174.38	0.00	20,023,135.88	15,340,948.85
November 2030	25,169,748.37	0.00	19,638,629.12	15,048,102.80
December 2030	24,742,301.49	0.00	19,261,192.47	14,760,618.86
January 2031	24,321,725.31	0.00	18,890,699.58	14,478,401.51
February 2031	23,907,913.06	0.00	18,527,026.29	14,201,356.89
March 2031	23,500,759.57	0.00	18,170,050.65	13,929,392.78
April 2031	23,100,161.30	0.00	17,819,652.83	13,662,418.58
May 2031	22,706,016.26	0.00	17,475,715.11	13,400,345.28
June 2031	22,318,224.02	0.00	17,138,121.81	13,143,085.41
July 2031	21,936,685.68	0.00	16,806,759.31	12,890,553.05
August 2031	21,561,303.84	0.00	16,481,515.97	12,642,663.76
September 2031	21,191,982.59	0.00	16,162,282.11	12,399,334.60
October 2031	20,828,627.48	0.00	15,848,949.99	12,160,484.08
November 2031	20,471,145.49	0.00	15,541,413.72	11,926,032.12
December 2031	20,119,445.02	0.00	15,239,569.33	11,695,900.06
January 2032	19,773,435.86	0.00	14,943,314.63	11,470,010.61
February 2032	19,433,029.20	0.00	14,652,549.25	11,248,287.85
March 2032	19,098,137.54	0.00	14,367,174.57	11,030,657.17
April 2032	18,768,674.77	0.00	14,087,093.71	10,817,045.28
May 2032	18,444,556.03	0.00	13,812,211.50	10,607,380.18
June 2032	18,125,697.82	0.00	13,542,434.45	10,401,591.12
July 2032	17,812,017.85	0.00	13,277,670.69	10,199,608.60
August 2032	17,503,435.14	0.00	13,017,829.98	10,001,364.34
September 2032	17,199,869.92	0.00	12,762,823.69	9,806,791.27
October 2032	16,901,243.63	0.00	12,512,564.72	9,615,823.47
November 2032	16,607,478.94	0.00	12,266,967.53	9,428,396.21
December 2032	16,318,499.66	0.00	12,025,948.06	9,244,445.87
January 2033	16,034,230.81	0.00	11,789,423.76	9,063,909.97
February 2033	15,754,598.53	0.00	11,557,313.51	8,886,727.12
March 2033	15,479,530.08	0.00	11,329,537.65	8,712,837.01
April 2033	15,208,953.85	0.00	11,106,017.90	8,542,180.39
May 2033	14,942,799.34	0.00	10,886,677.38	8,374,699.06

<u>Distribution Date</u>	<u>Class PA</u>	<u>Classes KQ and KZ (in the aggregate)</u>	<u>Class PL</u>	<u>Class BA</u>
June 2033	\$ 14,680,997.08	\$ 0.00	\$ 10,671,440.55	\$ 8,210,335.83
July 2033	14,423,478.72	0.00	10,460,233.22	8,049,034.53
August 2033	14,170,176.91	0.00	10,252,982.49	7,890,739.99
September 2033	13,921,025.36	0.00	10,049,616.78	7,735,397.97
October 2033	13,675,958.79	0.00	9,850,065.75	7,582,955.24
November 2033	13,434,912.92	0.00	9,654,260.30	7,433,359.47
December 2033	13,197,824.44	0.00	9,462,132.58	7,286,559.27
January 2034	12,964,631.03	0.00	9,273,615.92	7,142,504.15
February 2034	12,735,271.32	0.00	9,088,644.82	7,001,144.52
March 2034	12,509,684.87	0.00	8,907,154.96	6,862,431.64
April 2034	12,287,812.20	0.00	8,729,083.16	6,726,317.67
May 2034	12,069,594.70	0.00	8,554,367.35	6,592,755.58
June 2034	11,854,974.68	0.00	8,382,946.54	6,461,699.19
July 2034	11,643,895.36	0.00	8,214,760.87	6,333,103.13
August 2034	11,436,300.78	0.00	8,049,751.49	6,206,922.84
September 2034	11,232,135.89	0.00	7,887,860.63	6,083,114.53
October 2034	11,031,346.45	0.00	7,729,031.53	5,961,635.20
November 2034	10,833,879.07	0.00	7,573,208.44	5,842,442.61
December 2034	10,639,681.19	0.00	7,420,336.59	5,725,495.26
January 2035	10,448,701.05	0.00	7,270,362.20	5,610,752.40
February 2035	10,260,887.67	0.00	7,123,232.43	5,498,173.97
March 2035	10,076,190.88	0.00	6,978,895.40	5,387,720.65
April 2035	9,894,561.27	0.00	6,837,300.12	5,279,353.82
May 2035	9,715,950.19	0.00	6,698,396.53	5,173,035.51
June 2035	9,540,309.75	0.00	6,562,135.46	5,068,728.46
July 2035	9,367,592.78	0.00	6,428,468.61	4,966,396.04
August 2035	9,197,752.86	0.00	6,297,348.53	4,866,002.31
September 2035	9,030,744.27	0.00	6,168,728.63	4,767,511.93
October 2035	8,866,521.99	0.00	6,042,563.15	4,670,890.20
November 2035	8,705,041.72	0.00	5,918,807.13	4,576,103.04
December 2035	8,546,259.81	0.00	5,797,416.43	4,483,116.97
January 2036	8,390,133.32	0.00	5,678,347.68	4,391,899.12
February 2036	8,236,619.94	0.00	5,561,558.30	4,302,417.18
March 2036	8,085,678.03	0.00	5,447,006.45	4,214,639.43
April 2036	7,937,266.60	0.00	5,334,651.05	4,128,534.71
May 2036	7,791,345.28	0.00	5,224,451.76	4,044,072.43
June 2036	7,647,874.33	0.00	5,116,368.95	3,961,222.51
July 2036	7,506,814.63	0.00	5,010,363.69	3,879,955.44
August 2036	7,368,127.66	0.00	4,906,397.76	3,800,242.22
September 2036	7,231,775.48	0.00	4,804,433.62	3,722,054.37
October 2036	7,097,720.78	0.00	4,704,434.40	3,645,363.92
November 2036	6,965,926.78	0.00	4,606,363.89	3,570,143.38
December 2036	6,836,357.30	0.00	4,510,186.53	3,496,365.78
January 2037	6,708,976.71	0.00	4,415,867.40	3,424,004.62
February 2037	6,583,749.94	0.00	4,323,372.18	3,353,033.86
March 2037	6,460,642.46	0.00	4,232,667.21	3,283,427.93
April 2037	6,339,620.26	0.00	4,143,719.39	3,215,161.74
May 2037	6,220,649.89	0.00	4,056,496.25	3,148,210.63

<u>Distribution Date</u>	<u>Class PA</u>	<u>Classes KQ and KZ (in the aggregate)</u>	<u>Class PL</u>	<u>Class BA</u>
June 2037	\$ 6,103,698.39	\$ 0.00	\$ 3,970,965.86	\$ 3,082,550.36
July 2037	5,988,733.34	0.00	3,887,096.91	3,018,157.17
August 2037	5,875,722.78	0.00	3,804,858.62	2,955,007.68
September 2037	5,764,635.30	0.00	3,724,220.77	2,893,078.96
October 2037	5,655,439.93	0.00	3,645,153.70	2,832,348.48
November 2037	5,548,106.23	0.00	3,567,628.25	2,772,794.11
December 2037	5,442,604.18	0.00	3,491,615.81	2,714,394.12
January 2038	5,338,904.28	0.00	3,417,088.27	2,657,127.16
February 2038	5,236,977.45	0.00	3,344,018.05	2,600,972.28
March 2038	5,136,795.08	0.00	3,272,378.04	2,545,908.90
April 2038	5,038,329.00	0.00	3,202,141.62	2,491,916.80
May 2038	4,941,551.48	0.00	3,133,282.67	2,438,976.14
June 2038	4,846,435.23	0.00	3,065,775.53	2,387,067.41
July 2038	4,752,953.38	0.00	2,999,594.98	2,336,171.47
August 2038	4,661,079.48	0.00	2,934,716.30	2,286,269.53
September 2038	4,570,787.49	0.00	2,871,115.18	2,237,343.13
October 2038	4,482,051.78	0.00	2,808,767.76	2,189,374.12
November 2038	4,394,847.11	0.00	2,747,650.61	2,142,344.72
December 2038	4,309,148.66	0.00	2,687,740.73	2,096,237.43
January 2039	4,224,931.96	0.00	2,629,015.53	2,051,035.10
February 2039	4,142,172.96	0.00	2,571,452.82	2,006,720.85
March 2039	4,060,847.97	0.00	2,515,030.83	1,963,278.14
April 2039	3,980,933.67	0.00	2,459,728.17	1,920,690.70
May 2039	3,902,407.10	0.00	2,405,523.85	1,878,942.58
June 2039	3,825,245.66	0.00	2,352,397.24	1,838,018.10
July 2039	3,749,427.13	0.00	2,300,328.10	1,797,901.87
August 2039	3,674,929.60	0.00	2,249,296.55	1,758,578.78
September 2039	3,601,731.53	0.00	2,199,283.08	1,720,033.98
October 2039	3,529,811.70	0.00	2,150,268.52	1,682,252.89
November 2039	3,459,149.25	0.00	2,102,234.06	1,645,221.22
December 2039	3,389,723.62	0.00	2,055,161.22	1,608,924.91
January 2040	3,321,514.58	0.00	2,009,031.87	1,573,350.16
February 2040	3,254,502.22	0.00	1,963,828.20	1,538,483.43
March 2040	3,188,666.95	0.00	1,919,532.72	1,504,311.41
April 2040	3,123,989.48	0.00	1,876,128.27	1,470,821.05
May 2040	3,060,450.82	0.00	1,833,598.00	1,437,999.53
June 2040	2,998,032.29	0.00	1,791,925.35	1,405,834.25
July 2040	2,936,715.50	0.00	1,751,094.08	1,374,312.85
August 2040	2,876,482.34	0.00	1,711,088.25	1,343,423.19
September 2040	2,817,315.00	0.00	1,671,892.19	1,313,153.36
October 2040	2,759,195.93	0.00	1,633,490.53	1,283,491.65
November 2040	2,702,107.89	0.00	1,595,868.19	1,254,426.59
December 2040	2,646,033.89	0.00	1,559,010.34	1,225,946.88
January 2041	2,590,957.19	0.00	1,522,902.43	1,198,041.45
February 2041	2,536,861.36	0.00	1,487,530.20	1,170,699.44
March 2041	2,483,730.20	0.00	1,452,879.61	1,143,910.16
April 2041	2,431,547.75	0.00	1,418,936.91	1,117,663.15
May 2041	2,380,298.35	0.00	1,385,688.59	1,091,948.10

<u>Distribution Date</u>	<u>Class PA</u>	<u>Classes KQ and KZ (in the aggregate)</u>	<u>Class PL</u>	<u>Class BA</u>
June 2041	\$ 2,329,966.55	\$ 0.00	\$ 1,353,121.38	\$ 1,066,754.93
July 2041	2,280,537.15	0.00	1,321,222.27	1,042,073.71
August 2041	2,231,995.20	0.00	1,289,978.47	1,017,894.70
September 2041	2,184,325.98	0.00	1,259,377.43	994,208.35
October 2041	2,137,515.02	0.00	1,229,406.85	971,005.28
November 2041	2,091,548.05	0.00	1,200,054.63	948,276.28
December 2041	2,046,411.05	0.00	1,171,308.90	926,012.30
January 2042	2,002,090.20	0.00	1,143,158.01	904,204.46
February 2042	1,958,571.94	0.00	1,115,590.53	882,844.05
March 2042	1,915,842.87	0.00	1,088,595.23	861,922.51
April 2042	1,873,889.85	0.00	1,062,161.09	841,431.46
May 2042	1,832,699.93	0.00	1,036,277.30	821,362.63
June 2042	1,792,260.37	0.00	1,010,933.25	801,707.94
July 2042	1,752,558.61	0.00	986,118.50	782,459.44
August 2042	1,713,582.33	0.00	961,822.83	763,609.34
September 2042	1,675,319.38	0.00	938,036.21	745,149.98
October 2042	1,637,757.81	0.00	914,748.78	727,073.84
November 2042	1,600,885.86	0.00	891,950.86	709,373.55
December 2042	1,564,691.95	0.00	869,632.96	692,041.87
January 2043	1,529,164.70	0.00	847,785.78	675,071.69
February 2043	1,494,292.91	0.00	826,400.15	658,456.04
March 2043	1,460,065.54	0.00	805,467.11	642,188.06
April 2043	1,426,471.75	0.00	784,977.85	626,261.04
May 2043	1,393,500.85	0.00	764,923.72	610,668.38
June 2043	1,361,142.35	0.00	745,296.23	595,403.59
July 2043	1,329,385.90	0.00	726,087.06	580,460.34
August 2043	1,298,221.34	0.00	707,288.03	565,832.37
September 2043	1,267,638.65	0.00	688,891.13	551,513.57
October 2043	1,237,627.98	0.00	670,888.48	537,497.93
November 2043	1,208,179.65	0.00	653,272.35	523,779.54
December 2043	1,179,284.12	0.00	636,035.17	510,352.63
January 2044	1,150,932.00	0.00	619,169.49	497,211.50
February 2044	1,123,114.07	0.00	602,668.01	484,350.58
March 2044	1,095,821.23	0.00	586,523.56	471,764.40
April 2044	1,069,044.57	0.00	570,729.12	459,447.59
May 2044	1,042,775.27	0.00	555,277.78	447,394.87
June 2044	1,017,004.70	0.00	540,162.77	435,601.07
July 2044	991,724.33	0.00	525,377.45	424,061.13
August 2044	966,925.80	0.00	510,915.30	412,770.04
September 2044	942,600.86	0.00	496,769.91	401,722.93
October 2044	918,741.40	0.00	482,935.01	390,914.99
November 2044	895,339.46	0.00	469,404.44	380,341.52
December 2044	872,387.18	0.00	456,172.16	369,997.90
January 2045	849,876.85	0.00	443,232.22	359,879.58
February 2045	827,800.86	0.00	430,578.82	349,982.13
March 2045	806,151.75	0.00	418,206.23	340,301.17
April 2045	784,922.17	0.00	406,108.86	330,832.41
May 2045	764,104.87	0.00	394,281.21	321,571.66

<u>Distribution Date</u>	<u>Class PA</u>	<u>Classes KQ and KZ (in the aggregate)</u>	<u>Class PL</u>	<u>Class BA</u>
June 2045	\$ 743,692.76	\$ 0.00	\$ 382,717.89	\$ 312,514.79
July 2045	723,678.82	0.00	371,413.59	303,657.75
August 2045	704,056.18	0.00	360,363.14	294,996.56
September 2045	684,818.06	0.00	349,561.43	286,527.33
October 2045	665,957.78	0.00	339,003.46	278,246.24
November 2045	647,468.81	0.00	328,684.34	270,149.52
December 2045	629,344.69	0.00	318,599.24	262,233.50
January 2046	611,579.07	0.00	308,743.45	254,494.57
February 2046	594,165.72	0.00	299,112.35	246,929.17
March 2046	577,098.50	0.00	289,701.37	239,533.84
April 2046	560,371.37	0.00	280,506.08	232,305.15
May 2046	543,978.38	0.00	271,522.09	225,239.77
June 2046	527,913.70	0.00	262,745.12	218,334.40
July 2046	512,171.57	0.00	254,170.96	211,585.82
August 2046	496,746.35	0.00	245,795.49	204,990.88
September 2046	481,632.48	0.00	237,614.64	198,546.46
October 2046	466,824.47	0.00	229,624.46	192,249.53
November 2046	452,316.96	0.00	221,821.04	186,097.09
December 2046	438,104.66	0.00	214,200.57	180,086.23
January 2047	424,182.34	0.00	206,759.29	174,214.07
February 2047	410,544.91	0.00	199,493.53	168,477.79
March 2047	397,187.31	0.00	192,399.68	162,874.62
April 2047	384,104.60	0.00	185,474.21	157,401.85
May 2047	371,291.91	0.00	178,713.64	152,056.82
June 2047	358,744.45	0.00	172,114.57	146,836.93
July 2047	346,457.49	0.00	165,673.66	141,739.60
August 2047	334,426.42	0.00	159,387.64	136,762.34
September 2047	322,646.67	0.00	153,253.31	131,902.67
October 2047	311,113.75	0.00	147,267.50	127,158.18
November 2047	299,823.27	0.00	141,427.13	122,526.50
December 2047	288,770.88	0.00	135,729.18	118,005.30
January 2048	277,952.32	0.00	130,170.67	113,592.31
February 2048	267,363.40	0.00	124,748.68	109,285.29
March 2048	256,999.99	0.00	119,460.37	105,082.04
April 2048	246,858.04	0.00	114,302.93	100,980.42
May 2048	236,933.56	0.00	109,273.61	96,978.31
June 2048	227,222.62	0.00	104,369.73	93,073.64
July 2048	217,721.38	0.00	99,588.63	89,264.40
August 2048	208,426.03	0.00	94,927.72	85,548.57
September 2048	199,332.86	0.00	90,384.48	81,924.22
October 2048	190,438.18	0.00	85,956.40	78,389.43
November 2048	181,738.41	0.00	81,641.04	74,942.31
December 2048	173,229.98	0.00	77,436.02	71,581.04
January 2049	164,909.41	0.00	73,338.97	68,303.81
February 2049	156,773.28	0.00	69,347.61	65,108.84
March 2049	148,818.22	0.00	65,459.66	61,994.40
April 2049	141,040.90	0.00	61,672.93	58,958.79
May 2049	133,438.07	0.00	57,985.24	56,000.33

<u>Distribution Date</u>	<u>Class PA</u>	<u>Classes KQ and KZ (in the aggregate)</u>	<u>Class PL</u>	<u>Class BA</u>
June 2049	\$ 126,006.53	\$ 0.00	\$ 54,394.45	\$ 53,117.40
July 2049	118,743.12	0.00	50,898.50	50,308.39
August 2049	111,644.75	0.00	47,495.33	47,571.72
September 2049	104,708.38	0.00	44,182.94	44,905.84
October 2049	97,931.00	0.00	40,959.36	42,309.26
November 2049	91,309.67	0.00	37,822.66	39,780.49
December 2049	84,841.50	0.00	34,770.97	37,318.06
January 2050	78,523.64	0.00	31,802.43	34,920.56
February 2050	72,353.31	0.00	28,915.22	32,586.59
March 2050	66,327.73	0.00	26,107.56	30,314.78
April 2050	60,444.22	0.00	23,377.72	28,103.78
May 2050	54,700.11	0.00	20,723.98	25,952.28
June 2050	49,092.79	0.00	18,144.67	23,858.99
July 2050	43,619.70	0.00	15,638.15	21,822.64
August 2050	38,278.30	0.00	13,202.81	19,841.99
September 2050	33,066.12	0.00	10,837.07	17,915.82
October 2050	27,980.72	0.00	8,539.39	16,042.95
November 2050	23,019.69	0.00	6,308.25	14,222.21
December 2050	18,180.68	0.00	4,142.17	12,452.44
January 2051	13,461.37	0.00	2,039.70	10,732.54
February 2051	8,859.49	0.00	0.00	9,061.39
March 2051	4,372.79	0.00	0.00	7,437.92
April 2051	0.00	0.00	0.00	5,861.07
May 2051	0.00	0.00	0.00	4,329.81
June 2051	0.00	0.00	0.00	2,843.12
July 2051	0.00	0.00	0.00	1,400.00
August 2051 and thereafter	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Classes BQ and BZ (in the aggregate)</u>	<u>Component A1</u>	<u>Component A2</u>	<u>Class EA</u>
Initial Balance	\$13,273,158.00	\$14,846,859.00	\$8,477,859.00	\$40,000,000.00
October 2021	13,244,900.22	14,704,974.33	8,399,629.05	39,344,088.50
November 2021	13,202,524.78	14,559,301.86	8,319,198.02	38,696,756.43
December 2021	13,146,070.16	14,409,932.50	8,236,616.08	38,057,893.44
January 2022	13,075,603.88	14,256,959.78	8,151,934.96	37,427,390.57
February 2022	12,991,222.57	14,100,479.75	8,065,207.85	36,805,140.23
March 2022	12,893,051.95	13,940,590.83	7,976,489.38	36,191,036.19
April 2022	12,781,246.77	13,777,393.74	7,885,835.54	35,584,973.57
May 2022	12,655,990.65	13,613,017.02	7,793,303.61	34,986,848.78
June 2022	12,517,495.82	13,447,738.92	7,698,952.12	34,396,559.57
July 2022	12,366,002.88	13,283,836.70	7,605,389.27	33,814,004.96
August 2022	12,201,780.32	13,121,298.68	7,512,608.39	33,239,085.25
September 2022	12,025,124.18	12,960,113.32	7,420,602.88	32,671,702.00
October 2022	11,836,357.38	12,800,269.14	7,329,366.19	32,111,758.01
November 2022	11,635,829.22	12,641,754.78	7,238,891.82	31,559,157.31
December 2022	11,423,914.64	12,484,558.94	7,149,173.31	31,013,805.12
January 2023	11,201,013.47	12,328,670.43	7,060,204.28	30,475,607.90
February 2023	10,967,549.61	12,174,078.17	6,971,978.37	29,944,473.23
March 2023	10,723,970.13	12,020,771.13	6,884,489.31	29,420,309.92
April 2023	10,470,744.29	11,868,738.39	6,797,730.84	28,903,027.90
May 2023	10,208,362.54	11,717,969.13	6,711,696.79	28,392,538.22
June 2023	9,937,335.43	11,568,452.60	6,626,381.00	27,888,753.09
July 2023	9,658,192.42	11,420,178.15	6,541,777.39	27,391,585.81
August 2023	9,371,480.73	11,273,135.20	6,457,879.91	26,900,950.79
September 2023	9,077,764.04	11,127,313.26	6,374,682.59	26,416,763.49
October 2023	8,777,621.19	10,982,701.95	6,292,179.47	25,938,940.47
November 2023	8,471,644.87	10,839,290.94	6,210,364.66	25,467,399.34
December 2023	8,160,440.17	10,697,070.01	6,129,232.31	25,002,058.74
January 2024	7,844,623.16	10,556,029.00	6,048,776.63	24,542,838.35
February 2024	7,524,819.46	10,416,157.85	5,968,991.87	24,089,658.85
March 2024	7,213,922.07	10,277,446.58	5,889,872.31	23,642,441.95
April 2024	6,911,765.02	10,139,885.28	5,811,412.30	23,201,110.33
May 2024	6,618,184.94	10,003,464.14	5,733,606.23	22,765,587.65
June 2024	6,333,021.14	9,868,173.40	5,656,448.53	22,335,798.55
July 2024	6,056,115.51	9,734,003.40	5,579,933.68	21,911,668.61
August 2024	5,787,312.46	9,600,944.57	5,504,056.21	21,493,124.36
September 2024	5,526,458.94	9,468,987.40	5,428,810.67	21,080,093.25
October 2024	5,273,404.35	9,338,122.44	5,354,191.69	20,672,503.67
November 2024	5,028,000.55	9,208,340.36	5,280,193.91	20,270,284.90
December 2024	4,790,101.80	9,079,631.87	5,206,812.04	19,873,367.12
January 2025	4,559,564.68	8,951,987.78	5,134,040.82	19,481,681.39
February 2025	4,336,248.15	8,825,398.95	5,061,875.04	19,095,159.66
March 2025	4,120,013.43	8,699,856.33	4,990,309.52	18,713,734.73
April 2025	3,910,724.02	8,575,350.95	4,919,339.13	18,337,340.25
May 2025	3,708,245.63	8,451,873.90	4,848,958.79	17,965,910.72
June 2025	3,512,446.17	8,329,416.35	4,779,163.44	17,599,381.47
July 2025	3,323,195.70	8,207,969.52	4,709,948.09	17,237,688.65
August 2025	3,140,366.42	8,087,524.75	4,641,307.76	16,880,769.21

<u>Distribution Date</u>	<u>Classes BQ and BZ (in the aggregate)</u>	<u>Component A1</u>	<u>Component A2</u>	<u>Class EA</u>
September 2025	\$ 2,963,832.60	\$ 7,968,073.39	\$4,573,237.54	\$16,528,560.91
October 2025	2,793,470.59	7,849,606.91	4,505,732.53	16,181,002.30
November 2025	2,629,158.77	7,732,116.82	4,438,787.89	15,838,032.72
December 2025	2,470,777.52	7,615,594.72	4,372,398.82	15,499,592.26
January 2026	2,318,209.18	7,500,032.26	4,306,560.55	15,165,621.78
February 2026	2,171,338.05	7,385,421.16	4,241,268.36	14,838,017.23
March 2026	2,030,050.32	7,271,753.23	4,176,517.55	14,517,253.52
April 2026	1,894,234.09	7,159,020.31	4,112,303.47	14,203,191.04
May 2026	1,763,779.25	7,047,214.33	4,048,621.51	13,895,692.94
June 2026	1,638,577.62	6,936,327.29	3,985,467.10	13,594,625.16
July 2026	1,518,522.71	6,826,351.25	3,922,835.70	13,299,856.32
August 2026	1,403,509.88	6,717,278.32	3,860,722.80	13,011,257.67
September 2026	1,293,436.19	6,609,100.69	3,799,123.95	12,728,703.06
October 2026	1,188,200.42	6,501,810.60	3,738,034.72	12,452,068.87
November 2026	1,087,703.07	6,395,400.38	3,677,450.70	12,181,233.98
December 2026	991,846.28	6,289,862.39	3,617,367.56	11,916,079.70
January 2027	900,533.82	6,185,189.08	3,557,780.96	11,656,489.71
February 2027	813,671.12	6,081,372.94	3,498,686.63	11,402,350.06
March 2027	731,165.15	5,978,951.35	3,440,080.30	11,153,549.08
April 2027	652,924.47	5,878,178.14	3,382,183.29	10,909,977.35
May 2027	578,859.17	5,779,027.53	3,325,217.64	10,671,527.67
June 2027	508,880.90	5,681,474.16	3,269,168.80	10,438,094.96
July 2027	442,902.74	5,585,493.05	3,214,022.44	10,209,576.31
August 2027	380,839.28	5,491,059.58	3,159,764.45	9,985,870.84
September 2027	322,606.57	5,398,149.54	3,106,380.93	9,766,879.74
October 2027	268,122.05	5,306,739.08	3,053,858.19	9,552,506.16
November 2027	218,891.91	5,216,804.70	3,002,182.77	9,342,655.24
December 2027	175,027.34	5,128,323.29	2,951,341.40	9,137,233.99
January 2028	136,391.50	5,041,272.07	2,901,321.02	8,936,151.34
February 2028	102,850.26	4,955,628.62	2,852,108.77	8,739,318.04
March 2028	74,272.24	4,871,370.86	2,803,691.97	8,546,646.65
April 2028	50,528.66	4,788,477.06	2,756,058.17	8,358,051.47
May 2028	31,493.38	4,706,925.82	2,709,195.08	8,173,448.57
June 2028	17,042.78	4,626,696.05	2,663,090.61	7,992,755.69
July 2028	7,055.75	4,547,767.01	2,617,732.85	7,815,892.26
August 2028	1,413.65	4,470,118.26	2,573,110.09	7,642,779.30
September 2028	0.25	4,393,729.69	2,529,210.79	7,473,339.46
October 2028	0.25	4,318,581.48	2,486,023.58	7,307,496.94
November 2028	0.24	4,244,654.14	2,443,537.26	7,145,177.49
December 2028	0.24	4,171,928.46	2,401,740.84	6,986,308.35
January 2029	0.24	4,100,385.54	2,360,623.44	6,830,818.23
February 2029	0.24	4,030,006.75	2,320,174.41	6,678,637.30
March 2029	0.24	3,960,773.76	2,280,383.21	6,529,697.13
April 2029	0.24	3,892,668.53	2,241,239.50	6,383,930.69
May 2029	0.24	3,825,673.29	2,202,733.08	6,241,272.29
June 2029	0.24	3,759,770.54	2,164,853.91	6,101,657.60
July 2029	0.24	3,694,943.05	2,127,592.11	5,965,023.58
August 2029	0.24	3,631,173.87	2,090,937.94	5,831,308.46

<u>Distribution Date</u>	<u>Classes BQ and BZ (in the aggregate)</u>	<u>Component A1</u>	<u>Component A2</u>	<u>Class EA</u>
September 2029	\$ 0.24	\$ 3,568,446.29	\$2,054,881.84	\$ 5,700,451.74
October 2029	0.24	3,506,743.88	2,019,414.35	5,572,394.14
November 2029	0.24	3,446,050.44	1,984,526.20	5,447,077.59
December 2029	0.24	3,386,350.04	1,950,208.24	5,324,445.20
January 2030	0.24	3,327,626.98	1,916,451.47	5,204,441.22
February 2030	0.24	3,269,865.81	1,883,247.02	5,087,011.06
March 2030	0.24	3,213,051.33	1,850,586.17	4,972,101.23
April 2030	0.24	3,157,168.56	1,818,460.31	4,859,659.31
May 2030	0.24	3,102,202.75	1,786,861.00	4,749,633.96
June 2030	0.24	3,048,139.38	1,755,779.90	4,641,974.91
July 2030	0.24	2,994,964.16	1,725,208.81	4,536,632.87
August 2030	0.24	2,942,663.03	1,695,139.66	4,433,559.58
September 2030	0.24	2,891,222.12	1,665,564.49	4,332,707.77
October 2030	0.24	2,840,627.80	1,636,475.48	4,234,031.10
November 2030	0.24	2,790,866.64	1,607,864.93	4,137,484.22
December 2030	0.24	2,741,925.42	1,579,725.25	4,043,022.66
January 2031	0.24	2,693,791.12	1,552,048.97	3,950,602.90
February 2031	0.24	2,646,450.93	1,524,828.74	3,860,182.27
March 2031	0.24	2,599,892.23	1,498,057.31	3,771,719.00
April 2031	0.24	2,554,102.60	1,471,727.56	3,685,172.15
May 2031	0.24	2,509,069.82	1,445,832.48	3,600,501.64
June 2031	0.24	2,464,781.84	1,420,365.15	3,517,668.19
July 2031	0.24	2,421,226.82	1,395,318.78	3,436,633.33
August 2031	0.24	2,378,393.08	1,370,686.67	3,357,359.38
September 2031	0.24	2,336,269.15	1,346,462.23	3,279,809.43
October 2031	0.24	2,294,843.70	1,322,638.96	3,203,947.32
November 2031	0.24	2,254,105.62	1,299,210.48	3,129,737.63
December 2031	0.24	2,214,043.94	1,276,170.51	3,057,145.67
January 2032	0.24	2,174,647.86	1,253,512.84	2,986,137.47
February 2032	0.24	2,135,906.78	1,231,231.38	2,916,679.73
March 2032	0.24	2,097,810.22	1,209,320.14	2,848,739.86
April 2032	0.24	2,060,347.91	1,187,773.20	2,782,285.92
May 2032	0.24	2,023,509.69	1,166,584.74	2,717,286.64
June 2032	0.24	1,987,285.61	1,145,749.05	2,653,711.38
July 2032	0.24	1,951,665.83	1,125,260.48	2,591,530.13
August 2032	0.24	1,916,640.68	1,105,113.49	2,530,713.50
September 2032	0.24	1,882,200.66	1,085,302.61	2,471,232.70
October 2032	0.24	1,848,336.39	1,065,822.47	2,413,059.54
November 2032	0.24	1,815,038.64	1,046,667.78	2,356,166.41
December 2032	0.24	1,782,298.34	1,027,833.31	2,300,526.25
January 2033	0.24	1,750,106.55	1,009,313.95	2,246,112.58
February 2033	0.24	1,718,454.46	991,104.63	2,192,899.45
March 2033	0.24	1,687,333.43	973,200.40	2,140,861.45
April 2033	0.24	1,656,734.92	955,596.35	2,089,973.69
May 2033	0.24	1,626,650.53	938,287.67	2,040,211.79
June 2033	0.24	1,597,072.01	921,269.62	1,991,551.90
July 2033	0.24	1,567,991.22	904,537.52	1,943,970.61
August 2033	0.24	1,539,400.16	888,086.79	1,897,445.04

<u>Distribution Date</u>	<u>Classes BQ and BZ (in the aggregate)</u>	<u>Component A1</u>	<u>Component A2</u>	<u>Class EA</u>
September 2033	\$ 0.24	\$ 1,511,290.94	\$ 871,912.89	\$ 1,851,952.77
October 2033	0.24	1,483,655.81	856,011.38	1,807,471.82
November 2033	0.24	1,456,487.13	840,377.87	1,763,980.70
December 2033	0.24	1,429,777.38	825,008.05	1,721,458.33
January 2034	0.24	1,403,519.17	809,897.67	1,679,884.10
February 2034	0.24	1,377,705.20	795,042.54	1,639,237.80
March 2034	0.24	1,352,328.31	780,438.56	1,599,499.64
April 2034	0.24	1,327,381.45	766,081.67	1,560,650.26
May 2034	0.24	1,302,857.66	751,967.88	1,522,670.67
June 2034	0.24	1,278,750.11	738,093.27	1,485,542.31
July 2034	0.24	1,255,052.07	724,453.97	1,449,246.97
August 2034	0.24	1,231,756.90	711,046.19	1,413,766.84
September 2034	0.24	1,208,858.10	697,866.17	1,379,084.47
October 2034	0.24	1,186,349.23	684,910.24	1,345,182.78
November 2034	0.24	1,164,223.99	672,174.76	1,312,045.03
December 2034	0.24	1,142,476.15	659,656.16	1,279,654.84
January 2035	0.24	1,121,099.60	647,350.93	1,247,996.18
February 2035	0.24	1,100,088.30	635,255.62	1,217,053.33
March 2035	0.24	1,079,436.32	623,366.81	1,186,810.90
April 2035	0.24	1,059,137.84	611,681.16	1,157,253.84
May 2035	0.24	1,039,187.10	600,195.36	1,128,367.40
June 2035	0.24	1,019,578.44	588,906.18	1,100,137.13
July 2035	0.24	1,000,306.31	577,810.41	1,072,548.90
August 2035	0.24	981,365.23	566,904.91	1,045,588.86
September 2035	0.24	962,749.79	556,186.58	1,019,243.46
October 2035	0.24	944,454.70	545,652.38	993,499.41
November 2035	0.24	926,474.73	535,299.30	968,343.73
December 2035	0.24	908,804.75	525,124.40	943,763.68
January 2036	0.24	891,439.68	515,124.78	919,746.81
February 2036	0.24	874,374.55	505,297.56	896,280.92
March 2036	0.24	857,604.46	495,639.93	873,354.06
April 2036	0.24	841,124.59	486,149.14	850,954.55
May 2036	0.24	824,930.18	476,822.44	829,070.93
June 2036	0.24	809,016.56	467,657.16	807,691.99
July 2036	0.24	793,379.14	458,650.66	786,806.77
August 2036	0.24	778,013.39	449,800.33	766,404.51
September 2036	0.24	762,914.84	441,103.62	746,474.69
October 2036	0.24	748,079.13	432,558.01	727,007.03
November 2036	0.24	733,501.93	424,161.03	707,991.43
December 2036	0.24	719,179.00	415,910.23	689,418.03
January 2037	0.24	705,106.16	407,803.21	671,277.17
February 2037	0.24	691,279.29	399,837.62	653,559.38
March 2037	0.24	677,694.35	392,011.12	636,255.42
April 2037	0.24	664,347.35	384,321.44	619,356.20
May 2037	0.24	651,234.38	376,766.31	602,852.87
June 2037	0.24	638,351.57	369,343.53	586,736.72
July 2037	0.24	625,695.13	362,050.91	570,999.27
August 2037	0.24	613,261.32	354,886.31	555,632.18

<u>Distribution Date</u>	<u>Classes BQ and BZ (in the aggregate)</u>	<u>Component A1</u>	<u>Component A2</u>	<u>Class EA</u>
September 2037	\$ 0.24	\$ 601,046.46	\$ 347,847.61	\$ 540,627.31
October 2037	0.24	589,046.94	340,932.74	525,976.68
November 2037	0.24	577,259.20	334,139.65	511,672.49
December 2037	0.24	565,679.72	327,466.33	497,707.08
January 2038	0.24	554,305.07	320,910.80	484,072.99
February 2038	0.24	543,131.84	314,471.11	470,762.89
March 2038	0.24	532,156.70	308,145.33	457,769.60
April 2038	0.24	521,376.37	301,931.59	445,086.13
May 2038	0.24	510,787.60	295,828.03	432,705.59
June 2038	0.24	500,387.21	289,832.81	420,621.28
July 2038	0.24	490,172.08	283,944.14	408,826.60
August 2038	0.24	480,139.11	278,160.25	397,315.13
September 2038	0.24	470,285.29	272,479.39	386,080.57
October 2038	0.24	460,607.62	266,899.86	375,116.74
November 2038	0.24	451,103.16	261,419.96	364,417.61
December 2038	0.24	441,769.04	256,038.04	353,977.27
January 2039	0.24	432,602.40	250,752.46	343,789.95
February 2039	0.24	423,600.45	245,561.61	333,849.98
March 2039	0.24	414,760.43	240,463.92	324,151.83
April 2039	0.24	406,079.64	235,457.83	314,690.08
May 2039	0.24	397,555.41	230,541.80	305,459.43
June 2039	0.24	389,185.12	225,714.33	296,454.68
July 2039	0.24	380,966.19	220,973.95	287,670.76
August 2039	0.24	372,896.07	216,319.17	279,102.69
September 2039	0.24	364,972.27	211,748.59	270,745.63
October 2039	0.24	357,192.33	207,260.77	262,594.79
November 2039	0.24	349,553.84	202,854.34	254,645.54
December 2039	0.24	342,054.41	198,527.92	246,893.31
January 2040	0.24	334,691.70	194,280.16	239,333.64
February 2040	0.24	327,463.41	190,109.76	231,962.17
March 2040	0.24	320,367.26	186,015.39	224,774.63
April 2040	0.24	313,401.04	181,995.79	217,766.84
May 2040	0.24	306,562.54	178,049.68	210,934.72
June 2040	0.24	299,849.61	174,175.84	204,274.27
July 2040	0.24	293,260.12	170,373.03	197,781.57
August 2040	0.24	286,791.99	166,640.07	191,452.80
September 2040	0.24	280,443.15	162,975.76	185,284.21
October 2040	0.24	274,211.58	159,378.94	179,272.13
November 2040	0.24	268,095.30	155,848.48	173,412.98
December 2040	0.24	262,092.34	152,383.24	167,703.26
January 2041	0.24	256,200.78	148,982.12	162,139.53
February 2041	0.24	250,418.73	145,644.03	156,718.43
March 2041	0.24	244,744.31	142,367.89	151,436.67
April 2041	0.24	239,175.70	139,152.66	146,291.06
May 2041	0.24	233,711.09	135,997.30	141,278.44
June 2041	0.24	228,348.70	132,900.78	136,395.74
July 2041	0.24	223,086.79	129,862.11	131,639.94
August 2041	0.24	217,923.64	126,880.29	127,008.12

<u>Distribution Date</u>	<u>Classes BQ and BZ (in the aggregate)</u>	<u>Component A1</u>	<u>Component A2</u>	<u>Class EA</u>
September 2041	\$ 0.24	\$ 212,857.57	\$ 123,954.36	\$ 122,497.39
October 2041	0.24	207,886.89	121,083.35	118,104.93
November 2041	0.24	203,009.99	118,266.33	113,827.99
December 2041	0.24	198,225.26	115,502.38	109,663.88
January 2042	0.24	193,531.10	112,790.58	105,609.97
February 2042	0.24	188,925.96	110,130.04	101,663.67
March 2042	0.24	184,408.32	107,519.87	97,822.47
April 2042	0.24	179,976.66	104,959.22	94,083.89
May 2042	0.24	175,629.49	102,447.22	90,445.54
June 2042	0.24	171,365.38	99,983.05	86,905.05
July 2042	0.24	167,182.87	97,565.88	83,460.12
August 2042	0.24	163,080.56	95,194.89	80,108.49
September 2042	0.24	159,057.06	92,869.29	76,847.95
October 2042	0.24	155,111.01	90,588.30	73,676.35
November 2042	0.24	151,241.06	88,351.14	70,591.58
December 2042	0.24	147,445.90	86,157.05	67,591.57
January 2043	0.24	143,724.21	84,005.28	64,674.32
February 2043	0.24	140,074.74	81,895.11	61,837.84
March 2043	0.24	136,496.21	79,825.81	59,080.21
April 2043	0.24	132,987.39	77,796.67	56,399.54
May 2043	0.24	129,547.07	75,806.98	53,793.98
June 2043	0.24	126,174.06	73,856.07	51,261.74
July 2043	0.24	122,867.16	71,943.25	48,801.06
August 2043	0.24	119,625.24	70,067.86	46,410.20
September 2043	0.24	116,447.15	68,229.25	44,087.48
October 2043	0.24	113,331.77	66,426.78	41,831.26
November 2043	0.24	110,277.99	64,659.80	39,639.92
December 2043	0.24	107,284.75	62,927.70	37,511.89
January 2044	0.24	104,350.97	61,229.86	35,445.63
February 2044	0.24	101,475.61	59,565.69	33,439.63
March 2044	0.24	98,657.63	57,934.59	31,492.43
April 2044	0.24	95,896.03	56,335.98	29,602.58
May 2044	0.24	93,189.81	54,769.28	27,768.67
June 2044	0.24	90,537.99	53,233.94	25,989.34
July 2044	0.24	87,939.60	51,729.39	24,263.25
August 2044	0.24	85,393.70	50,255.10	22,589.06
September 2044	0.24	82,899.36	48,810.53	20,965.52
October 2044	0.24	80,455.66	47,395.15	19,391.35
November 2044	0.24	78,061.70	46,008.45	17,865.33
December 2044	0.24	75,716.60	44,649.91	16,386.27
January 2045	0.24	73,419.48	43,319.03	14,952.99
February 2045	0.24	71,169.49	42,015.32	13,564.36
March 2045	0.24	68,965.78	40,738.29	12,219.24
April 2045	0.24	66,807.52	39,487.48	10,916.55
May 2045	0.24	64,693.91	38,262.41	9,655.22
June 2045	0.24	62,624.14	37,062.61	8,434.20
July 2045	0.24	60,597.42	35,887.65	7,252.48
August 2045	0.24	58,612.98	34,737.06	6,109.06

<u>Distribution Date</u>	<u>Classes BQ and BZ (in the aggregate)</u>	<u>Component A1</u>	<u>Component A2</u>	<u>Class EA</u>
September 2045	\$ 0.24	\$ 56,670.06	\$ 33,610.42	\$ 5,002.96
October 2045	0.24	54,767.91	32,507.29	3,933.24
November 2045	0.24	52,905.79	31,427.25	2,898.96
December 2045	0.24	51,082.98	30,369.89	1,899.21
January 2046	0.24	49,298.77	29,334.78	933.12
February 2046	0.24	47,552.46	28,321.54	0.00
March 2046	0.24	45,843.35	27,329.77	0.00
April 2046	0.24	44,170.78	26,359.07	0.00
May 2046	0.24	42,534.08	25,409.06	0.00
June 2046	0.24	40,932.59	24,479.37	0.00
July 2046	0.24	39,365.67	23,569.63	0.00
August 2046	0.24	37,832.69	22,679.47	0.00
September 2046	0.24	36,333.04	21,808.53	0.00
October 2046	0.24	34,866.09	20,956.47	0.00
November 2046	0.24	33,431.24	20,122.95	0.00
December 2046	0.24	32,027.92	19,307.61	0.00
January 2047	0.24	30,655.53	18,510.12	0.00
February 2047	0.24	29,313.51	17,730.16	0.00
March 2047	0.24	28,001.29	16,967.41	0.00
April 2047	0.24	26,718.33	16,221.54	0.00
May 2047	0.24	25,464.08	15,492.25	0.00
June 2047	0.24	24,238.01	14,779.23	0.00
July 2047	0.24	23,039.59	14,082.17	0.00
August 2047	0.24	21,868.32	13,400.79	0.00
September 2047	0.24	20,723.68	12,734.78	0.00
October 2047	0.24	19,605.18	12,083.87	0.00
November 2047	0.24	18,512.33	11,447.77	0.00
December 2047	0.24	17,444.64	10,826.20	0.00
January 2048	0.24	16,401.66	10,218.90	0.00
February 2048	0.24	15,382.90	9,625.59	0.00
March 2048	0.24	14,387.92	9,046.02	0.00
April 2048	0.24	13,416.27	8,479.92	0.00
May 2048	0.24	12,467.51	7,927.04	0.00
June 2048	0.24	11,541.20	7,387.14	0.00
July 2048	0.24	10,636.91	6,859.96	0.00
August 2048	0.24	9,754.24	6,345.27	0.00
September 2048	0.24	8,892.76	5,842.82	0.00
October 2048	0.24	8,052.08	5,352.40	0.00
November 2048	0.24	7,231.80	4,873.76	0.00
December 2048	0.24	6,431.52	4,406.68	0.00
January 2049	0.24	5,650.87	3,950.95	0.00
February 2049	0.24	4,889.46	3,506.34	0.00
March 2049	0.24	4,146.92	3,072.64	0.00
April 2049	0.24	3,422.90	2,649.64	0.00
May 2049	0.24	2,717.04	2,237.14	0.00
June 2049	0.24	2,028.97	1,834.94	0.00
July 2049	0.24	1,358.37	1,442.83	0.00
August 2049	0.24	704.88	1,060.62	0.00

<u>Distribution Date</u>	<u>Classes BQ and BZ (in the aggregate)</u>	<u>Component A1</u>	<u>Component A2</u>	<u>Class EA</u>
September 2049	\$ 0.24	\$ 349.80	\$ 688.11	\$ 0.00
October 2049	0.24	35.16	325.12	0.00
November 2049	0.24	0.00	0.00	0.00
December 2049	0.24	0.00	0.00	0.00
January 2050	0.24	0.00	0.00	0.00
February 2050	0.24	0.00	0.00	0.00
March 2050	0.24	0.00	0.00	0.00
April 2050	0.24	0.00	0.00	0.00
May 2050	0.24	0.00	0.00	0.00
June 2050	0.24	0.00	0.00	0.00
July 2050	0.24	0.00	0.00	0.00
August 2050	0.24	0.00	0.00	0.00
September 2050	0.24	0.00	0.00	0.00
October 2050	0.24	0.00	0.00	0.00
November 2050	0.24	0.00	0.00	0.00
December 2050	0.24	0.00	0.00	0.00
January 2051	0.24	0.00	0.00	0.00
February 2051	0.24	0.00	0.00	0.00
March 2051	0.24	0.00	0.00	0.00
April 2051	0.24	0.00	0.00	0.00
May 2051	0.24	0.00	0.00	0.00
June 2051	0.24	0.00	0.00	0.00
July 2051	0.24	0.00	0.00	0.00
August 2051 and thereafter	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Class PB</u>	<u>Classes JB and JL (in the aggregate)</u>	<u>Class JD</u>	<u>Classes GK and GZ (in the aggregate)</u>
Initial Balance	\$108,625,000.00	\$14,130,518.00	\$1,371,000.00	\$9,975,000.00
October 2021	108,366,415.72	14,091,506.08	1,368,234.32	9,953,002.11
November 2021	108,086,103.69	14,047,536.50	1,364,087.92	9,920,020.93
December 2021	107,784,178.05	13,998,628.75	1,358,564.90	9,876,091.20
January 2022	107,460,766.00	13,944,806.42	1,351,671.89	9,821,270.75
February 2022	107,116,007.82	13,886,097.11	1,343,418.12	9,755,640.64
March 2022	106,750,056.69	13,822,532.49	1,333,815.39	9,679,305.06
April 2022	106,363,078.66	13,754,148.25	1,322,878.03	9,592,391.29
May 2022	105,955,252.51	13,680,984.06	1,310,622.92	9,495,049.54
June 2022	105,526,769.61	13,603,083.54	1,297,069.49	9,387,452.77
July 2022	105,077,833.80	13,520,494.27	1,282,239.63	9,269,796.40
August 2022	104,608,661.26	13,433,267.68	1,266,157.71	9,142,298.00
September 2022	104,119,480.29	13,341,459.04	1,248,850.51	9,005,196.89
October 2022	103,610,531.17	13,245,127.39	1,230,347.23	8,858,753.71
November 2022	103,082,065.99	13,144,335.50	1,210,679.36	8,703,249.88
December 2022	102,534,348.39	13,039,149.80	1,189,880.66	8,538,987.08
January 2023	101,967,653.39	12,929,640.28	1,167,987.14	8,366,286.55
February 2023	101,382,267.17	12,815,880.47	1,145,036.92	8,185,488.48
March 2023	100,778,486.81	12,697,947.30	1,121,070.21	7,996,951.23
April 2023	100,156,620.03	12,575,921.08	1,096,129.20	7,801,050.55
May 2023	99,516,984.98	12,449,885.35	1,070,257.99	7,598,178.74
June 2023	98,859,909.93	12,319,926.81	1,043,502.54	7,388,743.75
July 2023	98,185,733.01	12,186,135.26	1,015,910.47	7,173,168.24
August 2023	97,494,801.90	12,048,603.41	987,531.09	6,951,888.61
September 2023	96,787,473.55	11,907,426.87	958,415.22	6,725,353.98
October 2023	96,064,113.87	11,762,703.95	928,615.12	6,494,025.07
November 2023	95,325,097.39	11,614,535.64	898,184.33	6,258,373.20
December 2023	94,570,806.98	11,463,025.40	867,177.62	6,018,879.05
January 2024	93,801,633.44	11,308,279.08	835,650.86	5,776,031.60
February 2024	93,037,798.63	11,150,404.82	803,660.85	5,530,326.86
March 2024	92,279,267.74	10,994,006.04	772,475.65	5,291,742.81
April 2024	91,526,006.22	10,839,069.54	742,081.91	5,060,142.59
May 2024	90,777,979.71	10,685,582.24	712,466.50	4,835,391.57
June 2024	90,035,154.09	10,533,531.18	683,616.46	4,617,357.35
July 2024	89,297,495.45	10,382,903.48	655,519.03	4,405,909.69
August 2024	88,564,970.08	10,233,686.41	628,161.61	4,200,920.50
September 2024	87,837,544.49	10,085,867.33	601,531.80	4,002,263.81
October 2024	87,115,185.41	9,939,433.72	575,617.34	3,809,815.72
November 2024	86,397,859.77	9,794,373.17	550,406.17	3,623,454.37
December 2024	85,685,534.71	9,650,673.37	525,886.40	3,443,059.94
January 2025	84,978,177.58	9,508,322.11	502,046.32	3,268,514.58
February 2025	84,275,755.95	9,367,307.32	478,874.35	3,099,702.40
March 2025	83,578,237.56	9,227,617.00	456,359.09	2,936,509.44
April 2025	82,885,590.39	9,089,239.27	434,489.33	2,778,823.64
May 2025	82,197,782.60	8,952,162.36	413,253.98	2,626,534.79
June 2025	81,514,782.56	8,816,374.58	392,642.14	2,479,534.54
July 2025	80,836,558.83	8,681,864.37	372,643.04	2,337,716.36
August 2025	80,163,080.19	8,548,620.26	353,246.07	2,200,975.47

<u>Distribution Date</u>	<u>Class PB</u>	<u>Classes JB and JL (in the aggregate)</u>	<u>Class JD</u>	<u>Classes GK and GZ (in the aggregate)</u>
September 2025	\$ 79,494,315.60	\$ 8,416,630.88	\$ 334,440.78	\$2,069,208.88
October 2025	78,830,234.21	8,285,884.95	316,216.88	1,942,315.32
November 2025	78,170,805.39	8,156,371.30	298,564.21	1,820,195.22
December 2025	77,515,998.68	8,028,078.86	281,472.76	1,702,750.69
January 2026	76,865,783.83	7,900,996.64	264,932.66	1,589,885.48
February 2026	76,220,130.76	7,775,113.77	248,934.20	1,481,505.01
March 2026	75,579,009.60	7,650,419.46	233,467.78	1,377,516.24
April 2026	74,942,390.67	7,526,903.01	218,523.97	1,277,827.76
May 2026	74,310,244.45	7,404,553.84	204,093.46	1,182,349.68
June 2026	73,682,541.65	7,283,361.42	190,167.08	1,090,993.65
July 2026	73,059,253.12	7,163,315.35	176,735.80	1,003,672.84
August 2026	72,440,349.94	7,044,405.31	163,790.69	920,301.89
September 2026	71,825,803.33	6,926,621.05	151,323.00	840,796.88
October 2026	71,215,584.72	6,809,952.45	139,324.07	765,075.36
November 2026	70,609,665.71	6,694,389.44	127,785.37	693,056.28
December 2026	70,008,018.08	6,579,922.06	116,698.51	624,659.98
January 2027	69,410,613.81	6,466,540.44	106,055.20	559,808.18
February 2027	68,817,425.01	6,354,234.77	95,847.32	498,423.95
March 2027	68,228,424.02	6,242,995.35	86,066.81	440,431.68
April 2027	67,643,583.31	6,132,812.57	76,705.76	385,757.07
May 2027	67,062,875.56	6,023,676.88	67,756.38	334,327.11
June 2027	66,486,273.60	5,915,578.84	59,210.97	286,070.08
July 2027	65,913,750.45	5,808,509.06	51,061.98	240,915.47
August 2027	65,345,279.28	5,702,458.28	43,301.94	198,794.02
September 2027	64,780,833.45	5,597,417.27	35,923.50	159,637.69
October 2027	64,220,386.48	5,493,376.91	28,919.44	123,379.61
November 2027	63,663,912.05	5,390,328.17	22,282.60	91,501.97
December 2027	63,111,384.02	5,288,262.06	16,005.99	64,626.94
January 2028	62,562,776.42	5,187,169.71	10,486.45	42,618.13
February 2028	62,018,063.42	5,087,042.31	6,083.78	25,342.03
March 2028	61,477,219.37	4,987,871.12	2,766.87	12,667.91
April 2028	60,940,218.80	4,889,647.48	505.30	4,467.82
May 2028	60,407,036.37	4,792,362.83	0.00	616.49
June 2028	59,877,646.92	4,696,008.66	0.00	616.49
July 2028	59,352,025.44	4,601,304.85	0.00	616.49
August 2028	58,830,147.08	4,508,454.79	0.00	616.49
September 2028	58,311,987.16	4,417,422.94	0.00	616.49
October 2028	57,797,521.15	4,328,174.44	0.00	616.49
November 2028	57,286,724.66	4,240,675.06	0.00	616.49
December 2028	56,779,573.48	4,154,891.26	0.00	616.49
January 2029	56,276,043.54	4,070,790.09	0.00	616.49
February 2029	55,776,110.92	3,988,339.25	0.00	616.49
March 2029	55,279,751.86	3,907,507.05	0.00	616.49
April 2029	54,786,942.75	3,828,262.39	0.00	616.49
May 2029	54,297,660.13	3,750,574.75	0.00	616.49
June 2029	53,811,880.68	3,674,414.20	0.00	616.49
July 2029	53,329,581.23	3,599,751.39	0.00	616.49
August 2029	52,850,738.79	3,526,557.50	0.00	616.49

<u>Distribution Date</u>	<u>Class PB</u>	<u>Classes JB and JL (in the aggregate)</u>	<u>Class JD</u>	<u>Classes GK and GZ (in the aggregate)</u>
September 2029	\$ 52,375,330.46	\$ 3,454,804.26	\$ 0.00	\$ 616.49
October 2029	51,903,333.53	3,384,463.95	0.00	616.49
November 2029	51,434,725.41	3,315,509.36	0.00	616.49
December 2029	50,969,483.67	3,247,913.81	0.00	616.49
January 2030	50,507,586.02	3,181,651.11	0.00	616.49
February 2030	50,049,010.29	3,116,695.57	0.00	616.49
March 2030	49,593,734.49	3,053,022.00	0.00	616.49
April 2030	49,141,736.73	2,990,605.68	0.00	616.49
May 2030	48,692,995.29	2,929,422.34	0.00	616.49
June 2030	48,247,488.57	2,869,448.20	0.00	616.49
July 2030	47,805,195.11	2,810,659.92	0.00	616.49
August 2030	47,366,093.60	2,753,034.60	0.00	616.49
September 2030	46,930,162.85	2,696,549.77	0.00	616.49
October 2030	46,497,381.81	2,641,183.40	0.00	616.49
November 2030	46,067,729.57	2,586,913.87	0.00	616.49
December 2030	45,641,185.35	2,533,719.97	0.00	616.49
January 2031	45,217,728.49	2,481,580.90	0.00	616.49
February 2031	44,797,338.48	2,430,476.24	0.00	616.49
March 2031	44,379,994.93	2,380,385.98	0.00	616.49
April 2031	43,965,677.59	2,331,290.48	0.00	616.49
May 2031	43,554,366.32	2,283,170.46	0.00	616.49
June 2031	43,146,041.14	2,236,007.04	0.00	616.49
July 2031	42,740,682.16	2,189,781.66	0.00	616.49
August 2031	42,338,269.64	2,144,476.14	0.00	616.49
September 2031	41,938,783.96	2,100,072.64	0.00	616.49
October 2031	41,542,205.63	2,056,553.65	0.00	616.49
November 2031	41,148,515.29	2,013,902.02	0.00	616.49
December 2031	40,757,693.67	1,972,100.89	0.00	616.49
January 2032	40,369,721.67	1,931,133.75	0.00	616.49
February 2032	39,984,580.27	1,890,984.40	0.00	616.49
March 2032	39,602,250.61	1,851,636.93	0.00	616.49
April 2032	39,222,713.92	1,813,075.75	0.00	616.49
May 2032	38,845,951.56	1,775,285.58	0.00	616.49
June 2032	38,471,945.01	1,738,251.40	0.00	616.49
July 2032	38,100,675.88	1,701,958.50	0.00	616.49
August 2032	37,732,125.87	1,666,392.44	0.00	616.49
September 2032	37,366,276.82	1,631,539.07	0.00	616.49
October 2032	37,003,110.68	1,597,384.49	0.00	616.49
November 2032	36,642,609.51	1,563,915.08	0.00	616.49
December 2032	36,284,755.50	1,531,117.48	0.00	616.49
January 2033	35,929,530.93	1,498,978.57	0.00	616.49
February 2033	35,576,918.21	1,467,485.51	0.00	616.49
March 2033	35,226,899.86	1,436,625.67	0.00	616.49
April 2033	34,879,458.51	1,406,386.70	0.00	616.49
May 2033	34,534,576.91	1,376,756.45	0.00	616.49
June 2033	34,192,237.90	1,347,723.02	0.00	616.49
July 2033	33,852,424.44	1,319,274.75	0.00	616.49
August 2033	33,515,119.62	1,291,400.19	0.00	616.49

<u>Distribution Date</u>	<u>Class PB</u>	<u>Classes JB and JL (in the aggregate)</u>	<u>Class JD</u>	<u>Classes GK and GZ (in the aggregate)</u>
September 2033	\$ 33,180,306.60	\$ 1,264,088.10	\$ 0.00	\$ 616.49
October 2033	32,847,968.68	1,237,327.47	0.00	616.49
November 2033	32,518,089.24	1,211,107.49	0.00	616.49
December 2033	32,190,651.80	1,185,417.58	0.00	616.49
January 2034	31,865,639.95	1,160,247.33	0.00	616.49
February 2034	31,543,037.41	1,135,586.56	0.00	616.49
March 2034	31,222,827.99	1,111,425.27	0.00	616.49
April 2034	30,904,995.62	1,087,753.65	0.00	616.49
May 2034	30,589,524.31	1,064,562.09	0.00	616.49
June 2034	30,276,398.19	1,041,841.14	0.00	616.49
July 2034	29,965,601.49	1,019,581.57	0.00	616.49
August 2034	29,657,118.53	997,774.30	0.00	616.49
September 2034	29,350,933.75	976,410.43	0.00	616.49
October 2034	29,047,031.67	955,481.24	0.00	616.49
November 2034	28,745,396.92	934,978.16	0.00	616.49
December 2034	28,446,014.23	914,892.80	0.00	616.49
January 2035	28,148,868.42	895,216.92	0.00	616.49
February 2035	27,853,944.41	875,942.46	0.00	616.49
March 2035	27,561,227.23	857,061.49	0.00	616.49
April 2035	27,270,701.98	838,566.25	0.00	616.49
May 2035	26,982,353.88	820,449.13	0.00	616.49
June 2035	26,696,168.24	802,702.64	0.00	616.49
July 2035	26,412,130.44	785,319.47	0.00	616.49
August 2035	26,130,226.00	768,292.44	0.00	616.49
September 2035	25,850,440.48	751,614.50	0.00	616.49
October 2035	25,572,759.59	735,278.73	0.00	616.49
November 2035	25,297,169.08	719,278.38	0.00	616.49
December 2035	25,023,654.81	703,606.78	0.00	616.49
January 2036	24,752,202.75	688,257.42	0.00	616.49
February 2036	24,482,798.94	673,223.92	0.00	616.49
March 2036	24,215,429.51	658,500.01	0.00	616.49
April 2036	23,950,080.69	644,079.54	0.00	616.49
May 2036	23,686,738.79	629,956.49	0.00	616.49
June 2036	23,425,390.20	616,124.94	0.00	616.49
July 2036	23,166,021.43	602,579.11	0.00	616.49
August 2036	22,908,619.03	589,313.31	0.00	616.49
September 2036	22,653,169.68	576,321.96	0.00	616.49
October 2036	22,399,660.12	563,599.61	0.00	616.49
November 2036	22,148,077.18	551,140.89	0.00	616.49
December 2036	21,898,407.78	538,940.56	0.00	616.49
January 2037	21,650,638.93	526,993.45	0.00	616.49
February 2037	21,404,757.70	515,294.52	0.00	616.49
March 2037	21,160,751.27	503,838.81	0.00	616.49
April 2037	20,918,606.90	492,621.46	0.00	616.49
May 2037	20,678,311.90	481,637.72	0.00	616.49
June 2037	20,439,853.71	470,882.91	0.00	616.49
July 2037	20,203,219.81	460,352.44	0.00	616.49
August 2037	19,968,397.78	450,041.84	0.00	616.49

<u>Distribution Date</u>	<u>Class PB</u>	<u>Classes JB and JL (in the aggregate)</u>	<u>Class JD</u>	<u>Classes GK and GZ (in the aggregate)</u>
September 2037	\$ 19,735,375.29	\$ 439,946.70	\$ 0.00	\$ 616.49
October 2037	19,504,140.07	430,062.70	0.00	616.49
November 2037	19,274,679.93	420,385.60	0.00	616.49
December 2037	19,046,982.77	410,911.26	0.00	616.49
January 2038	18,821,036.57	401,635.60	0.00	616.49
February 2038	18,596,829.37	392,554.64	0.00	616.49
March 2038	18,374,349.30	383,664.47	0.00	616.49
April 2038	18,153,584.57	374,961.24	0.00	616.49
May 2038	17,934,523.47	366,441.20	0.00	616.49
June 2038	17,717,154.34	358,100.66	0.00	616.49
July 2038	17,501,465.62	349,936.00	0.00	616.49
August 2038	17,287,445.82	341,943.68	0.00	616.49
September 2038	17,075,083.51	334,120.23	0.00	616.49
October 2038	16,864,367.36	326,462.23	0.00	616.49
November 2038	16,655,286.09	318,966.34	0.00	616.49
December 2038	16,447,828.51	311,629.30	0.00	616.49
January 2039	16,241,983.48	304,447.88	0.00	616.49
February 2039	16,037,739.96	297,418.94	0.00	616.49
March 2039	15,835,086.96	290,539.40	0.00	616.49
April 2039	15,634,013.57	283,806.23	0.00	616.49
May 2039	15,434,508.95	277,216.46	0.00	616.49
June 2039	15,236,562.33	270,767.19	0.00	616.49
July 2039	15,040,163.02	264,455.55	0.00	616.49
August 2039	14,845,300.37	258,278.77	0.00	616.49
September 2039	14,651,963.83	252,234.09	0.00	616.49
October 2039	14,460,142.91	246,318.84	0.00	616.49
November 2039	14,269,827.17	240,530.37	0.00	616.49
December 2039	14,081,006.27	234,866.12	0.00	616.49
January 2040	13,893,669.90	229,323.54	0.00	616.49
February 2040	13,707,807.85	223,900.15	0.00	616.49
March 2040	13,523,409.96	218,593.54	0.00	616.49
April 2040	13,340,466.14	213,401.30	0.00	616.49
May 2040	13,158,966.36	208,321.10	0.00	616.49
June 2040	12,978,900.66	203,350.67	0.00	616.49
July 2040	12,800,259.14	198,487.73	0.00	616.49
August 2040	12,623,031.98	193,730.11	0.00	616.49
September 2040	12,447,209.39	189,075.64	0.00	616.49
October 2040	12,272,781.69	184,522.20	0.00	616.49
November 2040	12,099,739.23	180,067.72	0.00	616.49
December 2040	11,928,072.42	175,710.18	0.00	616.49
January 2041	11,757,771.76	171,447.57	0.00	616.49
February 2041	11,588,827.79	167,277.95	0.00	616.49
March 2041	11,421,231.11	163,199.41	0.00	616.49
April 2041	11,254,972.40	159,210.06	0.00	616.49
May 2041	11,090,042.37	155,308.07	0.00	616.49
June 2041	10,926,431.83	151,491.64	0.00	616.49
July 2041	10,764,131.62	147,759.00	0.00	616.49
August 2041	10,603,132.65	144,108.43	0.00	616.49

<u>Distribution Date</u>	<u>Class PB</u>	<u>Classes JB and JL (in the aggregate)</u>	<u>Class JD</u>	<u>Classes GK and GZ (in the aggregate)</u>
September 2041	\$ 10,443,425.88	\$ 140,538.22	\$ 0.00	\$ 616.49
October 2041	10,285,002.35	137,046.71	0.00	616.49
November 2041	10,127,853.14	133,632.27	0.00	616.49
December 2041	9,971,969.39	130,293.31	0.00	616.49
January 2042	9,817,342.30	127,028.26	0.00	616.49
February 2042	9,663,963.14	123,835.58	0.00	616.49
March 2042	9,511,823.22	120,713.78	0.00	616.49
April 2042	9,360,913.90	117,661.38	0.00	616.49
May 2042	9,211,226.63	114,676.93	0.00	616.49
June 2042	9,062,752.87	111,759.03	0.00	616.49
July 2042	8,915,484.18	108,906.27	0.00	616.49
August 2042	8,769,412.15	106,117.31	0.00	616.49
September 2042	8,624,528.43	103,390.82	0.00	616.49
October 2042	8,480,824.72	100,725.48	0.00	616.49
November 2042	8,338,292.78	98,120.02	0.00	616.49
December 2042	8,196,924.43	95,573.18	0.00	616.49
January 2043	8,056,711.52	93,083.74	0.00	616.49
February 2043	7,917,645.99	90,650.49	0.00	616.49
March 2043	7,779,719.80	88,272.26	0.00	616.49
April 2043	7,642,924.98	85,947.88	0.00	616.49
May 2043	7,507,253.61	83,676.23	0.00	616.49
June 2043	7,372,697.81	81,456.20	0.00	616.49
July 2043	7,239,249.76	79,286.69	0.00	616.49
August 2043	7,106,901.69	77,166.64	0.00	616.49
September 2043	6,975,645.90	75,095.02	0.00	616.49
October 2043	6,845,474.70	73,070.79	0.00	616.49
November 2043	6,716,380.49	71,092.95	0.00	616.49
December 2043	6,588,355.70	69,160.52	0.00	616.49
January 2044	6,461,392.81	67,272.54	0.00	616.49
February 2044	6,335,484.34	65,428.07	0.00	616.49
March 2044	6,210,622.89	63,626.18	0.00	616.49
April 2044	6,086,801.08	61,865.96	0.00	616.49
May 2044	5,964,011.60	60,146.54	0.00	616.49
June 2044	5,842,247.16	58,467.04	0.00	616.49
July 2044	5,721,500.53	56,826.61	0.00	616.49
August 2044	5,601,764.55	55,224.42	0.00	616.49
September 2044	5,483,032.08	53,659.64	0.00	616.49
October 2044	5,365,296.03	52,131.49	0.00	616.49
November 2044	5,248,549.37	50,639.17	0.00	616.49
December 2044	5,132,785.10	49,181.92	0.00	616.49
January 2045	5,017,996.28	47,758.98	0.00	616.49
February 2045	4,904,176.01	46,369.62	0.00	616.49
March 2045	4,791,317.43	45,013.12	0.00	616.49
April 2045	4,679,413.73	43,688.77	0.00	616.49
May 2045	4,568,458.15	42,395.87	0.00	616.49
June 2045	4,458,443.96	41,133.75	0.00	616.49
July 2045	4,349,364.50	39,901.74	0.00	616.49
August 2045	4,241,213.12	38,699.19	0.00	616.49

<u>Distribution Date</u>	<u>Class PB</u>	<u>Classes JB and JL (in the aggregate)</u>	<u>Class JD</u>	<u>Classes GK and GZ (in the aggregate)</u>
September 2045	\$ 4,133,983.24	\$ 37,525.46	\$ 0.00	\$ 616.49
October 2045	4,027,668.31	36,379.93	0.00	616.49
November 2045	3,922,261.83	35,261.99	0.00	616.49
December 2045	3,817,757.35	34,171.03	0.00	616.49
January 2046	3,714,148.44	33,106.48	0.00	616.49
February 2046	3,611,428.73	32,067.74	0.00	616.49
March 2046	3,509,591.88	31,054.27	0.00	616.49
April 2046	3,408,631.61	30,065.50	0.00	616.49
May 2046	3,308,541.67	29,100.91	0.00	616.49
June 2046	3,209,315.85	28,159.95	0.00	616.49
July 2046	3,110,947.98	27,242.11	0.00	616.49
August 2046	3,013,431.93	26,346.89	0.00	616.49
September 2046	2,916,761.62	25,473.78	0.00	616.49
October 2046	2,820,931.01	24,622.31	0.00	616.49
November 2046	2,725,934.09	23,791.98	0.00	616.49
December 2046	2,631,764.88	22,982.34	0.00	616.49
January 2047	2,538,417.48	22,192.93	0.00	616.49
February 2047	2,445,885.98	21,423.30	0.00	616.49
March 2047	2,354,164.54	20,673.01	0.00	616.49
April 2047	2,263,247.35	19,941.63	0.00	616.49
May 2047	2,173,128.64	19,228.75	0.00	616.49
June 2047	2,083,802.67	18,533.95	0.00	616.49
July 2047	1,995,263.75	17,856.82	0.00	616.49
August 2047	1,907,506.23	17,196.98	0.00	616.49
September 2047	1,820,524.48	16,554.03	0.00	616.49
October 2047	1,734,312.92	15,927.60	0.00	616.49
November 2047	1,648,866.00	15,317.32	0.00	616.49
December 2047	1,564,178.22	14,722.83	0.00	616.49
January 2048	1,480,244.10	14,143.76	0.00	616.49
February 2048	1,397,058.21	13,579.78	0.00	616.49
March 2048	1,314,615.14	13,030.53	0.00	616.49
April 2048	1,232,909.54	12,495.70	0.00	616.49
May 2048	1,151,936.07	11,974.94	0.00	616.49
June 2048	1,071,689.44	11,467.95	0.00	616.49
July 2048	992,164.39	10,974.41	0.00	616.49
August 2048	913,355.70	10,494.02	0.00	616.49
September 2048	835,258.18	10,026.46	0.00	616.49
October 2048	757,866.68	9,571.46	0.00	616.49
November 2048	681,176.08	9,128.72	0.00	616.49
December 2048	605,181.29	8,697.97	0.00	616.49
January 2049	529,877.25	8,278.92	0.00	616.49
February 2049	455,258.96	7,871.31	0.00	616.49
March 2049	381,321.43	7,474.87	0.00	616.49
April 2049	308,059.70	7,089.35	0.00	616.49
May 2049	235,468.86	6,714.49	0.00	616.49
June 2049	163,544.02	6,350.06	0.00	616.49
July 2049	92,280.32	5,995.79	0.00	616.49
August 2049	21,672.96	5,651.47	0.00	616.49

<u>Distribution Date</u>	<u>Class PB</u>	<u>Classes JB and JL (in the aggregate)</u>	<u>Class JD</u>	<u>Classes GK and GZ (in the aggregate)</u>
September 2049	\$ 0.00	\$ 5,316.85	\$ 0.00	\$ 616.49
October 2049	0.00	4,991.71	0.00	616.49
November 2049	0.00	4,675.83	0.00	616.49
December 2049	0.00	4,368.99	0.00	616.49
January 2050	0.00	4,070.99	0.00	616.49
February 2050	0.00	3,781.60	0.00	616.49
March 2050	0.00	3,500.62	0.00	616.49
April 2050	0.00	3,227.87	0.00	616.49
May 2050	0.00	2,963.14	0.00	616.49
June 2050	0.00	2,706.25	0.00	616.49
July 2050	0.00	2,457.00	0.00	616.49
August 2050	0.00	2,215.21	0.00	616.49
September 2050	0.00	1,980.71	0.00	616.49
October 2050	0.00	1,753.32	0.00	616.49
November 2050	0.00	1,532.87	0.00	616.49
December 2050	0.00	1,319.20	0.00	616.49
January 2051	0.00	1,112.13	0.00	616.49
February 2051	0.00	911.52	0.00	616.49
March 2051	0.00	717.19	0.00	616.49
April 2051	0.00	529.01	0.00	616.49
May 2051	0.00	346.82	0.00	0.00
June 2051	0.00	170.47	0.00	0.00
July 2051 and thereafter	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Class GP</u>	<u>Class GQ</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Class HA</u>
Initial Balance	\$83,317,000.00	\$113,407,000.00	\$16,274,000.00	\$10,000,000.00
October 2021	83,081,372.39	113,083,630.07	16,238,724.84	9,942,737.08
November 2021	82,815,991.86	112,721,247.46	16,185,840.71	9,881,888.86
December 2021	82,520,987.81	112,320,024.12	16,115,404.48	9,817,496.76
January 2022	82,196,516.30	111,880,164.98	16,027,509.19	9,749,605.69
February 2022	81,842,759.92	111,401,907.83	15,922,284.20	9,678,263.98
March 2022	81,459,927.76	110,885,523.18	15,799,895.07	9,603,523.33
April 2022	81,048,255.17	110,331,314.06	15,660,543.52	9,525,438.74
May 2022	80,608,003.65	109,739,615.78	15,504,467.10	9,444,068.47
June 2022	80,139,460.54	109,110,795.66	15,331,938.98	9,359,473.93
July 2022	79,642,938.82	108,445,252.68	15,143,267.46	9,271,719.65
August 2022	79,118,776.75	107,743,417.11	14,938,795.48	9,180,873.15
September 2022	78,567,337.55	107,005,750.07	14,718,900.05	9,087,004.87
October 2022	77,989,008.99	106,232,743.10	14,483,991.50	8,990,188.10
November 2022	77,384,202.98	105,424,917.61	14,234,512.73	8,890,498.84
December 2022	76,753,355.12	104,582,824.32	13,970,938.34	8,788,015.74
January 2023	76,096,924.15	103,707,042.70	13,693,773.62	8,682,819.95
February 2023	75,415,391.49	102,798,180.30	13,403,553.53	8,574,995.07
March 2023	74,709,260.58	101,856,872.07	13,100,841.55	8,464,626.95
April 2023	73,979,056.36	100,883,779.62	12,786,228.47	8,351,803.66
May 2023	73,225,324.56	99,879,590.52	12,460,331.07	8,236,615.31
June 2023	72,448,631.08	98,845,017.41	12,123,790.75	8,119,153.92
July 2023	71,649,561.26	97,780,797.23	11,777,272.12	7,999,513.36
August 2023	70,828,719.15	96,687,690.33	11,421,461.42	7,881,179.02
September 2023	69,986,726.74	95,566,479.56	11,057,065.01	7,764,136.59
October 2023	69,124,223.20	94,417,969.31	10,684,807.69	7,648,371.94
November 2023	68,241,864.04	93,242,984.60	10,305,431.00	7,533,871.06
December 2023	67,340,320.27	92,042,370.01	9,919,691.52	7,420,620.10
January 2024	66,420,277.54	90,816,988.69	9,528,359.05	7,308,605.35
February 2024	65,482,435.25	89,567,721.33	9,132,214.78	7,197,813.26
March 2024	64,554,331.70	88,330,691.95	8,747,277.39	7,088,230.41
April 2024	63,635,869.80	87,105,785.83	8,373,336.19	6,979,843.53
May 2024	62,726,953.40	85,892,889.27	8,010,183.87	6,872,639.48
June 2024	61,827,487.30	84,691,889.64	7,657,616.48	6,766,605.28
July 2024	60,937,377.21	83,502,675.32	7,315,433.34	6,661,728.06
August 2024	60,056,529.77	82,325,135.71	6,983,437.01	6,557,995.13
September 2024	59,184,852.53	81,159,161.22	6,661,433.26	6,455,393.88
October 2024	58,322,253.92	80,004,643.28	6,349,230.99	6,353,911.88
November 2024	57,468,643.28	78,861,474.29	6,046,642.19	6,253,536.81
December 2024	56,623,930.82	77,729,547.64	5,753,481.91	6,154,256.48
January 2025	55,788,027.64	76,608,757.69	5,469,568.20	6,056,058.84
February 2025	54,960,845.68	75,498,999.78	5,194,722.08	5,958,931.97
March 2025	54,142,297.77	74,400,170.18	4,928,767.49	5,862,864.06
April 2025	53,332,297.56	73,312,166.15	4,671,531.21	5,767,843.44
May 2025	52,530,759.56	72,234,885.86	4,422,842.89	5,673,858.57
June 2025	51,737,599.10	71,168,228.40	4,182,534.95	5,580,898.00
July 2025	50,952,732.33	70,112,093.82	3,950,442.55	5,488,950.45
August 2025	50,176,076.25	69,066,383.06	3,726,403.56	5,398,004.72

<u>Distribution Date</u>	<u>Class GP</u>	<u>Class GQ</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Class HA</u>
September 2025	\$49,407,548.63	\$ 68,030,997.96	\$ 3,510,258.51	\$ 5,308,049.75
October 2025	48,647,068.06	67,005,841.29	3,301,850.57	5,219,074.59
November 2025	47,894,553.92	65,990,816.69	3,101,025.47	5,131,068.41
December 2025	47,149,926.38	64,985,828.66	2,907,631.51	5,044,020.50
January 2026	46,413,106.38	63,990,782.62	2,721,519.48	4,957,920.26
February 2026	45,684,015.65	63,005,584.83	2,542,542.65	4,872,757.20
March 2026	44,962,576.66	62,030,142.41	2,370,556.71	4,788,520.93
April 2026	44,248,712.65	61,064,363.33	2,205,419.75	4,705,201.21
May 2026	43,542,347.61	60,108,156.41	2,046,992.24	4,622,787.86
June 2026	42,843,406.27	59,161,431.31	1,895,136.94	4,541,270.85
July 2026	42,151,814.08	58,224,098.50	1,749,718.92	4,460,640.23
August 2026	41,467,497.24	57,296,069.29	1,610,605.50	4,380,886.17
September 2026	40,790,382.66	56,377,255.79	1,477,666.23	4,301,998.94
October 2026	40,120,397.97	55,467,570.93	1,350,772.82	4,223,968.92
November 2026	39,457,471.50	54,566,928.43	1,229,799.16	4,146,786.57
December 2026	38,801,532.28	53,675,242.79	1,114,621.24	4,070,442.49
January 2027	38,152,510.05	52,792,429.32	1,005,117.16	3,994,927.36
February 2027	37,510,335.20	51,918,404.09	901,167.06	3,920,231.94
March 2027	36,874,938.85	51,053,083.94	802,653.11	3,846,570.17
April 2027	36,246,252.75	50,196,386.48	709,459.48	3,774,247.84
May 2027	35,624,209.34	49,348,230.08	621,472.28	3,703,241.15
June 2027	35,008,741.72	48,508,533.85	538,579.60	3,633,526.70
July 2027	34,399,783.63	47,677,217.65	460,671.38	3,565,081.52
August 2027	33,797,269.48	46,854,202.07	387,639.48	3,497,883.01
September 2027	33,201,134.31	46,039,408.44	319,377.58	3,431,908.99
October 2027	32,611,313.79	45,232,758.80	255,781.19	3,367,137.66
November 2027	32,027,744.23	44,434,175.92	198,942.74	3,303,547.61
December 2027	31,450,362.57	43,643,583.27	149,671.38	3,241,117.79
January 2028	30,879,106.34	42,860,905.03	107,766.44	3,179,827.53
February 2028	30,313,913.72	42,086,066.07	73,031.38	3,119,656.52
March 2028	29,754,723.46	41,318,991.96	45,273.73	3,060,584.80
April 2028	29,201,474.93	40,559,608.95	24,304.99	3,002,592.77
May 2028	28,654,108.09	39,807,843.97	9,940.57	2,945,661.16
June 2028	28,112,938.32	39,063,624.63	1,999.72	2,889,771.05
July 2028	27,581,638.08	38,326,879.18	305.46	2,834,903.85
August 2028	27,060,031.62	37,601,915.59	305.46	2,781,041.29
September 2028	26,547,946.29	36,890,188.03	305.46	2,728,165.43
October 2028	26,045,212.43	36,191,460.62	305.46	2,676,258.62
November 2028	25,551,663.38	35,505,501.60	305.46	2,625,303.57
December 2028	25,067,135.39	34,832,083.28	305.46	2,575,283.23
January 2029	24,591,467.56	34,170,981.96	305.46	2,526,180.90
February 2029	24,124,501.84	33,521,977.85	305.46	2,477,980.16
March 2029	23,666,082.92	32,884,855.02	305.46	2,430,664.86
April 2029	23,216,058.24	32,259,401.34	305.46	2,384,219.15
May 2029	22,774,277.90	31,645,408.37	305.46	2,338,627.45
June 2029	22,340,594.64	31,042,671.36	305.46	2,293,874.48
July 2029	21,914,863.76	30,450,989.12	305.46	2,249,945.19
August 2029	21,496,943.12	29,870,164.01	305.46	2,206,824.82

<u>Distribution Date</u>	<u>Class GP</u>	<u>Class GQ</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Class HA</u>
September 2029	\$21,086,693.08	\$ 29,300,001.87	\$ 305.46	\$ 2,164,498.86
October 2029	20,683,976.43	28,740,311.93	305.46	2,122,953.07
November 2029	20,288,658.38	28,190,906.78	305.46	2,082,173.43
December 2029	19,900,606.51	27,651,602.29	305.46	2,042,146.20
January 2030	19,519,690.73	27,122,217.58	305.46	2,002,857.86
February 2030	19,145,783.23	26,602,574.94	305.46	1,964,295.14
March 2030	18,778,758.44	26,092,499.80	305.46	1,926,445.00
April 2030	18,418,493.00	25,591,820.65	305.46	1,889,294.63
May 2030	18,064,865.74	25,100,368.98	305.46	1,852,831.44
June 2030	17,717,757.60	24,617,979.27	305.46	1,817,043.08
July 2030	17,377,051.62	24,144,488.90	305.46	1,781,917.39
August 2030	17,042,632.89	23,679,738.12	305.46	1,747,442.45
September 2030	16,714,388.54	23,223,569.99	305.46	1,713,606.54
October 2030	16,392,207.68	22,775,830.32	305.46	1,680,398.15
November 2030	16,075,981.37	22,336,367.67	305.46	1,647,805.96
December 2030	15,765,602.59	21,905,033.22	305.46	1,615,818.87
January 2031	15,460,966.20	21,481,680.82	305.46	1,584,425.96
February 2031	15,161,968.94	21,066,166.88	305.46	1,553,616.51
March 2031	14,868,509.33	20,658,350.32	305.46	1,523,379.99
April 2031	14,580,487.72	20,258,092.58	305.46	1,493,706.06
May 2031	14,297,806.18	19,865,257.54	305.46	1,464,584.55
June 2031	14,020,368.54	19,479,711.45	305.46	1,436,005.49
July 2031	13,748,080.30	19,101,322.97	305.46	1,407,959.07
August 2031	13,480,848.66	18,729,963.04	305.46	1,380,435.65
September 2031	13,218,582.42	18,365,504.90	305.46	1,353,425.77
October 2031	12,961,192.03	18,007,824.03	305.46	1,326,920.14
November 2031	12,708,589.49	17,656,798.09	305.46	1,300,909.64
December 2031	12,460,688.38	17,312,306.93	305.46	1,275,385.28
January 2032	12,217,403.78	16,974,232.50	305.46	1,250,338.28
February 2032	11,978,652.31	16,642,458.86	305.46	1,225,759.96
March 2032	11,744,352.03	16,316,872.10	305.46	1,201,641.84
April 2032	11,514,422.46	15,997,360.34	305.46	1,177,975.57
May 2032	11,288,784.55	15,683,813.68	305.46	1,154,752.94
June 2032	11,067,360.66	15,376,124.16	305.46	1,131,965.91
July 2032	10,850,074.49	15,074,185.74	305.46	1,109,606.55
August 2032	10,636,851.12	14,777,894.24	305.46	1,087,667.11
September 2032	10,427,616.95	14,487,147.34	305.46	1,066,139.94
October 2032	10,222,299.69	14,201,844.55	305.46	1,045,017.55
November 2032	10,020,828.32	13,921,887.13	305.46	1,024,292.58
December 2032	9,823,133.09	13,647,178.11	305.46	1,003,957.79
January 2033	9,629,145.47	13,377,622.24	305.46	984,006.08
February 2033	9,438,798.17	13,113,125.95	305.46	964,430.47
March 2033	9,252,025.08	12,853,597.34	305.46	945,224.11
April 2033	9,068,761.27	12,598,946.13	305.46	926,380.26
May 2033	8,888,942.95	12,349,083.68	305.46	907,892.32
June 2033	8,712,507.47	12,103,922.87	305.46	889,753.79
July 2033	8,539,393.31	11,863,378.17	305.46	871,958.29
August 2033	8,369,540.01	11,627,365.55	305.46	854,499.55

<u>Distribution Date</u>	<u>Class GP</u>	<u>Class GQ</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Class HA</u>
September 2033	\$ 8,202,888.22	\$ 11,395,802.49	\$ 305.46	\$ 837,371.43
October 2033	8,039,379.63	11,168,607.93	305.46	820,567.88
November 2033	7,878,956.95	10,945,702.24	305.46	804,082.97
December 2033	7,721,563.94	10,727,007.23	305.46	787,910.86
January 2034	7,567,145.34	10,512,446.08	305.46	772,045.84
February 2034	7,415,646.89	10,301,943.35	305.46	756,482.27
March 2034	7,267,015.28	10,095,424.96	305.46	741,214.64
April 2034	7,121,198.15	9,892,818.11	305.46	726,237.51
May 2034	6,978,144.10	9,694,051.34	305.46	711,545.58
June 2034	6,837,802.62	9,499,054.44	305.46	697,133.59
July 2034	6,700,124.10	9,307,758.46	305.46	682,996.42
August 2034	6,565,059.82	9,120,095.67	305.46	669,129.02
September 2034	6,432,561.95	8,935,999.56	305.46	655,526.43
October 2034	6,302,583.49	8,755,404.81	305.46	642,183.78
November 2034	6,175,078.28	8,578,247.25	305.46	629,096.30
December 2034	6,050,000.99	8,404,463.89	305.46	616,259.29
January 2035	5,927,307.10	8,233,992.82	305.46	603,668.14
February 2035	5,806,952.89	8,066,773.28	305.46	591,318.33
March 2035	5,688,895.41	7,902,745.56	305.46	579,205.40
April 2035	5,573,092.50	7,741,851.05	305.46	567,324.99
May 2035	5,459,502.73	7,584,032.16	305.46	555,672.81
June 2035	5,348,085.42	7,429,232.36	305.46	544,244.65
July 2035	5,238,800.63	7,277,396.12	305.46	533,036.37
August 2035	5,131,609.11	7,128,468.88	305.46	522,043.92
September 2035	5,026,472.34	6,982,397.10	305.46	511,263.31
October 2035	4,923,352.47	6,839,128.18	305.46	500,690.61
November 2035	4,822,212.35	6,698,610.45	305.46	490,321.99
December 2035	4,723,015.47	6,560,793.19	305.46	480,153.66
January 2036	4,625,726.00	6,425,626.58	305.46	470,181.91
February 2036	4,530,308.74	6,293,061.70	305.46	460,403.11
March 2036	4,436,729.12	6,163,050.49	305.46	450,813.68
April 2036	4,344,953.19	6,035,545.77	305.46	441,410.11
May 2036	4,254,947.62	5,910,501.21	305.46	432,188.93
June 2036	4,166,679.68	5,787,871.31	305.46	423,146.78
July 2036	4,080,117.21	5,667,611.38	305.46	414,280.33
August 2036	3,995,228.65	5,549,677.54	305.46	405,586.30
September 2036	3,911,982.99	5,434,026.69	305.46	397,061.49
October 2036	3,830,349.79	5,320,616.54	305.46	388,702.75
November 2036	3,750,299.16	5,209,405.51	305.46	380,507.00
December 2036	3,671,801.73	5,100,352.81	305.46	372,471.19
January 2037	3,594,828.69	4,993,418.36	305.46	364,592.35
February 2037	3,519,351.71	4,888,562.83	305.46	356,867.54
March 2037	3,445,343.01	4,785,747.57	305.46	349,293.89
April 2037	3,372,775.29	4,684,934.65	305.46	341,868.58
May 2037	3,301,621.73	4,586,086.80	305.46	334,588.84
June 2037	3,231,856.03	4,489,167.45	305.46	327,451.95
July 2037	3,163,452.34	4,394,140.68	305.46	320,455.24
August 2037	3,096,385.28	4,300,971.21	305.46	313,596.08

<u>Distribution Date</u>	<u>Class GP</u>	<u>Class GQ</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Class HA</u>
September 2037	\$ 3,030,629.93	\$ 4,209,624.40	\$ 305.46	\$ 306,871.89
October 2037	2,966,161.82	4,120,066.26	305.46	300,280.16
November 2037	2,902,956.92	4,032,263.38	305.46	293,818.39
December 2037	2,840,991.65	3,946,182.97	305.46	287,484.14
January 2038	2,780,242.83	3,861,792.85	305.46	281,275.03
February 2038	2,720,687.74	3,779,061.40	305.46	275,188.71
March 2038	2,662,304.02	3,697,957.58	305.46	269,222.85
April 2038	2,605,069.75	3,618,450.91	305.46	263,375.21
May 2038	2,548,963.41	3,540,511.47	305.46	257,643.56
June 2038	2,493,963.85	3,464,109.88	305.46	252,025.71
July 2038	2,440,050.32	3,389,217.29	305.46	246,519.51
August 2038	2,387,202.43	3,315,805.38	305.46	241,122.87
September 2038	2,335,400.18	3,243,846.33	305.46	235,833.72
October 2038	2,284,623.92	3,173,312.85	305.46	230,650.02
November 2038	2,234,854.35	3,104,178.12	305.46	225,569.79
December 2038	2,186,072.56	3,036,415.82	305.46	220,591.07
January 2039	2,138,259.93	2,970,000.12	305.46	215,711.94
February 2039	2,091,398.21	2,904,905.64	305.46	210,930.51
March 2039	2,045,469.48	2,841,107.47	305.46	206,244.94
April 2039	2,000,456.15	2,778,581.16	305.46	201,653.41
May 2039	1,956,340.93	2,717,302.69	305.46	197,154.13
June 2039	1,913,106.87	2,657,248.50	305.46	192,745.36
July 2039	1,870,737.32	2,598,395.45	305.46	188,425.38
August 2039	1,829,215.92	2,540,720.81	305.46	184,192.49
September 2039	1,788,526.62	2,484,202.28	305.46	180,045.04
October 2039	1,748,653.68	2,428,817.96	305.46	175,981.41
November 2039	1,709,581.62	2,374,546.36	305.46	172,000.00
December 2039	1,671,295.25	2,321,366.36	305.46	168,099.25
January 2040	1,633,779.67	2,269,257.27	305.46	164,277.61
February 2040	1,597,020.24	2,218,198.72	305.46	160,533.57
March 2040	1,561,002.59	2,168,170.76	305.46	156,865.66
April 2040	1,525,712.63	2,119,153.79	305.46	153,272.42
May 2040	1,491,136.49	2,071,128.57	305.46	149,752.41
June 2040	1,457,260.60	2,024,076.19	305.46	146,304.25
July 2040	1,424,071.61	1,977,978.14	305.46	142,926.55
August 2040	1,391,556.41	1,932,816.19	305.46	139,617.96
September 2040	1,359,702.15	1,888,572.48	305.46	136,377.15
October 2040	1,328,496.22	1,845,229.48	305.46	133,202.83
November 2040	1,297,926.21	1,802,769.96	305.46	130,093.72
December 2040	1,267,979.97	1,761,177.03	305.46	127,048.57
January 2041	1,238,645.56	1,720,434.08	305.46	124,066.13
February 2041	1,209,911.26	1,680,524.85	305.46	121,145.21
March 2041	1,181,765.56	1,641,433.34	305.46	118,284.62
April 2041	1,154,197.18	1,603,143.86	305.46	115,483.20
May 2041	1,127,195.02	1,565,641.01	305.46	112,739.80
June 2041	1,100,748.22	1,528,909.68	305.46	110,053.30
July 2041	1,074,846.10	1,492,935.02	305.46	107,422.61
August 2041	1,049,478.16	1,457,702.47	305.46	104,846.63

<u>Distribution Date</u>	<u>Class GP</u>	<u>Class GQ</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Class HA</u>
September 2041	\$ 1,024,634.14	\$ 1,423,197.74	\$ 305.46	\$ 102,324.32
October 2041	1,000,303.91	1,389,406.78	305.46	99,854.64
November 2041	976,477.59	1,356,315.84	305.46	97,436.55
December 2041	953,145.43	1,323,911.39	305.46	95,069.07
January 2042	930,297.89	1,292,180.17	305.46	92,751.20
February 2042	907,925.60	1,261,109.15	305.46	90,481.99
March 2042	886,019.36	1,230,685.56	305.46	88,260.48
April 2042	864,570.14	1,200,896.84	305.46	86,085.74
May 2042	843,569.09	1,171,730.69	305.46	83,956.87
June 2042	823,007.50	1,143,175.03	305.46	81,872.96
July 2042	802,876.85	1,115,218.00	305.46	79,833.15
August 2042	783,168.76	1,087,847.96	305.46	77,836.56
September 2042	763,875.01	1,061,053.49	305.46	75,882.35
October 2042	744,987.53	1,034,823.37	305.46	73,969.70
November 2042	726,498.40	1,009,146.62	305.46	72,097.78
December 2042	708,399.86	984,012.42	305.46	70,265.80
January 2043	690,684.27	959,410.20	305.46	68,472.97
February 2043	673,344.17	935,329.54	305.46	66,718.52
March 2043	656,372.19	911,760.26	305.46	65,001.70
April 2043	639,761.15	888,692.32	305.46	63,321.77
May 2043	623,503.95	866,115.92	305.46	61,677.99
June 2043	607,593.68	844,021.40	305.46	60,069.67
July 2043	592,023.50	822,399.30	305.46	58,496.08
August 2043	576,786.75	801,240.34	305.46	56,956.55
September 2043	561,876.86	780,535.40	305.46	55,450.41
October 2043	547,287.40	760,275.55	305.46	53,976.99
November 2043	533,012.05	740,452.01	305.46	52,535.64
December 2043	519,044.63	721,056.18	305.46	51,125.73
January 2044	505,379.03	702,079.60	305.46	49,746.63
February 2044	492,009.31	683,513.98	305.46	48,397.72
March 2044	478,929.61	665,351.20	305.46	47,078.41
April 2044	466,134.18	647,583.26	305.46	45,788.11
May 2044	453,617.39	630,202.35	305.46	44,526.24
June 2044	441,373.71	613,200.78	305.46	43,292.22
July 2044	429,397.71	596,571.01	305.46	42,085.51
August 2044	417,684.06	580,305.64	305.46	40,905.55
September 2044	406,227.56	564,397.42	305.46	39,751.81
October 2044	395,023.06	548,839.23	305.46	38,623.76
November 2044	384,065.54	533,624.08	305.46	37,520.89
December 2044	373,350.08	518,745.11	305.46	36,442.68
January 2045	362,871.82	504,195.61	305.46	35,388.65
February 2045	352,626.02	489,968.98	305.46	34,358.31
March 2045	342,608.03	476,058.74	305.46	33,351.17
April 2045	332,813.27	462,458.55	305.46	32,366.77
May 2045	323,237.26	449,162.17	305.46	31,404.65
June 2045	313,875.59	436,163.50	305.46	30,464.35
July 2045	304,723.96	423,456.54	305.46	29,545.44
August 2045	295,778.14	411,035.41	305.46	28,647.47

<u>Distribution Date</u>	<u>Class GP</u>	<u>Class GQ</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Class HA</u>
September 2045	\$ 287,033.96	\$ 398,894.33	\$ 305.46	\$ 27,770.03
October 2045	278,487.35	387,027.66	305.46	26,912.70
November 2045	270,134.33	375,429.84	305.46	26,075.06
December 2045	261,970.96	364,095.42	305.46	25,256.71
January 2046	253,993.40	353,019.06	305.46	24,457.26
February 2046	246,197.89	342,195.52	305.46	23,676.33
March 2046	238,580.71	331,619.66	305.46	22,913.53
April 2046	231,138.24	321,286.44	305.46	22,168.49
May 2046	223,866.93	311,190.90	305.46	21,440.84
June 2046	216,763.27	301,328.21	305.46	20,730.24
July 2046	209,823.84	291,693.60	305.46	20,036.32
August 2046	203,045.29	282,282.40	305.46	19,358.74
September 2046	196,424.32	273,090.04	305.46	18,697.17
October 2046	189,957.69	264,112.03	305.46	18,051.28
November 2046	183,642.23	255,343.96	305.46	17,420.73
December 2046	177,474.84	246,781.52	305.46	16,805.21
January 2047	171,452.47	238,420.46	305.46	16,204.42
February 2047	165,572.13	230,256.64	305.46	15,618.03
March 2047	159,830.88	222,285.97	305.46	15,045.76
April 2047	154,225.84	214,504.47	305.46	14,487.31
May 2047	148,754.20	206,908.22	305.46	13,942.39
June 2047	143,413.19	199,493.37	305.46	13,410.71
July 2047	138,200.10	192,256.15	305.46	12,892.00
August 2047	133,112.26	185,192.87	305.46	12,385.98
September 2047	128,147.06	178,299.90	305.46	11,892.40
October 2047	123,301.96	171,573.69	305.46	11,410.98
November 2047	118,574.43	165,010.75	305.46	10,941.47
December 2047	113,962.02	158,607.67	305.46	10,483.62
January 2048	109,462.32	152,361.10	305.46	10,037.19
February 2048	105,072.95	146,267.74	305.46	9,601.92
March 2048	100,791.61	140,324.39	305.46	9,177.59
April 2048	96,616.01	134,527.87	305.46	8,763.96
May 2048	92,543.92	128,875.08	305.46	8,360.80
June 2048	88,573.17	123,363.01	305.46	7,967.89
July 2048	84,701.60	117,988.65	305.46	7,585.01
August 2048	80,927.11	112,749.10	305.46	7,211.95
September 2048	77,247.64	107,641.49	305.46	6,848.49
October 2048	73,661.18	102,663.02	305.46	6,494.43
November 2048	70,165.73	97,810.93	305.46	6,149.57
December 2048	66,759.36	93,082.53	305.46	5,813.70
January 2049	63,440.17	88,475.17	305.46	5,486.64
February 2049	60,206.28	83,986.26	305.46	5,168.19
March 2049	57,055.87	79,613.26	305.46	4,858.16
April 2049	53,987.14	75,353.67	305.46	4,556.38
May 2049	50,998.33	71,205.05	305.46	4,262.66
June 2049	48,087.73	67,165.01	305.46	3,976.83
July 2049	45,253.63	63,231.21	305.46	3,698.72
August 2049	42,494.39	59,401.33	305.46	3,428.15

<u>Distribution Date</u>	<u>Class GP</u>	<u>Class GQ</u>	<u>Classes MQ and MZ (in the aggregate)</u>	<u>Class HA</u>
September 2049	\$ 39,808.38	\$ 55,673.14	\$ 305.46	\$ 3,164.96
October 2049	37,194.01	52,044.40	305.46	2,908.99
November 2049	34,649.72	48,512.97	305.46	2,660.08
December 2049	32,173.98	45,076.71	305.46	2,418.07
January 2050	29,765.29	41,733.55	305.46	2,182.81
February 2050	27,422.18	38,481.44	305.46	1,954.15
March 2050	25,143.22	35,318.38	305.46	1,731.95
April 2050	22,926.99	32,242.42	305.46	1,516.06
May 2050	20,772.10	29,251.64	305.46	1,306.33
June 2050	18,677.21	26,344.15	305.46	1,102.64
July 2050	16,640.99	23,518.10	305.46	904.85
August 2050	14,662.13	20,771.70	305.46	712.81
September 2050	12,739.36	18,103.17	305.46	526.41
October 2050	10,871.43	15,510.77	305.46	345.52
November 2050	9,057.12	12,992.81	305.46	170.01
December 2050	7,295.22	10,547.61	305.46	0.00
January 2051	5,584.55	8,173.54	305.46	0.00
February 2051	3,923.98	5,869.01	305.46	0.00
March 2051	2,312.36	3,632.45	305.46	0.00
April 2051	748.59	1,462.32	305.46	0.00
May 2051 and thereafter	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Classes AH and HL (in the aggregate)</u>	<u>Classes NA and NL (in the aggregate)</u>	<u>Classes QA and QL (in the aggregate)</u>	<u>Classes IA and LM (in the aggregate)</u>
Initial Balance	\$65,110,520.00	\$37,279,445.00	\$46,879,780.00	\$36,227,591.00
October 2021	64,867,962.70	37,174,574.77	46,741,238.00	36,108,237.70
November 2021	64,599,758.83	37,055,415.52	46,584,780.48	35,975,041.75
December 2021	64,306,057.01	36,922,021.41	46,410,482.54	35,828,073.52
January 2022	63,987,032.14	36,774,461.17	46,218,437.53	35,667,417.55
February 2022	63,642,885.28	36,612,818.08	46,008,757.05	35,493,172.45
March 2022	63,273,843.45	36,437,189.94	45,781,570.85	35,305,450.89
April 2022	62,880,159.49	36,247,688.99	45,537,026.78	35,104,379.47
May 2022	62,462,111.74	36,044,441.83	45,275,290.63	34,890,098.60
June 2022	62,020,003.78	35,827,589.29	44,996,545.95	34,662,762.38
July 2022	61,554,164.09	35,597,286.29	44,700,993.92	34,422,538.41
August 2022	61,064,945.65	35,353,701.69	44,388,853.10	34,169,607.59
September 2022	60,552,725.52	35,097,018.08	44,060,359.15	33,904,163.95
October 2022	60,017,904.38	34,827,431.59	43,715,764.61	33,626,414.36
November 2022	59,460,905.98	34,545,151.61	43,355,338.53	33,336,578.32
December 2022	58,882,176.62	34,250,400.58	42,979,366.17	33,034,887.62
January 2023	58,282,184.55	33,943,413.67	42,588,148.63	32,721,586.09
February 2023	57,661,419.33	33,624,438.46	42,182,002.42	32,396,929.23
March 2023	57,020,391.13	33,293,734.67	41,761,259.06	32,061,183.89
April 2023	56,359,630.08	32,951,573.72	41,326,264.63	31,714,627.90
May 2023	55,679,685.46	32,598,238.43	40,877,379.27	31,357,549.65
June 2023	54,981,124.96	32,234,022.59	40,414,976.72	30,990,247.74
July 2023	54,264,533.87	31,859,230.57	39,939,443.73	30,613,030.48
August 2023	53,530,514.18	31,474,176.85	39,451,179.57	30,226,215.54
September 2023	52,779,683.80	31,079,185.61	38,950,595.40	29,830,129.39
October 2023	52,012,675.55	30,674,590.24	38,438,113.74	29,425,106.92
November 2023	51,230,136.34	30,260,732.84	37,914,167.80	29,011,490.89
December 2023	50,432,726.11	29,837,963.77	37,379,200.87	28,589,631.43
January 2024	49,644,391.09	29,406,641.08	36,833,665.66	28,159,885.56
February 2024	48,865,028.04	28,967,130.04	36,278,023.66	27,735,100.86
March 2024	48,094,534.90	28,532,656.58	35,728,822.92	27,315,220.46
April 2024	47,332,810.71	28,103,163.34	35,185,989.35	26,900,188.14
May 2024	46,579,755.66	27,678,593.57	34,649,449.66	26,489,948.31
June 2024	45,835,271.03	27,258,891.19	34,119,131.40	26,084,445.98
July 2024	45,099,259.19	26,844,000.70	33,594,962.95	25,683,626.80
August 2024	44,371,623.61	26,433,867.24	33,076,873.47	25,287,437.01
September 2024	43,652,268.82	26,028,436.56	32,564,792.91	24,895,823.46
October 2024	42,941,100.42	25,627,655.01	32,058,652.03	24,508,733.59
November 2024	42,238,025.04	25,231,469.53	31,558,382.34	24,126,115.43
December 2024	41,542,950.36	24,839,827.66	31,063,916.15	23,747,917.59
January 2025	40,855,785.09	24,452,677.53	30,575,186.50	23,374,089.26
February 2025	40,176,438.94	24,069,967.81	30,092,127.20	23,004,580.19
March 2025	39,504,822.62	23,691,647.79	29,614,672.79	22,639,340.70
April 2025	38,840,847.86	23,317,667.30	29,142,758.56	22,278,321.67
May 2025	38,184,427.34	22,947,976.72	28,676,320.52	21,921,474.51
June 2025	37,535,474.72	22,582,526.99	28,215,295.40	21,568,751.19
July 2025	36,893,904.62	22,221,269.61	27,759,620.62	21,220,104.21
August 2025	36,259,632.62	21,864,156.61	27,309,234.35	20,875,486.63

<u>Distribution Date</u>	<u>Classes AH and HL (in the aggregate)</u>	<u>Classes NA and NL (in the aggregate)</u>	<u>Classes QA and QL (in the aggregate)</u>	<u>Classes IA and LM (in the aggregate)</u>
September 2025	\$35,632,575.23	\$21,511,140.54	\$26,864,075.42	\$20,534,851.99
October 2025	35,012,649.88	21,162,174.49	26,424,083.35	20,198,154.38
November 2025	34,399,774.93	20,817,212.09	25,989,198.34	19,865,348.40
December 2025	33,793,869.65	20,476,207.46	25,559,361.28	19,536,389.16
January 2026	33,194,854.18	20,139,115.24	25,134,513.72	19,211,232.27
February 2026	32,602,649.60	19,805,890.58	24,714,597.84	18,889,833.83
March 2026	32,017,177.81	19,476,489.13	24,299,556.51	18,572,150.45
April 2026	31,438,361.63	19,150,867.02	23,889,333.21	18,258,139.21
May 2026	30,866,124.71	18,828,980.90	23,483,872.08	17,947,757.68
June 2026	30,300,391.56	18,510,787.87	23,083,117.88	17,640,963.91
July 2026	29,741,087.52	18,196,245.52	22,687,016.00	17,337,716.42
August 2026	29,188,138.77	17,885,311.92	22,295,512.41	17,037,974.18
September 2026	28,641,472.32	17,577,945.61	21,908,553.74	16,741,696.63
October 2026	28,101,015.98	17,274,105.58	21,526,087.19	16,448,843.68
November 2026	27,566,698.36	16,973,751.29	21,148,060.56	16,159,375.67
December 2026	27,038,448.89	16,676,842.63	20,774,422.25	15,873,253.39
January 2027	26,516,197.77	16,383,339.97	20,405,121.21	15,590,438.08
February 2027	25,999,875.97	16,093,204.11	20,040,107.01	15,310,891.40
March 2027	25,489,415.24	15,806,396.27	19,679,329.75	15,034,575.47
April 2027	24,984,748.09	15,522,878.12	19,322,740.13	14,761,452.79
May 2027	24,485,807.79	15,242,611.77	18,970,289.36	14,491,486.32
June 2027	23,994,017.27	14,965,559.72	18,621,929.24	14,224,639.43
July 2027	23,511,836.77	14,691,684.93	18,277,612.10	13,960,875.89
August 2027	23,039,082.08	14,420,950.74	17,937,290.80	13,700,159.88
September 2027	22,575,572.49	14,153,320.91	17,600,918.75	13,443,761.58
October 2027	22,121,130.69	13,889,690.97	17,270,619.07	13,192,007.65
November 2027	21,675,582.74	13,630,813.75	16,946,318.92	12,944,815.85
December 2027	21,238,757.98	13,376,605.45	16,627,911.75	12,702,105.34
January 2028	20,810,488.99	13,126,983.75	16,315,292.87	12,463,796.71
February 2028	20,390,611.49	12,881,867.73	16,008,359.45	12,229,811.94
March 2028	19,978,964.33	12,641,177.89	15,707,010.41	12,000,074.34
April 2028	19,575,389.40	12,404,836.12	15,411,146.48	11,774,508.60
May 2028	19,179,731.60	12,172,765.64	15,120,670.10	11,553,040.68
June 2028	18,791,838.74	11,944,891.01	14,835,485.43	11,335,597.87
July 2028	18,411,561.54	11,721,138.13	14,555,498.29	11,122,108.70
August 2028	18,038,753.53	11,501,434.15	14,280,616.16	10,912,502.97
September 2028	17,673,271.01	11,285,707.51	14,010,748.14	10,706,711.69
October 2028	17,314,973.02	11,073,887.88	13,745,804.93	10,504,667.09
November 2028	16,963,721.26	10,865,906.16	13,485,698.77	10,306,302.56
December 2028	16,619,380.06	10,661,694.45	13,230,343.44	10,111,552.67
January 2029	16,281,816.32	10,461,186.04	12,979,654.26	9,920,353.14
February 2029	15,950,899.45	10,264,315.35	12,733,548.01	9,732,640.79
March 2029	15,626,501.37	10,071,017.98	12,491,942.92	9,548,353.58
April 2029	15,308,496.39	9,881,230.63	12,254,758.67	9,367,430.52
May 2029	14,996,761.23	9,694,891.11	12,021,916.35	9,189,811.71
June 2029	14,691,174.96	9,511,938.30	11,793,338.42	9,015,438.28
July 2029	14,391,618.92	9,332,312.17	11,568,948.71	8,844,252.40
August 2029	14,097,976.72	9,155,953.70	11,348,672.38	8,676,197.27

<u>Distribution Date</u>	<u>Classes AH and HL (in the aggregate)</u>	<u>Classes NA and NL (in the aggregate)</u>	<u>Classes QA and QL (in the aggregate)</u>	<u>Classes IA and LM (in the aggregate)</u>
September 2029	\$13,810,134.18	\$ 8,982,804.92	\$11,132,435.91	\$ 8,511,217.04
October 2029	13,527,979.27	8,812,808.88	10,920,167.07	8,349,256.88
November 2029	13,251,402.13	8,645,909.61	10,711,794.90	8,190,262.90
December 2029	12,980,294.94	8,482,052.11	10,507,249.67	8,034,182.16
January 2030	12,714,551.97	8,321,182.35	10,306,462.89	7,880,962.64
February 2030	12,454,069.48	8,163,247.23	10,109,367.28	7,730,553.25
March 2030	12,198,745.71	8,008,194.60	9,915,896.73	7,582,903.78
April 2030	11,948,480.83	7,855,973.20	9,725,986.29	7,437,964.91
May 2030	11,703,176.91	7,706,532.67	9,539,572.16	7,295,688.16
June 2030	11,462,737.90	7,559,823.53	9,356,591.65	7,156,025.94
July 2030	11,227,069.56	7,415,797.16	9,176,983.20	7,018,931.47
August 2030	10,996,079.46	7,274,405.80	9,000,686.30	6,884,358.79
September 2030	10,769,676.91	7,135,602.52	8,827,641.54	6,752,262.77
October 2030	10,547,772.97	6,999,341.20	8,657,790.51	6,622,599.03
November 2030	10,330,280.39	6,865,576.54	8,491,075.87	6,495,324.03
December 2030	10,117,113.57	6,734,264.03	8,327,441.28	6,370,394.93
January 2031	9,908,188.55	6,605,359.93	8,166,831.37	6,247,769.69
February 2031	9,703,422.98	6,478,821.28	8,009,191.79	6,127,406.99
March 2031	9,502,736.08	6,354,605.85	7,854,469.09	6,009,266.25
April 2031	9,306,048.59	6,232,672.16	7,702,610.82	5,893,307.57
May 2031	9,113,282.79	6,112,979.48	7,553,565.41	5,779,491.80
June 2031	8,924,362.43	5,995,487.75	7,407,282.23	5,667,780.43
July 2031	8,739,212.72	5,880,157.64	7,263,711.53	5,558,135.68
August 2031	8,557,760.29	5,766,950.51	7,122,804.45	5,450,520.39
September 2031	8,379,933.19	5,655,828.37	6,984,512.96	5,344,898.07
October 2031	8,205,660.82	5,546,753.94	6,848,789.92	5,241,232.88
November 2031	8,034,873.96	5,439,690.55	6,715,588.99	5,139,489.62
December 2031	7,867,504.69	5,334,602.21	6,584,864.68	5,039,633.67
January 2032	7,703,486.40	5,231,453.53	6,456,572.27	4,941,631.07
February 2032	7,542,753.74	5,130,209.75	6,330,667.86	4,845,448.43
March 2032	7,385,242.63	5,030,836.75	6,207,108.31	4,751,052.95
April 2032	7,230,890.22	4,933,300.96	6,085,851.24	4,658,412.41
May 2032	7,079,634.83	4,837,569.43	5,966,855.03	4,567,495.18
June 2032	6,931,416.00	4,743,609.79	5,850,078.79	4,478,270.16
July 2032	6,786,174.40	4,651,390.23	5,735,482.37	4,390,706.81
August 2032	6,643,851.85	4,560,879.50	5,623,026.31	4,304,775.13
September 2032	6,504,391.29	4,472,046.89	5,512,671.85	4,220,445.65
October 2032	6,367,736.75	4,384,862.25	5,404,380.93	4,137,689.43
November 2032	6,233,833.32	4,299,295.95	5,298,116.17	4,056,478.02
December 2032	6,102,627.15	4,215,318.88	5,193,840.82	3,976,783.49
January 2033	5,974,065.45	4,132,902.45	5,091,518.81	3,898,578.40
February 2033	5,848,096.40	4,052,018.56	4,991,114.71	3,821,835.79
March 2033	5,724,669.21	3,972,639.62	4,892,593.70	3,746,529.20
April 2033	5,603,734.04	3,894,738.51	4,795,921.60	3,672,632.60
May 2033	5,485,242.03	3,818,288.60	4,701,064.82	3,600,120.45
June 2033	5,369,145.24	3,743,263.73	4,607,990.37	3,528,967.66
July 2033	5,255,396.66	3,669,638.19	4,516,665.86	3,459,149.57
August 2033	5,143,950.19	3,597,386.74	4,427,059.45	3,390,641.97

<u>Distribution Date</u>	<u>Classes AH and HL (in the aggregate)</u>	<u>Classes NA and NL (in the aggregate)</u>	<u>Classes QA and QL (in the aggregate)</u>	<u>Classes IA and LM (in the aggregate)</u>
September 2033	\$ 5,034,760.60	\$ 3,526,484.57	\$ 4,339,139.88	\$ 3,323,421.07
October 2033	4,927,783.55	3,456,907.31	4,252,876.46	3,257,463.52
November 2033	4,822,975.53	3,388,631.03	4,168,239.02	3,192,746.36
December 2033	4,720,293.89	3,321,632.21	4,085,197.94	3,129,247.05
January 2034	4,619,696.80	3,255,887.76	4,003,724.13	3,066,943.45
February 2034	4,521,143.21	3,191,374.98	3,923,789.01	3,005,813.82
March 2034	4,424,592.89	3,128,071.58	3,845,364.51	2,945,836.78
April 2034	4,330,006.38	3,065,955.68	3,768,423.07	2,886,991.37
May 2034	4,237,344.96	3,005,005.76	3,692,937.60	2,829,256.97
June 2034	4,146,570.68	2,945,200.70	3,618,881.52	2,772,613.33
July 2034	4,057,646.31	2,886,519.73	3,546,228.70	2,717,040.58
August 2034	3,970,535.34	2,828,942.48	3,474,953.50	2,662,519.19
September 2034	3,885,201.98	2,772,448.91	3,405,030.70	2,609,029.97
October 2034	3,801,611.11	2,717,019.36	3,336,435.58	2,556,554.08
November 2034	3,719,728.29	2,662,634.51	3,269,143.81	2,505,073.03
December 2034	3,639,519.77	2,609,275.37	3,203,131.54	2,454,568.62
January 2035	3,560,952.41	2,556,923.30	3,138,375.32	2,405,023.03
February 2035	3,483,993.75	2,505,559.98	3,074,852.11	2,356,418.70
March 2035	3,408,611.94	2,455,167.44	3,012,539.31	2,308,738.42
April 2035	3,334,775.75	2,405,727.99	2,951,414.71	2,261,965.28
May 2035	3,262,454.54	2,357,224.28	2,891,456.49	2,216,082.67
June 2035	3,191,618.30	2,309,639.27	2,832,643.24	2,171,074.26
July 2035	3,122,237.56	2,262,956.22	2,774,953.91	2,126,924.04
August 2035	3,054,283.44	2,217,158.66	2,718,367.84	2,083,616.28
September 2035	2,987,727.62	2,172,230.45	2,662,864.74	2,041,135.50
October 2035	2,922,542.33	2,128,155.73	2,608,424.68	1,999,466.54
November 2035	2,858,700.34	2,084,918.90	2,555,028.09	1,958,594.48
December 2035	2,796,174.92	2,042,504.65	2,502,655.75	1,918,504.68
January 2036	2,734,939.91	2,000,897.95	2,451,288.78	1,879,182.76
February 2036	2,674,969.61	1,960,084.04	2,400,908.65	1,840,614.60
March 2036	2,616,238.85	1,920,048.40	2,351,497.15	1,802,786.33
April 2036	2,558,722.94	1,880,776.79	2,303,036.40	1,765,684.32
May 2036	2,502,397.65	1,842,255.22	2,255,508.85	1,729,295.21
June 2036	2,447,239.26	1,804,469.94	2,208,897.26	1,693,605.84
July 2036	2,393,224.47	1,767,407.45	2,163,184.69	1,658,603.32
August 2036	2,340,330.47	1,731,054.50	2,118,354.52	1,624,274.97
September 2036	2,288,534.87	1,695,398.06	2,074,390.42	1,590,608.36
October 2036	2,237,815.72	1,660,425.35	2,031,276.36	1,557,591.26
November 2036	2,188,151.50	1,626,123.79	1,988,996.58	1,525,211.67
December 2036	2,139,521.11	1,592,481.07	1,947,535.63	1,493,457.81
January 2037	2,091,903.86	1,559,485.06	1,906,878.33	1,462,318.09
February 2037	2,045,279.47	1,527,123.86	1,867,009.76	1,431,781.17
March 2037	1,999,628.04	1,495,385.79	1,827,915.29	1,401,835.86
April 2037	1,954,930.07	1,464,259.36	1,789,580.53	1,372,471.22
May 2037	1,911,166.44	1,433,733.32	1,751,991.36	1,343,676.47
June 2037	1,868,318.39	1,403,796.57	1,715,133.94	1,315,441.05
July 2037	1,826,367.55	1,374,438.26	1,678,994.63	1,287,754.59
August 2037	1,785,295.90	1,345,647.71	1,643,560.07	1,260,606.88

<u>Distribution Date</u>	<u>Classes AH and HL (in the aggregate)</u>	<u>Classes NA and NL (in the aggregate)</u>	<u>Classes QA and QL (in the aggregate)</u>	<u>Classes IA and LM (in the aggregate)</u>
September 2037	\$ 1,745,085.76	\$ 1,317,414.42	\$ 1,608,817.15	\$ 1,233,987.91
October 2037	1,705,719.80	1,289,728.11	1,574,752.96	1,207,887.86
November 2037	1,667,181.03	1,262,578.65	1,541,354.86	1,182,297.08
December 2037	1,629,452.81	1,235,956.13	1,508,610.42	1,157,206.09
January 2038	1,592,518.81	1,209,850.77	1,476,507.43	1,132,605.59
February 2038	1,556,363.01	1,184,253.00	1,445,033.91	1,108,486.42
March 2038	1,520,969.72	1,159,153.43	1,414,178.11	1,084,839.63
April 2038	1,486,323.55	1,134,542.80	1,383,928.46	1,061,656.40
May 2038	1,452,409.41	1,110,412.05	1,354,273.63	1,038,928.08
June 2038	1,419,212.52	1,086,752.27	1,325,202.49	1,016,646.17
July 2038	1,386,718.38	1,063,554.71	1,296,704.09	994,802.33
August 2038	1,354,912.76	1,040,810.78	1,268,767.70	973,388.37
September 2038	1,323,781.74	1,018,512.04	1,241,382.78	952,396.24
October 2038	1,293,311.65	996,650.21	1,214,538.99	931,818.06
November 2038	1,263,489.10	975,217.16	1,188,226.15	911,646.06
December 2038	1,234,300.95	954,204.89	1,162,434.29	891,872.64
January 2039	1,205,734.33	933,605.56	1,137,153.63	872,490.31
February 2039	1,177,776.63	913,411.48	1,112,374.53	853,491.75
March 2039	1,150,415.47	893,615.06	1,088,087.56	834,869.73
April 2039	1,123,638.72	874,208.90	1,064,283.44	816,617.19
May 2039	1,097,434.51	855,185.69	1,040,953.09	798,727.18
June 2039	1,071,791.17	836,538.27	1,018,087.55	781,192.87
July 2039	1,046,697.27	818,259.61	995,678.05	764,007.58
August 2039	1,022,141.63	800,342.81	973,715.99	747,164.72
September 2039	998,113.26	782,781.08	952,192.91	730,657.84
October 2039	974,601.41	765,567.78	931,100.51	714,480.60
November 2039	951,595.52	748,696.35	910,430.63	698,626.79
December 2039	929,085.25	732,160.39	890,175.27	683,090.28
January 2040	907,060.47	715,953.59	870,326.58	667,865.08
February 2040	885,511.24	700,069.77	850,876.86	652,945.31
March 2040	864,427.83	684,502.84	831,818.52	638,325.18
April 2040	843,800.69	669,246.85	813,144.13	623,999.02
May 2040	823,620.46	654,295.94	794,846.41	609,961.26
June 2040	803,877.98	639,644.35	776,918.18	596,206.42
July 2040	784,564.25	625,286.44	759,352.43	582,729.13
August 2040	765,670.46	611,216.67	742,142.23	569,524.12
September 2040	747,187.97	597,429.59	725,280.83	556,586.23
October 2040	729,108.33	583,919.87	708,761.57	543,910.36
November 2040	711,423.23	570,682.24	692,577.92	531,491.53
December 2040	694,124.54	557,711.57	676,723.47	519,324.83
January 2041	677,204.30	545,002.80	661,191.92	507,405.48
February 2041	660,654.69	532,550.96	645,977.12	495,728.74
March 2041	644,468.06	520,351.17	631,072.98	484,289.99
April 2041	628,636.90	508,398.66	616,473.57	473,084.67
May 2041	613,153.85	496,688.72	602,173.04	462,108.33
June 2041	598,011.72	485,216.74	588,165.65	451,356.58
July 2041	583,203.43	473,978.20	574,445.79	440,825.12
August 2041	568,722.08	462,968.65	561,007.92	430,509.73

<u>Distribution Date</u>	<u>Classes AH and HL (in the aggregate)</u>	<u>Classes NA and NL (in the aggregate)</u>	<u>Classes QA and QL (in the aggregate)</u>	<u>Classes IA and LM (in the aggregate)</u>
September 2041	\$ 554,560.86	\$ 452,183.72	\$ 547,846.62	\$ 420,406.27
October 2041	540,713.13	441,619.13	534,956.58	410,510.66
November 2041	527,172.37	431,270.68	522,332.57	400,818.92
December 2041	513,932.21	421,134.24	509,969.45	391,327.13
January 2042	500,986.38	411,205.75	497,862.21	382,031.43
February 2042	488,328.74	401,481.23	486,005.89	372,928.05
March 2042	475,953.29	391,956.79	474,395.66	364,013.29
April 2042	463,854.15	382,628.58	463,026.75	355,283.51
May 2042	452,025.53	373,492.85	451,894.50	346,735.13
June 2042	440,461.78	364,545.89	440,994.31	338,364.66
July 2042	429,157.35	355,784.09	430,321.70	330,168.64
August 2042	418,106.83	347,203.88	419,872.24	322,143.72
September 2042	407,304.88	338,801.76	409,641.61	314,286.56
October 2042	396,746.30	330,574.32	399,625.55	306,593.92
November 2042	386,425.96	322,518.18	389,819.88	299,062.61
December 2042	376,338.87	314,630.03	380,220.52	291,689.49
January 2043	366,480.12	306,906.64	370,823.44	284,471.49
February 2043	356,844.89	299,344.82	361,624.70	277,405.59
March 2043	347,428.49	291,941.44	352,620.42	270,488.83
April 2043	338,226.28	284,693.44	343,806.81	263,718.30
May 2043	329,233.76	277,597.80	335,180.14	257,091.15
June 2043	320,446.49	270,651.58	326,736.75	250,604.59
July 2043	311,860.13	263,851.87	318,473.05	244,255.85
August 2043	303,470.43	257,195.83	310,385.51	238,042.25
September 2043	295,273.21	250,680.65	302,470.68	231,961.15
October 2043	287,264.39	244,303.60	294,725.16	226,009.93
November 2043	279,439.98	238,061.99	287,145.63	220,186.07
December 2043	271,796.05	231,953.18	279,728.82	214,487.05
January 2044	264,328.77	225,974.57	272,471.52	208,910.42
February 2044	257,034.36	220,123.62	265,370.58	203,453.77
March 2044	249,909.16	214,397.83	258,422.93	198,114.74
April 2044	242,949.53	208,794.76	251,625.52	192,891.02
May 2044	236,151.96	203,311.99	244,975.40	187,780.32
June 2044	229,512.96	197,947.17	238,469.63	182,780.42
July 2044	223,029.16	192,697.99	232,105.37	177,889.12
August 2044	216,697.21	187,562.16	225,879.80	173,104.27
September 2044	210,513.87	182,537.46	219,790.17	168,423.77
October 2044	204,475.93	177,621.70	213,833.77	163,845.54
November 2044	198,580.29	172,812.73	208,007.96	159,367.55
December 2044	192,823.86	168,108.44	202,310.13	154,987.81
January 2045	187,203.66	163,506.77	196,737.73	150,704.38
February 2045	181,716.75	159,005.69	191,288.26	146,515.31
March 2045	176,360.24	154,603.20	185,959.25	142,418.75
April 2045	171,131.31	150,297.35	180,748.30	138,412.83
May 2045	166,027.21	146,086.22	175,653.04	134,495.75
June 2045	161,045.23	141,967.93	170,671.16	130,665.73
July 2045	156,182.72	137,940.64	165,800.37	126,921.02
August 2045	151,437.09	134,002.53	161,038.44	123,259.92

<u>Distribution Date</u>	<u>Classes AH and HL (in the aggregate)</u>	<u>Classes NA and NL (in the aggregate)</u>	<u>Classes QA and QL (in the aggregate)</u>	<u>Classes IA and LM (in the aggregate)</u>
September 2045	\$ 146,805.78	\$ 130,151.82	\$ 156,383.18	\$ 119,680.75
October 2045	142,286.32	126,386.78	151,832.45	116,181.85
November 2045	137,876.27	122,705.68	147,384.13	112,761.62
December 2045	133,573.23	119,106.85	143,036.15	109,418.47
January 2046	129,374.88	115,588.65	138,786.50	106,150.84
February 2046	125,278.91	112,149.45	134,633.17	102,957.21
March 2046	121,283.08	108,787.68	130,574.21	99,836.09
April 2046	117,385.20	105,501.76	126,607.72	96,785.99
May 2046	113,583.12	102,290.19	122,731.80	93,805.49
June 2046	109,874.73	99,151.46	118,944.62	90,893.18
July 2046	106,257.96	96,084.09	115,244.38	88,047.66
August 2046	102,730.80	93,086.66	111,629.29	85,267.57
September 2046	99,291.26	90,157.75	108,097.62	82,551.60
October 2046	95,937.41	87,295.96	104,647.66	79,898.41
November 2046	92,667.36	84,499.94	101,277.75	77,306.74
December 2046	89,479.24	81,768.35	97,986.23	74,775.33
January 2047	86,371.23	79,099.88	94,771.50	72,302.94
February 2047	83,341.55	76,493.26	91,631.99	69,888.35
March 2047	80,388.46	73,947.21	88,566.14	67,530.39
April 2047	77,510.26	71,460.50	85,572.43	65,227.89
May 2047	74,705.26	69,031.92	82,649.38	62,979.71
June 2047	71,971.83	66,660.28	79,795.53	60,784.72
July 2047	69,308.37	64,344.41	77,009.44	58,641.83
August 2047	66,713.31	62,083.18	74,289.71	56,549.96
September 2047	64,185.11	59,875.44	71,634.96	54,508.06
October 2047	61,722.26	57,720.11	69,043.84	52,515.08
November 2047	59,323.31	55,616.11	66,515.02	50,570.01
December 2047	56,986.79	53,562.37	64,047.22	48,671.86
January 2048	54,711.30	51,557.86	61,639.15	46,819.65
February 2048	52,495.47	49,601.55	59,289.56	45,012.41
March 2048	50,337.93	47,692.45	56,997.23	43,249.21
April 2048	48,237.36	45,829.58	54,760.96	41,529.13
May 2048	46,192.46	44,011.98	52,579.58	39,851.26
June 2048	44,201.97	42,238.70	50,451.91	38,214.72
July 2048	42,264.65	40,508.82	48,376.85	36,618.63
August 2048	40,379.27	38,821.43	46,353.26	35,062.15
September 2048	38,544.66	37,175.64	44,380.07	33,544.45
October 2048	36,759.63	35,570.59	42,456.21	32,064.69
November 2048	35,023.06	34,005.41	40,580.64	30,622.07
December 2048	33,333.83	32,479.27	38,752.31	29,215.82
January 2049	31,690.84	30,991.35	36,970.24	27,845.16
February 2049	30,093.02	29,540.83	35,233.43	26,509.32
March 2049	28,539.34	28,126.93	33,540.92	25,207.58
April 2049	27,028.76	26,748.88	31,891.76	23,939.19
May 2049	25,560.28	25,405.91	30,285.02	22,703.45
June 2049	24,132.92	24,097.27	28,719.79	21,499.65
July 2049	22,745.73	22,822.25	27,195.18	20,327.12
August 2049	21,397.77	21,580.11	25,710.31	19,185.18

<u>Distribution Date</u>	<u>Classes AH and HL (in the aggregate)</u>	<u>Classes NA and NL (in the aggregate)</u>	<u>Classes QA and QL (in the aggregate)</u>	<u>Classes IA and LM (in the aggregate)</u>
September 2049	\$ 20,088.10	\$ 20,370.16	\$ 24,264.32	\$ 18,073.16
October 2049	18,815.85	19,191.71	22,856.37	16,990.43
November 2049	17,580.11	18,044.09	21,485.65	15,936.35
December 2049	16,380.05	16,926.62	20,151.33	14,910.30
January 2050	15,214.80	15,838.67	18,852.64	13,911.67
February 2050	14,083.55	14,779.60	17,588.78	12,939.87
March 2050	12,985.50	13,748.77	16,359.01	11,994.31
April 2050	11,919.84	12,745.59	15,162.57	11,074.41
May 2050	10,885.81	11,769.45	13,998.74	10,179.62
June 2050	9,882.66	10,819.77	12,866.80	9,309.38
July 2050	8,909.65	9,895.96	11,766.04	8,463.16
August 2050	7,966.04	8,997.46	10,695.78	7,640.42
September 2050	7,051.14	8,123.73	9,655.35	6,840.66
October 2050	6,164.26	7,274.21	8,644.07	6,063.35
November 2050	5,304.71	6,448.37	7,661.32	5,308.01
December 2050	4,471.84	5,645.70	6,706.44	4,574.13
January 2051	3,664.99	4,865.68	5,778.83	3,861.26
February 2051	2,883.53	4,107.82	4,877.86	3,168.91
March 2051	2,126.85	3,371.62	4,002.95	2,496.64
April 2051	1,394.34	2,656.59	3,153.51	1,843.98
May 2051	685.40	1,962.28	2,328.96	1,210.50
June 2051	0.00	1,288.21	1,528.74	595.77
July 2051	0.00	633.94	752.31	0.00
August 2051 and thereafter	0.00	0.00	0.00	0.00

Underlying Certificates

Trust Asset Group or Subgroup	Issuer	Series	Class	Issue Date	CUSIP Number	Interest Rate	Interest Type	Final Distribution Date	Principal Type(D)	Original Principal or Notional Balance of Class	Underlying Certificate Factor(C)	Principal or Notional Balance in Trust	Percentage of Class in Trust	Ginnie Mae I or II
2	Ginnie Mae	2017-172	AB(3)	November 30, 2017	38380KHL2	3.00%	FIX	November 2047	PT	\$ 52,708,540	0.33253815	\$ 7,451,694	42.5140593915%	II
2	Ginnie Mae	2017-179	TA	December 29, 2017	38380ULE1	3.00	FIX	December 2047	PT	30,000,000	0.39248637	11,804,591	100.0000000000	II
5	Ginnie Mae	2021-050	GL(4)	March 30, 2021	38382PH39	2.50	FIX	March 2051	PAC/AD	4,122,000	1.00000000	3,761,390	91.2515769044	II
5	Ginnie Mae	2021-114	PL(4)	June 30, 2021	38382URY9	2.50	FIX	June 2051	PAC/AD	153,000	1.00000000	153,000	100.0000000000	II
5	Ginnie Mae	2021-136	HY(4)	August 30, 2021	38382WX36	2.50	FIX	August 2051	PAC/AD	4,647,000	1.00000000	4,647,000	100.0000000000	II
7A	Ginnie Mae	2020-004	JP(4)	January 30, 2020	38382B895	2.75	FIX	January 2050	PAC/AD	64,900,000	0.27185840	17,643,610	100.0000000000	II
7B	Ginnie Mae	2020-001	KY(3)(4)	January 30, 2020	38382CEZ0	2.50	FIX	January 2050	PT	210,077,441	0.20201759	10,100,879	23.8007468874	II
12	Ginnie Mae	2019-031	II	March 29, 2019	38381RF46	5.00	FIX/IO	March 2049	NTL(PAC/AD)	40,000,400	0.23380321	9,352,222	100.0000000000	II
12	Ginnie Mae	2019-031	IO(3)	March 29, 2019	38381RF46	5.00	FIX/IO	March 2049	NTL(PAC/AD)	46,164,600	0.28849924	5,643,083	100.0000000000	II
12	Ginnie Mae	2020-044	PI	April 30, 2019	38381TQC3	5.00	FIX/IO	April 2049	NTL(PAC/AD)	33,044,800	0.24728642	8,171,530	100.0000000000	II
12	Ginnie Mae	2020-016	IP	February 28, 2020	38382CV32	5.00	FIX/IO	February 2050	NTL(PAC/AD)	41,778,014	0.56691516	23,684,589	100.0000000000	II
21	Ginnie Mae	2021-149	EL(3)	August 30, 2021	38382XEC5	2.50	FIX/IO	August 2051	NTL(PAC/AD)	30,402,080	0.99749240	5,058,019	16.6789081537	I/II
21	Ginnie Mae	2021-149	IE(3)	August 30, 2021	38382XEL5	2.50	FIX/IO	June 2051	NTL(PAC/AD)	30,022,054	0.99746066	7,480,955	24.9816351673	I/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) More than 10% of the Mortgage Loans underlying this Underlying Certificate may be higher balance Mortgage Loans. See “Risk Factors” in this Supplement.



\$2,034,801,769

**Government National
Mortgage Association**

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**Guaranteed REMIC
Pass-Through Securities
and MX Securities
Ginnie Mae REMIC Trust 2021-158**

OFFERING CIRCULAR SUPPLEMENT
September 24, 2021

**Citigroup
Amerivet Securities, Inc.**