

**\$288,999,860<sup>(1)</sup>**  
**Government National Mortgage Association**  
**GINNIE MAE<sup>®</sup>**

**Guaranteed HECM MBS REMIC Pass-Through Securities**  
**and MX Securities**  
**Ginnie Mae REMIC Trust 2026-H07**

**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 HECM MBS 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-18 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 February 27, 2026.

You should read the Base Offering Circular as well as this Supplement.

The securities are exempt from registration under the Securities Act of 1933 and are “exempted securities” under the Securities Exchange Act of 1934.

Class of REMIC Securities	Original Principal Balance(3)	Interest Rate	Principal Type(4)	Interest Type(4)	CUSIP Number	Final Distribution Date(5)
<b>Security Group 1</b>						
BF(2)	\$10,850,664	(6)	HPT	FLT/HWAC/HZ	38384L3J6	February 2076
CF	17,574,873	(6)	HPT	FLT/HWAC/HZ	38384L3K3	February 2076
FB(2)	13,000,000	(6)	HPT	FLT/HWAC/HZ	38384L3L1	February 2076
IO(2)	41,425,537	(6)	NTL(HPT)	HWAC/IO/DLY	38384L3M9	February 2076
<b>Security Group 2</b>						
DI(2)	5,266,128	(6)	NTL(HPT)	HWAC/IO/DLY	38384L3N7	December 2075
FD(2)	5,266,128	(6)	HPT	FLT/HWAC/HZ	38384L3P2	December 2075
<b>Security Group 3</b>						
DF(2)	13,024,551	(6)	HPT	FLT/HWAC/HZ	38384L3Q0	January 2076
ID(2)	13,024,551	(6)	NTL(HPT)	HWAC/IO/DLY	38384L3R8	January 2076
<b>Security Group 4</b>						
AI(7)(2)	6,851,367	(6)	NTL(SC/HPT)	HWAC/IO/DLY	38384L3S6	March 2071
<b>Security Group 5</b>						
IA(8)(2)	17,324,196	(6)	NTL(SC/HPT)	HWAC/IO/DLY	38384L3T4	October 2075
<b>Security Group 6</b>						
BI(9)(2)	22,825,867	(6)	NTL(SC/HPT)	HWAC/IO/DLY	38384L3U1	December 2075
<b>Security Group 7</b>						
EF	15,000,000	(6)	HPT	FLT/HWAC/HZ	38384L3V9	January 2076
EI	27,000,000	(6)	NTL(HPT)	HWAC/IO/DLY	38384L3W7	January 2076
FE	12,000,000	(6)	HPT	FLT/HWAC/HZ	38384L3X5	January 2076
<b>Security Group 8</b>						
FG	9,023,367	(6)	HPT	FLT/HWAC/HZ	38384L3Y3	February 2076
GI(2)	9,023,367	(6)	NTL(HPT)	HWAC/IO	38384L3Z0	February 2076
<b>Security Group 9</b>						
GF	42,582,610	(6)	HPT	FLT/HWAC/HZ	38384L4A4	February 2076
IG(2)	42,582,610	(6)	NTL(HPT)	HWAC/IO	38384L4B2	February 2076
<b>Security Group 10</b>						
FH	5,000,000	(6)	HPT	FLT/HWAC/HZ	38384L4C0	February 2076
HI(2)	5,000,000	(6)	NTL(HPT)	HWAC/IO	38384L4D8	February 2076
<b>Security Group 11</b>						
HF	10,000,000	(6)	HPT	FLT/HWAC/HZ	38384L4E6	February 2076
IH(2)	10,000,000	(6)	NTL(HPT)	HWAC/IO	38384L4F3	February 2076
<b>Security Group 12</b>						
FJ	3,000,000	(6)	HPT	FLT/HWAC/HZ	38384L4G1	February 2076
JI(2)	3,000,000	(6)	NTL(HPT)	HWAC/IO	38384L4H9	February 2076
<b>Security Group 13</b>						
IJ(2)	6,500,000	(6)	NTL(HPT)	HWAC/IO	38384L4J5	February 2076
JF	6,500,000	(6)	HPT	FLT/HWAC/HZ	38384L4K2	February 2076
<b>Security Group 14</b>						
IK(2)	14,000,000	(6)	NTL(HPT)	HWAC/IO	38384L4L0	February 2076
KF	14,000,000	(6)	HPT	FLT/HWAC/HZ	38384L4M8	February 2076
<b>Security Group 15</b>						
FL	17,500,000	(6)	HPT	FLT/HWAC/HZ	38384L4N6	February 2076
LI(2)	17,500,000	(6)	NTL(HPT)	HWAC/IO	38384L4P1	February 2076
<b>Security Group 16</b>						
FM	6,523,367	(6)	SC/HPT	FLT/HWAC/HZ	38384L4Q9	February 2076
MF	2,500,000	(6)	SC/HPT	FLT/HWAC/HZ	38384L4R7	February 2076
MI(2)	9,023,367	(6)	NTL(SC/HPT)	HWAC/IO	38384L4S5	February 2076

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Class of REMIC Securities	Original Principal Balance(3)	Interest Rate	Principal Type(4)	Interest Type(4)	CUSIP Number	Final Distribution Date(5)
<b>Security Group 17</b>						
FN . . . . .	15,082,610	(6)	SC/HPT	FLT/HWAC/HZ	38384L4T3	February 2076
IL(2) . . . . .	42,582,610	(6)	NTL(SC/HPT)	HWAC/IO	38384L4U0	February 2076
LF . . . . .	25,000,000	(6)	SC/HPT	FLT/HWAC/HZ	38384L4V8	February 2076
NF . . . . .	2,500,000	(6)	SC/HPT	FLT/HWAC/HZ	38384L4W6	February 2076
<b>Security Group 18</b>						
FP . . . . .	5,000,000	(6)	SC/HPT	FLT/HWAC/HZ	38384L4X4	February 2076
PI(2) . . . . .	5,000,000	(6)	NTL(SC/HPT)	HWAC/IO	38384L4Y2	February 2076
<b>Security Group 19</b>						
IP(2) . . . . .	6,500,000	(6)	NTL(SC/HPT)	HWAC/IO	38384L4Z9	February 2076
PF . . . . .	6,500,000	(6)	SC/HPT	FLT/HWAC/HZ	38384L5A3	February 2076
<b>Security Group 20</b>						
FQ . . . . .	14,000,000	(6)	SC/HPT	FLT/HWAC/HZ	38384L5B1	February 2076
QI(2) . . . . .	14,000,000	(6)	NTL(SC/HPT)	HWAC/IO	38384L5C9	February 2076
<b>Security Group 21</b>						
FT . . . . .	2,500,000	(6)	SC/HPT	FLT/HWAC/HZ	38384L5D7	February 2076
TF . . . . .	15,000,000	(6)	SC/HPT	FLT/HWAC/HZ	38384L5E5	February 2076
TI(2) . . . . .	17,500,000	(6)	NTL(SC/HPT)	HWAC/IO	38384L5F2	February 2076
<b>Residuals</b>						
RR . . . . .	0	0.00%	NPR	NPR	38384L5G0	February 2076
RR1 . . . . .	0	0.00	NPR	NPR	38384L5H8	February 2076
RR2 . . . . .	0	0.00	NPR	NPR	38384L5J4	December 2075
RR3 . . . . .	0	0.00	NPR	NPR	38384L5K1	January 2076
RR4 . . . . .	0	0.00	NPR	NPR	38384L5L9	March 2071
RR5 . . . . .	0	0.00	NPR	NPR	38384L5M7	October 2075
RR6 . . . . .	0	0.00	NPR	NPR	38384L5N5	December 2075
RR16 . . . . .	0	0.00	NPR	NPR	38384L5P0	February 2076
RR17 . . . . .	0	0.00	NPR	NPR	38384L5Q8	February 2076
RR18 . . . . .	0	0.00	NPR	NPR	38384L5R6	February 2076
RR19 . . . . .	0	0.00	NPR	NPR	38384L5S4	February 2076
RR20 . . . . .	0	0.00	NPR	NPR	38384L5T2	February 2076
RR21 . . . . .	0	0.00	NPR	NPR	38384L5U9	February 2076

- (1) This amount includes the Class AI Deferred Interest Amount, the Class BI Deferred Interest Amount and the Class IA Deferred Interest Amount as of the Closing Date.
- (2) These Securities may be exchanged for MX Securities described in Schedule I to this Supplement.
- (3) 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.
- (4) As defined under "Class Types" in Appendix I to the Base Offering Circular. The Class Notional Balance of each Notional Class will be either reduced or increased, as applicable, as shown under "Terms Sheet — Notional Classes" in this Supplement.
- (5) See "Yield, Maturity and Prepayment Considerations — Final Distribution Date" in this Supplement.
- (6) See "Terms Sheet — Interest Rates" in this Supplement.
- (7) Class AI is entitled to receive the Class AI Deferred Interest Amount, which amount equals approximately \$71,690 as of the Closing Date and which amount is not included in the balance set forth in the table above. See "Terms Sheet — Deferred Interest Amount for Class AI" in this Supplement.
- (8) Class IA is entitled to receive the Class IA Deferred Interest Amount, which amount equals approximately \$0 as of the Closing Date. See "Terms Sheet — Deferred Interest Amount for Class IA" in this Supplement.
- (9) Class BI is entitled to receive the Class BI Deferred Interest Amount, which amount equals approximately \$0 as of the Closing Date. See "Terms Sheet — Deferred Interest Amount for Class BI" in this Supplement.

## AVAILABLE INFORMATION

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

- this Offering Circular Supplement (this “Supplement”),
- the Base Offering Circular,
- the HECM MBS Base Prospectus dated June 1, 2014 or July 1, 2023, as applicable (the “HECM MBS Base Prospectus”),
- each HECM MBS Prospectus Supplement relating to the HECM MBS (the “HECM MBS Prospectus Supplements,” together with the HECM MBS Base Prospectus, the “HECM MBS Disclosure Documents”) and
- in the case of the Group 4 through 6 and 16 through 21 Securities, the disclosure documents relating to the Underlying Certificates (the “Underlying Certificate Disclosure Documents”).

The Base Offering Circular, the HECM MBS Disclosure Documents, 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.

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

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## TERMS SHEET

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

**Sponsor:** Citigroup Global Markets Inc.

**Co-Sponsor:** Roberts & Ryan Investments Inc.

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

**Tax Administrator:** The Trustee

**Closing Date:** February 27, 2026

**Distribution Date:** The 20<sup>th</sup> day of each month or, if the 20<sup>th</sup> day is not a Business Day, the first Business Day thereafter, commencing in March 2026.

### Trust Assets:

Trust Asset Group	Trust Asset Type(1)	HECM MBS or Underlying Certificate Principal or Notional Balance	HECM MBS Rate(2)	Original Term to Maturity (in years)	Approximate Weighted Average Margins of Participations(3)
1	Ginnie Mae II	\$41,425,537	(4)	50	1.350% to 2.098%
2	Ginnie Mae II	5,266,128	(4)	50	1.015% to 1.487%
3	Ginnie Mae II	13,024,551	(4)	50	1.690% to 1.890%
4	Underlying Certificate	6,851,367	(5)	(5)	(5)
5	Underlying Certificate	17,324,196	(5)	(5)	(5)
6	Underlying Certificate	22,825,867	(5)	(5)	(5)
7	Ginnie Mae II	27,000,000	(4)	50	1.265% to 2.653%
8	Ginnie Mae II	9,023,367	(4)	50	1.423% to 2.041%
9	Ginnie Mae II	42,582,610	(4)	50	1.312% to 2.390%
10	Ginnie Mae II	5,000,000	(4)	50	1.423% to 2.390%
11	Ginnie Mae II	10,000,000	(4)	50	1.312% to 2.355%
12	Ginnie Mae II	3,000,000	(4)	50	1.423% to 2.390%
13	Ginnie Mae II	6,500,000	(4)	50	1.423% to 2.730%
14	Ginnie Mae II	14,000,000	(4)	50	1.413% to 2.730%
15	Ginnie Mae II	17,500,000	(4)	50	1.423% to 2.730%
16	Underlying Certificate	9,023,367	(5)	(5)	(5)
17	Underlying Certificate	42,582,610	(5)	(5)	(5)
18	Underlying Certificate	5,000,000	(5)	(5)	(5)
19	Underlying Certificate	6,500,000	(5)	(5)	(5)
20	Underlying Certificate	14,000,000	(5)	(5)	(5)
21	Underlying Certificate	17,500,000	(5)	(5)	(5)

(1) The Group 1 through 3 and 7 through 15 Trust Assets are HECM MBS backed by participation interests (each, a “Participation”) in advances made to borrowers and related amounts in respect of home equity conversion mortgage loans (“HECMs”) insured by FHA. See “*The Trust Assets — The Participations and the HECMs*” in this Supplement. Certain additional information regarding the HECM MBS, including related pool numbers, is set forth in Exhibit A to this Supplement.

(2) The HECM MBS Rate for each Group 1 through 3 and 7 through 15 Trust Asset is the weighted average coupon of its related Participation interest rates (“WACR”). WACR constitutes the Weighted Average Coupon Rate for purposes of this Supplement. See “*The Trust Assets — The Trust MBS*” in this Supplement.

- (3) For Groups 1 through 3 and 7 through 15, reflects the range of approximate weighted average margins on the Participations (net of the related Servicing Fee Margin) underlying the related HECM MBS pools.
- (4) The applicable index for each of the Group 1, 2, 3, 7, 8, 9, 10, 11, 12, 13 14 and 15 Trust Assets is one-year CMT (“One-Year CMT”). The actual HECM lifetime and, with respect to Pool DP3618 included in each of the Group 9, 13, 14 and 15 Trust Assets, annual caps on interest rate adjustments may limit whether the HECM MBS Rate for a particular Group 1, 2, 3, 7, 8, 9, 10, 11, 12, 13 14 or 15 Trust Asset remains at One-Year CMT (as determined pursuant to the HECM loan documents) plus the applicable margin. *See “The Trust Assets — The Trust MBS” and “Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the securities” in this Supplement.*
- (5) Certain information regarding the Underlying Certificate is set forth in Exhibits D and E, and, in the case of Ginnie Mae 2026-H07 Classes FG, FH, FL, GF, JF and KF, Exhibit A to this Supplement.

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

**Assumed Characteristics of the HECMs and the Participations Underlying the Group 1 through 3 and 7 through 15 Trust Assets:** The assumed characteristics of the HECMs and the Participations underlying the Group 1 through 3 and 7 through 15 Trust Assets are identified in Exhibit A to this Supplement. The assumed characteristics may differ, perhaps significantly, from the characteristics of the HECMs and the related Participations as of the date of issuance of the related HECM MBS, which characteristics are identified in the related HECM MBS Prospectus Supplement. There can be no assurance that the actual characteristics of the HECMs and the Participations underlying the Group 1 through 3 and 7 through 15 Trust Assets will be the same as the assumed characteristics identified in Exhibit A to this Supplement.

**Assumed Characteristics of the HECMs and the Participations Underlying the Group 4 through 6 Underlying Certificates:** The assumed characteristics of the HECMs and the Participations underlying the Group 4 through 6 Underlying Certificates are identified in the respective updated Exhibit A for the Underlying Certificates (the “Updated Exhibit A”) in Exhibit E to this Supplement. The assumed characteristics may differ, perhaps significantly, from the characteristics of the HECMs and the related Participations as of the date of issuance of the related HECM MBS, which characteristics are identified in the related HECM MBS Prospectus Supplement. There can be no assurance that the actual characteristics of the HECMs and the Participations underlying the Group 4 through 6 Underlying Certificates will be the same as the assumed characteristics identified in the Updated Exhibit A in Exhibit E to this Supplement.

**Assumed Characteristics of the HECMs and the Participations Underlying the Group 16 through 21 Underlying Certificates:** The assumed characteristics of the HECMs and the Participations underlying the Group 16 through 21 Underlying Certificates are identified in Exhibit A to this Supplement. The assumed characteristics may differ, perhaps significantly, from the characteristics of the HECMs and the related Participations as of the date of issuance of the related HECM MBS, which characteristics are identified in the related HECM MBS Prospectus Supplement. There can be no assurance that the actual characteristics of the HECMs and the Participations underlying the Group 16 through 21 Underlying Certificates will be the same as the assumed characteristics identified in Exhibit A to this Supplement.

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

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

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

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

Class	Interest Rate Formula(1)	Initial Interest Rate(2)	Minimum Rate(3)	Maximum Rate(4)	Delay (in days)	30-day Average SOFR for Minimum Interest Rate
<b>Security Group 1</b>						
BF	30-day Average SOFR + 0.85%	4.51743%	0.85000%	(4)	0	0.00000%
CF	30-day Average SOFR + 0.80%	4.46743%	0.80000%	(4)	0	0.00000%
FB	30-day Average SOFR + 0.90%	4.62841%	0.90000%	(4)	0	0.00000%
<b>Security Group 2</b>						
FD	30-day Average SOFR + 0.90%	4.62841%	0.90000%	(4)	0	0.00000%
<b>Security Groups 1 and 2</b>						
FA	30-day Average SOFR + 0.90%	4.62841%	0.90000%	(5)	0	0.00000%
<b>Security Group 3</b>						
DF	30-day Average SOFR + 0.85%	4.51743%	0.85000%	(4)	0	0.00000%
<b>Security Groups 1 and 3</b>						
AF	30-day Average SOFR + 0.85%	4.51743%	0.85000%	(5)	0	0.00000%
<b>Security Group 7</b>						
EF	30-day Average SOFR + 1.20%	4.88559%	1.20000%	(4)	0	0.00000%
FE	30-day Average SOFR + 0.95%	4.63559%	0.95000%	(4)	0	0.00000%
<b>Security Group 8</b>						
FG	30-day Average SOFR + 1.55%	5.24660%	1.55000%	(4)	0	0.00000%
<b>Security Group 9</b>						
GF	30-day Average SOFR + 1.55%	5.23550%	1.55000%	(4)	0	0.00000%
<b>Security Group 10</b>						
FH	30-day Average SOFR +1.50%	5.15850%	1.50000%	(4)	0	0.00000%
<b>Security Group 11</b>						
HF	30-day Average SOFR + 0.70%	4.36420%	0.70000%	(4)	0	0.00000%
<b>Security Group 12</b>						
FJ	30-day Average SOFR + 1.10%	4.75810%	1.10000%	(4)	0	0.00000%
<b>Security Group 13</b>						
JF	30-day Average SOFR + 1.60%	5.26420%	1.60000%	(4)	0	0.00000%
<b>Security Group 14</b>						
KF	30-day Average SOFR + 1.60%	5.25750%	1.60000%	(4)	0	0.00000%
<b>Security Group 15</b>						
FL	30-day Average SOFR + 1.60%	5.25780%	1.60000%	(4)	0	0.00000%
<b>Security Group 16</b>						
FM	30-day Average SOFR + 1.35%	5.04660%	1.35000%	(4)	0	0.00000%
MF	30-day Average SOFR + 0.82%	4.47750%	0.82000%	(4)	0	0.00000%
<b>Security Group 17</b>						
FN	30-day Average SOFR + 1.00%	4.68550%	1.00000%	(4)	0	0.00000%
LF	30-day Average SOFR + 0.80%	4.48550%	0.80000%	(4)	0	0.00000%
NF	30-day Average SOFR + 0.82%	4.47780%	0.82000%	(4)	0	0.00000%
<b>Security Group 18</b>						
FP	30-day Average SOFR + 0.50%	4.15850%	0.50000%	(4)	0	0.00000%
<b>Security Group 19</b>						
PF	30-day Average SOFR + 0.82%	4.48420%	0.82000%	(4)	0	0.00000%
<b>Security Group 20</b>						
FQ	30-day Average SOFR + 0.70%	4.35750%	0.70000%	(4)	0	0.00000%
<b>Security Group 21</b>						
FT	30-day Average SOFR + 0.82%	4.47750%	0.82000%	(4)	0	0.00000%
TF	30-day Average SOFR + 1.00%	4.65780%	1.00000%	(4)	0	0.00000%

(1) 30-day Average SOFR will be established as described under “Description of the Securities — Interest Distributions — Floating Rate Classes” in this Supplement.

- (2) The initial Interest Rate will be in effect during the first Accrual Period; the Interest Rate for each Floating Rate Class will adjust monthly thereafter.
- (3) The minimum rate for any Accrual Period will be the lesser of (i) the rate indicated in this table under the heading “Minimum Rate” and (ii) the WACR or Underlying Certificate WACR for the related Trust Asset Group.
- (4) The maximum rate for any Accrual Period will be the WACR or Underlying Certificate WACR for the related Trust Asset Group. *See “Risk Factors — The maximum rate on each floating rate class could limit the amount of interest that accrues on such class” in this Supplement.*
- (5) The minimum rate and maximum rate for each of Classes AF and FA for any Accrual Period will be limited by the aggregate interest accrued on its related REMIC Classes for that Accrual Period.

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

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

<u>Class</u>	<u>Approximate Initial Interest Rate(1)</u>
<b>Security Group 1</b>	
IO .....	0.74066%
<b>Security Group 2</b>	
DI .....	0.30326%
<b>Security Group 3</b>	
ID .....	0.67604%
<b>Security Groups 1, 2 and 3</b>	
KI <sup>(2)</sup> .....	0.68800%
<b>Security Group 4</b>	
AI .....	0.37301%
<b>Security Group 5</b>	
IA .....	0.71229%
<b>Security Group 6</b>	
BI .....	0.99139%
<b>Security Groups 2, 3, 4, 5 and 6</b>	
CI <sup>(2)</sup> .....	0.73404%
<b>Security Groups 4, 5 and 6</b>	
IE <sup>(2)</sup> .....	0.79837%
<b>Security Group 7</b>	
EI .....	0.55067%
<b>Security Group 8</b>	
GI .....	0.19146%
<b>Security Group 9</b>	
IG .....	0.15343%
<b>Security Group 10</b>	
HI .....	0.03021%
<b>Security Group 11</b>	
IH .....	1.01936%
<b>Security Group 12</b>	
JI .....	0.46396%
<b>Security Group 13</b>	
IJ .....	0.17481%
<b>Security Group 14</b>	
IK .....	0.17093%
<b>Security Group 15</b>	
LI .....	0.18134%
<b>Security Groups 8, 9, 10, 11, 12, 13, 14 and 15</b>	
IB <sup>(2)</sup> .....	0.24813%
<b>Security Group 16</b>	
MI .....	0.35767%
<b>Security Group 17</b>	
IL .....	0.67961%

<u>Class</u>	<u>Approximate Initial Interest Rate(1)</u>
<b>Security Group 18</b>	
PI .....	1.00000%
<b>Security Group 19</b>	
IP .....	0.78000%
<b>Security Group 20</b>	
QI .....	0.90000%
<b>Security Group 21</b>	
TI .....	0.62575%
<b>Security Groups 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20 and 21</b>	
IM <sup>(2)</sup> .....	0.45738%
<b>Security Groups 16, 17, 18, 19, 20 and 21</b>	
IC <sup>(2)</sup> .....	0.69538%

(1) The approximate initial Interest Rates for the Interest Only Classes (other than Classes AI, BI, IA and IE) were calculated using the assumed characteristics of the Group 1 through 3 and 7 through 15 HECMs and the Participations underlying the related Group 1 through 3 and 7 through 15 Trust Assets set forth in Exhibit A, which are provided by the Sponsor as of February 1, 2026. In addition, the approximate initial Interest Rate for Class CI was also calculated using the assumed characteristics of the Group 4 through 6 Underlying Certificates and the Group 4 through 6 HECMs and the Participations underlying the Group 4 through 6 Trust Assets set forth in Exhibit E, which are provided by the Sponsor as of February 1, 2026. The approximate initial Interest Rates for Classes AI, BI, IA and IE were calculated using the assumed characteristics of the Group 4 through 6 Underlying Certificates and the Group 4 through 6 HECMs and the Participations underlying the Group 4 through 6 Trust Assets set forth in Exhibit E, which are provided by the Sponsor as of February 1, 2026. The assumed characteristics include rounded weighted average gross interest rates on the HECMs related to the Participations backing the Trust Assets. The actual initial Interest Rates for such Classes will be calculated based on the interest that accrues on each HECM, aggregated and then rounded to a different level of precision. Therefore the actual Interest Rates for such Classes may differ from the approximate initial Interest Rates set forth herein. On or about the first Distribution Date, investors can obtain the actual initial Interest Rates for such Classes for the related Accrual Period from the Trustee's website, [www.usbank.com/abs](http://www.usbank.com/abs).

(2) MX Class

For purposes of this Supplement, the term "Underlying Certificate WACR" means the interest rate of the Underlying Certificate included in the related Trust Asset Group.

Each of Classes CI, IB, IC, IE, IM and KI is an MX Class that is an HWAC Class that will accrue interest during each Accrual Period at an equivalent annualized rate derived by aggregating the accrued interest on its related REMIC Classes for such Accrual Period expressed as a percentage of its outstanding notional balance for such Accrual Period.

**Interest Rate for each Interest Only Class (other than Classes AI, BI and IA and the MX Classes):** For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the excess, if any, of (I) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the related Trust Asset Group over (II) the sum of the Interest Accrual Amounts for all related Principal Bearing Classes for such Distribution Date, divided by (b) the sum of the Class Principal Balances of the related Stripped Principal Bearing Classes and the Deferred Interest Amount of the related Interest Only Class as of the related Record Date for such Interest Only Class.

**Interest Rate for Classes AI, BI and IA:** For any Distribution Date, a per annum rate equal to the product of (i) 12 multiplied by (ii) the quotient of (a) the interest accrued for the Accrual Period immediately preceding such Distribution Date on the related Trust Asset Group, divided by (b) the outstanding notional balance of the related Trust Asset Group as of the related Record Date for such Class.

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

### **SECURITY GROUP 1**

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

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

### **SECURITY GROUP 2**

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

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

### **SECURITY GROUP 3**

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

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

### **SECURITY GROUP 4**

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

1. To AI, up to the Class AI Interest Accrual Amount for such Distribution Date
2. To AI, until the Class AI Deferred Interest Amount is reduced to zero

### **SECURITY GROUP 5**

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

1. To IA, up to the Class IA Interest Accrual Amount for such Distribution Date
2. To IA, until the Class IA Deferred Interest Amount is reduced to zero

### **SECURITY GROUP 6**

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

1. To BI, up to the Class BI Interest Accrual Amount for such Distribution Date
2. To BI, until the Class BI Deferred Interest Amount is reduced to zero

### **SECURITY GROUP 7**

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

1. Concurrently, to EF, EI and FE, pro rata based on their respective Interest Accrual Amounts, up to the Class EF Interest Accrual Amount, the Class EI Interest Accrual Amount, and the Class FE Interest Accrual Amount for such Distribution Date
2. Concurrently, to EF and FE, pro rata based on their respective Class Principal Balances, in reduction of their Class Principal Balances, up to the amount of the Group 7 Principal Distribution Amount for such Distribution Date, until retired
3. To EI, until the Class EI Deferred Interest Amount is reduced to zero

### **SECURITY GROUP 8**

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

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

### **SECURITY GROUP 9**

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

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

### **SECURITY GROUP 10**

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

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

### **SECURITY GROUP 11**

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

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

### **SECURITY GROUP 12**

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

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

### **SECURITY GROUP 13**

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

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

### **SECURITY GROUP 14**

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

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

### **SECURITY GROUP 15**

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

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

### **SECURITY GROUP 16**

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

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

### **SECURITY GROUP 17**

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

1. Concurrently, to FN, IL, LF and NF, pro rata based on their respective Interest Accrual Amounts, up to the Class FN Interest Accrual Amount, the Class IL Interest Accrual Amount, the Class LF Interest Accrual Amount and the Class NF Interest Accrual Amount for such Distribution Date
2. Concurrently, to FN, LF and NF, pro rata based on their respective Class Principal Balances, in reduction of their Class Principal Balances, up to the amount of the Group 17 Principal Distribution Amount for such Distribution Date, until retired
3. To IL, until the Class IL Deferred Interest Amount is reduced to zero

### **SECURITY GROUP 18**

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

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

### **SECURITY GROUP 19**

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

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

### **SECURITY GROUP 20**

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

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

### **SECURITY GROUP 21**

The Group 21 Available Distribution Amount will be allocated in the following order of priority:

1. Concurrently, to FT, TF and TI, pro rata based on their respective Interest Accrual Amounts, up to the Class FT Interest Accrual Amount, the Class TF Interest Accrual Amount and the Class TI Interest Accrual Amount for such Distribution Date

2. Concurrently, to FT and TF, pro rata based on their respective Class Principal Balances, in reduction of their Class Principal Balances, up to the amount of the Group 21 Principal Distribution Amount for such Distribution Date, until retired

3. To TI, until the Class TI Deferred Interest Amount is reduced to zero

**Available Distribution Amount:** For each of Security Groups 1 through 3 and 7 through 15, with respect to each Distribution Date, the excess, if any, of (a) the sum of (i) the product of (A) the original principal amount of the related HECM MBS and (B) the Certificate Factor or Calculated Certificate Factor, as applicable, for the preceding Distribution Date and (ii) the interest accrued with respect to such HECM MBS for the related Accrual Period over (b) the product of (i) the original principal amount of such HECM MBS and (ii) the Certificate Factor or Calculated Certificate Factor, as applicable, for the current Distribution Date. For each of Security Groups 4 through 6 and 16 through 21, with respect to each Distribution Date, the amount received in respect of the Group 4 through 6 and 16 through 21 Trust Assets, as applicable, on such Distribution Date.

For purposes of the definitions herein, the following Security and Trust Asset Groups and Classes are related and categorized as follows:

Security Group	Trust Asset Group	Interest Only Classes	Principal Bearing Classes	
			Stripped Principal Bearing Classes	Other Principal Bearing Classes
1	1	IO	BF, CF, FB	N/A
2	2	DI	FD	N/A
3	3	ID	DF	N/A
4	4	AI	N/A	N/A
5	5	IA	N/A	N/A
6	6	BI	N/A	N/A
7	7	EI	EF, FE	N/A
8	8	GI	FG	N/A
9	9	IG	GF	N/A
10	10	HI	FH	N/A
11	11	IH	HF	N/A
12	12	JI	FJ	N/A
13	13	IJ	JF	N/A
14	14	IK	KF	N/A
15	15	LI	FL	N/A
16	16	MI	FM, MF	N/A
17	17	IL	FN, LF, NF	N/A
18	18	PI	FP	N/A
19	19	IP	PF	N/A
20	20	QI	FQ	N/A
21	21	TI	FT, TF	N/A

**Deferred Interest Amount for each Interest Only Class (other than Classes AI, BI and IA and the MX Classes):** With respect to any Distribution Date, the excess, if any, of (i) the sum of all Interest Accrual Amounts for such Interest Only Class for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of such Class on all prior Distribution Dates plus (b) the amount distributed as an Interest Accrual Amount in respect of such Class on such Distribution Date, as specified for the related Security Group in “Terms Sheet — Distributions” in this Supplement. On or about each Distribution Date, the Deferred Interest Amount is available on reports published by the Trustee on its website, [www.usbank.com/abs](http://www.usbank.com/abs).

**Deferred Interest Amount for Class AI:** As of the Closing Date, equals approximately \$71,690, which represents the the deferred interest amount of the Underlying Certificate in Trust Asset Group 4. With respect to any Distribution Date after the Closing Date, the excess, if any, of (i) the sum of the Class AI Deferred Interest Amount as of the Closing Date plus all Interest Accrual Amounts for such Interest Only Class for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of such Class on all prior Distribution Dates plus (b) the amount distributed as an Interest Accrual Amount in respect of such Class on such Distribution Date, as specified for the related Security Group in “Terms Sheet — Distributions” in this Supplement. On or about each Distribution Date, the Deferred Interest Amount is available on reports published by the Trustee on its website, [www.usbank.com/abs](http://www.usbank.com/abs).

**Deferred Interest Amount for Class BI:** As of the Closing Date, equals approximately \$0, which represents the deferred interest amount of the Underlying Certificate in Trust Asset Group 6. With respect to any Distribution Date after the Closing Date, the excess, if any, of (i) the sum of the Class BI Deferred Interest Amount as of the Closing Date plus all Interest Accrual Amounts for such Interest Only Class for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of such Class on all prior Distribution Dates plus (b) the amount distributed as an Interest Accrual Amount in respect of such Class on such Distribution Date, as specified for the related Security Group in “Terms Sheet — Distributions” in this Supplement. On or about each Distribution Date, the Deferred Interest Amount is available on reports published by the Trustee on its website, [www.usbank.com/abs](http://www.usbank.com/abs).

**Deferred Interest Amount for Class IA:** As of the Closing Date, equals approximately \$0, which represents the deferred interest amount of the Underlying Certificate in Trust Asset Group 5. With respect to any Distribution Date after the Closing Date, the excess, if any, of (i) the sum of the Class IA Deferred Interest Amount as of the Closing Date plus all Interest Accrual Amounts for such Interest Only Class for each Accrual Period ending before such Distribution Date over (ii) the sum of (a) all amounts distributed in respect of such Class on all prior Distribution Dates plus (b) the amount distributed as an Interest Accrual Amount in respect of such Class on such Distribution Date, as specified for the related Security Group in “Terms Sheet — Distributions” in this Supplement. On or about each Distribution Date, the Deferred Interest Amount is available on reports published by the Trustee on its website, [www.usbank.com/abs](http://www.usbank.com/abs).

**Deferred Interest Amount for Classes CI, IB, IC, IE, IM and KI:** With respect to any Distribution Date, the sum of the Deferred Interest Amounts for the related REMIC Classes shown on Schedule I to this Supplement.

**Interest Accrual Amount for each Interest Only Class (other than the MX Classes):** For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Interest Rate on the Class Notional Balance of such Class as of the related Record Date.

**Interest Accrual Amount for AF, FA, CI, IB, IC, IE, IM and KI:** For any Distribution Date, the sum of the Interest Accrual Amounts for the related REMIC Classes shown on Schedule I to this Supplement.

**Interest Accrual Amount for Principal Bearing Classes (other than the MX Classes):** For any Distribution Date, interest accrued during the related Accrual Period for such Distribution Date at the related Interest Rate on the Class Principal Balance of such Class as of the related Record Date.

**Principal Distribution Amount for each Stripped Principal Bearing Class (other than Classes BF, CF, EF, FB, FE, FM, FN, FT, LF, ME, NF and TF):** For any Distribution Date, the product of (i) the excess, if any, of (a) the related Group Available Distribution Amount for such Distribution Date over (b) the sum of the Interest Accrual Amount for the Stripped Principal Bearing Class and the Interest Accrual Amount for the related Interest Only Class for such Distribution Date, and (ii) the quotient of (a) the Class Principal Balance of the Stripped Principal Bearing Class as of the related Record Date divided by (b) the sum of (x) the Class Principal Balance of the Stripped Principal Bearing Class as of the related Record Date and (y) the Deferred Interest Amount of the related Interest Only Class as of the related Record Date.

**Principal Distribution Amount for Groups 1, 7, 16, 17 and 21 Trust Assets:** For any Distribution Date, the product of (i) the excess, if any, of (a) the related Group Available Distribution Amount for such Distribution Date over (b) the sum of the Interest Accrual Amounts for all related Principal Bearing Classes and the Interest Accrual Amount for the related Interest Only Class for such Distribution Date, and (ii) the quotient of (a) the sum of the Class Principal Balances of all related Principal Bearing Classes as of the related Record Date divided by (b) the sum of (x) the Class Principal Balances of all related Principal Bearing Classes as of the related Record Date and (y) the Deferred Interest Amount of the related Interest Only Class as of the related Record Date.

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

Class	Original Class Notional Balance	Represents
<b>Security Group 1</b>		
IO .....	\$ 41,425,537	100% of the Group 1 Trust Assets
<b>Security Group 2</b>		
DI .....	5,266,128	100% of the Group 2 Trust Assets
<b>Security Group 3</b>		
ID .....	13,024,551	100% of the Group 3 Trust Assets
<b>Security Groups 1, 2 and 3</b>		
KI .....	59,716,216	100% of the Group 1 Trust Assets, the Group 2 Trust Assets and the Group 3 Trust Assets (in the aggregate)
<b>Security Group 4</b>		
AI .....	6,851,367	100% of the Group 4 Trust Asset
<b>Security Group 5</b>		
IA .....	17,324,196	100% of the Group 5 Trust Asset
<b>Security Group 6</b>		
BI .....	22,825,867	100% of the Group 6 Trust Asset
<b>Security Groups 2, 3, 4, 5 and 6</b>		
CI .....	65,292,109	100% of the Group 2 Trust Assets, the Group 3 Trust Assets, the Group 4 Trust Asset, the Group 5 Trust Asset and the Group 6 Trust Asset (in the aggregate)
<b>Security Groups 4, 5 and 6</b>		
IE .....	47,001,430	100% of the Group 4 Trust Asset, the Group 5 Trust Asset and the Group 6 Trust Asset (in the aggregate)
<b>Security Group 7</b>		
EI .....	27,000,000	100% of the Group 7 Trust Assets
<b>Security Group 8</b>		
GI .....	9,023,367	100% of the Group 8 Trust Assets
<b>Security Group 9</b>		
IG .....	42,582,610	100% of the Group 9 Trust Assets
<b>Security Group 10</b>		
HI .....	5,000,000	100% of the Group 10 Trust Assets
<b>Security Group 11</b>		
IH .....	10,000,000	100% of the Group 11 Trust Assets
<b>Security Group 12</b>		
JL .....	3,000,000	100% of the Group 12 Trust Assets
<b>Security Group 13</b>		
IJ .....	6,500,000	100% of the Group 13 Trust Assets

<b>Class</b>	<b>Original Class Notional Balance</b>	<b>Represents</b>
<b>Security Group 14</b>		
IK .....	\$ 14,000,000	100% of the Group 14 Trust Assets
<b>Security Group 15</b>		
LI .....	17,500,000	100% of the Group 15 Trust Assets
<b>Security Groups 8, 9, 10, 11, 12, 13, 14 and 15</b>		
IB .....	107,605,977	100% of the Group 8 Trust Assets, the Group 9 Trust Assets, the Group 10 Trust Assets, the Group 11 Trust Assets, the Group 12 Trust Assets, the Group 13 Trust Assets, the Group 14 Trust Assets and the Group 15 Trust Assets (in the aggregate)
<b>Security Group 16</b>		
MI .....	9,023,367	100% of the Group 16 Trust Asset
<b>Security Group 17</b>		
IL .....	42,582,610	100% of the Group 17 Trust Asset
<b>Security Group 18</b>		
PI .....	5,000,000	100% of the Group 18 Trust Asset
<b>Security Group 19</b>		
IP .....	6,500,000	100% of the Group 19 Trust Asset
<b>Security Group 20</b>		
QI .....	14,000,000	100% of the Group 20 Trust Asset
<b>Security Group 21</b>		
TI .....	17,500,000	100% of the Group 21 Trust Asset
<b>Security Groups 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20 and 21</b>		
IM .....	202,211,954	100% of the Group 8 Trust Assets, the Group 9 Trust Assets, the Group 10 Trust Assets, the Group 11 Trust Assets, the Group 12 Trust Assets, the Group 13 Trust Assets, the Group 14 Trust Assets, the Group 15 Trust Assets, the Group 16 Trust Asset, the Group 17 Trust Asset, the Group 18 Trust Asset, the Group 19 Trust Asset, the Group 20 Trust Asset and the Group 21 Trust Asset (in the aggregate)
<b>Security Groups 16, 17, 18, 19, 20 and 21</b>		
IC .....	94,605,977	100% of the Group 16 Trust Asset, the Group 17 Trust Asset, the Group 18 Trust Asset, the Group 19 Trust Asset, the Group 20 Trust Asset and the Group 21 Trust Asset (in the aggregate)

**Tax Status:** Double REMIC Series as to each of the following Groups of Trust Assets and related Trust REMICs:

<b>Trust Assets</b>	<b>Trust REMIC</b>
Group 1 Trust Assets	Group 1 Pooling REMIC and Group 1 Issuing REMIC
Group 2 Trust Assets	Group 2 Pooling REMIC and Group 2 Issuing REMIC
Group 3 Trust Assets	Group 3 Pooling REMIC and Group 3 Issuing REMIC
Group 4 Trust Asset	Group 4 Pooling REMIC and Group 4 Issuing REMIC
Group 5 Trust Asset	Group 5 Pooling REMIC and Group 5 Issuing REMIC
Group 6 Trust Asset	Group 6 Pooling REMIC and Group 6 Issuing REMIC
Group 7 through 15 Trust Assets	Group 7 through 15 Pooling REMIC and Group 7 through 15 Issuing REMIC
Group 16 Trust Asset	Group 16 Pooling REMIC and Group 16 Issuing REMIC
Group 17 Trust Asset	Group 17 Pooling REMIC and Group 17 Issuing REMIC
Group 18 Trust Asset	Group 18 Pooling REMIC and Group 18 Issuing REMIC
Group 19 Trust Asset	Group 19 Pooling REMIC and Group 19 Issuing REMIC
Group 20 Trust Asset	Group 20 Pooling REMIC and Group 20 Issuing REMIC
Group 21 Trust Asset	Group 21 Pooling REMIC and Group 21 Issuing REMIC

Separate REMIC elections will be made as to each of the Trust REMICs identified above. *See “Certain United States Federal Income Tax Consequences” in this Supplement and in the Base Offering Circular.*

**Regular and Residual Classes:** Classes RR, RR1, RR2, RR3, RR4, RR5, RR6, RR16, RR17, RR18, RR19, RR20 and RR21 are Residual Classes. Each of the Residual Classes represents the Residual Interest of the related Trust REMICs, as described under “Certain United States Federal Income Taxes — Residual Securities” in this Supplement. All other Classes of REMIC Securities are Regular Classes. *See “Certain United States Federal Income Tax Consequences” in this Supplement and in the Base Offering Circular.*

## RISK FACTORS

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

***The Underlying Certificate WACR of the group 16 through 21 trust assets may limit the amount of interest distributed to or accrued on the related floating rate and notional classes.*** The interest entitlements of Classes FM, FN, FP, FQ, FT, LF, MF, NF, PF and TF, as applicable, are capped at the Underlying Certificate WACR of the related trust assets, which are underlying certificates. In turn, the interest entitlements of each of the underlying certificates included in trust asset groups 16 through 21 are capped at the WACR of its related underlying trust assets, in each case as described in this supplement. If the Underlying Certificate WACR of the group 16 through 21 trust assets is equal to or

lower than the interest rate on the related floating rate class or classes based on the interest rate formula as shown under “Terms Sheet — Interest Rates” in this supplement for any accrual period, interest entitlements with respect to Classes IL, IP, MI, PI, QI and TI, as applicable, may be reduced to zero because such class is entitled to receive the excess of interest accrued in respect of the related trust assets over the interest accrued on the related floating rate class or classes. In addition, if the Underlying Certificate WACR of the group 16 through 21 trust assets is lower than the interest rate on Classes FM, FN, FP, FQ, FT, LF, MF, NF, PF and TF, as applicable, based on its related interest rate formula as shown under “Terms Sheet — Interest Rates” in this supplement for any accrual period, interest accruing on such floating rate class will be reduced because the interest rate on such class is capped at a rate equal to the Underlying Certificate WACR of the related trust assets.

***The levels of any interest rate indices applicable to the Trust Assets or securities will affect payments and yields on the securities.*** If any interest rate index applicable to the Trust Assets or the securities performs differently from what you expect, the yield on your securities may be lower than you expect. Lower levels of any applicable interest rate index may reduce the yield on floating rate securities. You should bear in mind that the timing of changes in any applicable interest rate index may also affect your yield: generally the earlier a change in an applicable interest rate index occurs, the greater the effect such change will have on your yield. It is doubtful that any applicable interest rate index will remain constant.

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

The applicable interest rate indices for the Trust Assets and securities are identified under “Terms Sheet — Trust Assets” and “— Interest Rates” in this supplement.

***Adjustable rate HECMs are subject to limitations on interest rate adjustments, which***

***may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on the securities.*** If the applicable interest rate index increases to a sufficiently high level, the interest rates on the adjustable rate HECMs related to the participations underlying the trust assets may be limited by caps. As a result, the WACR on the related HECM MBS, as well as the interest rates on the related securities, may be limited. The application of any caps on the adjustable rate HECMs may significantly impact the interest rates on the interest only classes because the interest entitlement of such classes of securities is entirely dependent on the WACR or Underlying Certificate WACR of the related trust asset group.

***The maximum rate on each floating rate class could limit the amount of interest that accrues on such class.*** The maximum rate on each of Classes AF and FA is limited by the interest accrued on its related REMIC classes. If 30-day Average SOFR exceeds certain levels, the interest rate on each of Classes AF and FA will be capped to the extent that the interest rates on its related REMIC classes are capped as described in the next sentence. Each Floating Rate Class (other than Classes AF and FA) is subject to a maximum rate that is equal to the WACR or Underlying Certificate WACR for the related trust asset group.

***The mortgage interest rate index for the HECMs related to the participations directly or indirectly underlying the group 1 through 3 and 7 through 21 trust assets is different than the interest rate index for the related securities, which may impact, perhaps significantly, the amount of interest distributable to the group 1 through 3 and 7 through 21 securities after any applicable initial fixed rate period of the related HECMs.*** Because of the differences in how, when and how often the applicable interest rate index for such HECMs is determined compared to how, when and how often the related securities interest rate index is determined, there may be a mismatch between the interest rates on the group 1 through 3 and 7 through 21 trust assets and the interest rates on the related securities. In addition, the HECMs related to the group 1 through 3 and 7 through 21 trust assets may have different monthly or annual interest rate adjustment dates, which may affect the WACR of the related HECM MBS and the interest entitlements of the group 1 through 3 and 7 through 21 trust assets and may

magnify the difference between the WACR or Underlying Certificate WACR of the group 1 through 3 and 7 through 21 trust assets and the interest rates on the related securities.

If the applicable interest rate index for such HECM MBS is lower than the related securities interest rate index for any accrual period, interest accruals with respect to the related notional class may be reduced because such notional class is entitled to receive the excess of interest accrued in respect of the related trust assets, as applicable, over the interest distributable to the related floating rate class or classes. In addition, if the applicable interest rate index for such HECMs is significantly lower than the related securities interest rate index for any accrual period, interest accruing on the related floating rate class or classes may be reduced because the interest rate on such floating rate class or classes is capped at a rate equal to the WACR or Underlying Certificate WACR of the related trust assets, as applicable. In the event that the applicable interest rate index for such HECMs is higher than the related securities interest rate index, interest accruing on the related floating rate class or classes may not be affected but interest accruals with respect to the related notional class will be increased.

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

***The rate of reduction or increase in the principal or notional balance of the underlying certificates will directly affect the rate of reduction or increase in the principal and notional balances of the group 4 through 6 and 16 through 21 securities.*** The underlying certificates will be sensitive to the rate of payments of principal (including prepayments) of the related HECMs. This supplement contains no information as to whether the underlying certificates have performed as originally anticipated.

Additional information as to the underlying certificates may be obtained by performing an analysis of the current class factors of the underlying certificates in light of applicable information contained in the underlying certificate disclosure documents.

***An investment in the securities entails risks not associated with an investment in conventional fixed rate securities or securities linked to established market indices.*** The Federal Reserve Bank of New York began to publish SOFR in April 2018 and compounded averages of SOFR in March 2020. Although the Federal Reserve Bank of New York has also published historical indicative SOFR from August 2014 to March 2018, such pre-publication data necessarily involves assumptions, estimates and approximations. You should not rely on any historical changes or trends in SOFR as an indicator of future changes in SOFR. Daily shifts in SOFR have been, and may in the future be, greater than those in comparable market indices. Because the interest rate applicable to any accrual period for securities with an interest rate based on 30-day Average SOFR will be calculated by reference to the daily rates of SOFR during an approximate 30-day period commencing and ending before the related accrual period as described under “Description of the Securities — Interest Distributions — Floating Rate Classes” in this supplement, the return on and value of the securities may fluctuate more than debt securities linked to less volatile indices.

30-day Average SOFR is a relatively new market index and the securities will likely have no established trading market when issued, and an established trading market may never develop or, if developed, may not be liquid. Market terms for securities indexed to 30-day Average SOFR may evolve over time, and trading prices of some securities indexed to 30-day Average SOFR may be lower than those of later-issued securities as a result. Similarly, if 30-day Average SOFR does not prove to be widely used in similar securities, the trading price of related SOFR-Based Classes may be lower than those of securities linked to indices that are more widely used. Investors in SOFR-Based Classes may not be able to sell their securities at all or may not be able to sell their securities at prices that will provide them with a yield comparable to similar investments that have a developed secondary market, and may consequently suffer from increased pricing volatility and market risk.

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

***Interest on the floating rate securities will be determined using a replacement rate if 30-day Average SOFR is no longer available, which could adversely affect the value of your investment in the group 1 through 3 and 7 through 21 securities.***

30-day Average SOFR is published by the Federal Reserve Bank of New York based on data received from other sources, and neither Ginnie Mae nor the trustee has any control over its determination, calculation or publication. The activities of the Federal Reserve Bank of New York may directly affect prevailing 30-day Average SOFR in unpredictable ways. There can be no guarantee that 30-day Average SOFR will not be discontinued or fundamentally altered in a manner that is materially adverse to the interests of holders of securities indexed to 30-day Average SOFR. If the manner in which 30-day Average SOFR is calculated is changed or if 30-day Average SOFR is discontinued, that change or discontinuance may result in a reduction of the amount of interest payable on applicable SOFR-Based Classes and the trading prices of such Classes.

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 30-day Average SOFR at any time without notice. There can be no assurance that 30-day Average SOFR will not be discontinued or fundamentally altered in a manner that is materially adverse to the interests of investors in the group 1 through 3 and 7 through 21 securities.

If 30-day Average SOFR is no longer published or cannot be used, the amount of interest payable on the floating rate securities will be determined using a replacement rate, as described under “Description of the Securities — Interest Rate Indices — Benchmark Replacement” 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 — Benchmark Replacement” in the Base Offering Circular. This could reduce the amount of interest payable on

the floating rate securities, which could adversely affect the return on, value of, and market for, the group 1 through 3 and 7 through 21 securities. Furthermore, there can be no assurance that the characteristics of any replacement rate will be similar to 30-day Average SOFR or that any replacement rate will produce the economic equivalent of 30-day Average SOFR.

***The securities may not be a suitable investment for you.***

The securities, especially the group 4 through 6 and 16 through 21 securities and, in particular, the interest only and residual classes, are not suitable investments for all investors.

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

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

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

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

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

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

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

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

## THE TRUST ASSETS

### General

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

### The Trust MBS (Groups 1 through 3 and 7 through 15)

The Group 1 through 3 and 7 through 15 Trust Assets are HECM MBS guaranteed by Ginnie Mae, and are based on or backed by Participations in advances made to borrowers and related amounts in respect of HECMs. Each such HECM MBS will accrue interest at the interest rate for that HECM MBS for each accrual period (the “HECM MBS Rate”) as set forth in the related HECM MBS Disclosure Documents. The HECM MBS Rate is generally equal to the weighted average of the interest rates on the Participations (each, the “Participation Interest Rate”).

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

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

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

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

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

### The Underlying Certificates (Groups 4 through 6 and 16 through 21)

The Group 4 through 6 and 16 through 21 Trust Assets are Underlying Certificates that represent beneficial ownership interests in 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

Documents. Each Underlying Certificate Disclosure Document may be obtained from [ginniemae.gov](http://ginniemae.gov) or the Information Agent as described under “Available Information” in this Supplement, except in the case of Ginnie Mae 2026-H07 Classes FG, FH, FL, GF, JF and KF for which this Supplement is the Underlying Certificates Disclosure Document. 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, such offering document. See *“Underlying Certificates” in the Base Offering Circular*.

Each Underlying Certificate provides for monthly distributions and is further described in the tables contained in Exhibits D and E, and, in the case of Ginnie Mae 2026-H07 Classes FG, FH, FL, GF, JF and KF, Exhibit A to this Supplement. The tables also set forth information regarding the approximate weighted average HECM age and gross coupon of the HECMs underlying each Underlying Certificate.

### **The Participations and the HECMs**

The Participations and the related HECMs underlying the Group 1 through 3 and 7 through 15 Trust Assets are expected to have, on a weighted average basis, the characteristics set forth in Exhibit A and the general characteristics described in the Base Offering Circular and the HECM MBS Disclosure Documents. The Participations and the related HECMs underlying the Underlying Certificates are expected to have, on a weighted average basis, the characteristics set forth in Exhibits D and E, and, in the case of Ginnie Mae 2026-H07 Classes FG, FH, FL, GF, JF and KF, Exhibit A to this Supplement. The Participations are related to interests in advances made to borrowers and related amounts in respect of first lien, single-family, adjustable rate residential HECM loans insured by the Federal Housing Administration. See *“The Ginnie Mae Certificates — General” in the Base Offering Circular*.

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

Each monthly adjustable rate HECM MBS is backed by Participations related to adjustable rate HECMs with interest rates that adjust (i) on a monthly basis, (ii) in the month immediately following the issuance of the related HECM MBS and (iii) on the same interest rate adjustment date equal to the first day of the month. Each annual adjustable rate HECM MBS is backed by Participations related to adjustable rate HECMs with interest rates that adjust (i) on an annual basis, (ii) within twelve (12) months following the issuance of the related HECM MBS and (iii) notwithstanding anything to the contrary in the HECM MBS Disclosure Documents, on the same or different interest rate adjustment dates. See *“Risk Factors — The mortgage interest rate index for the HECMs related to the participations directly or indirectly underlying the*

*group 1 through 3 and 7 through 21 trust assets is different than the interest rate index for the related securities, which may impact, perhaps significantly, the amount of interest distributable to the group 1 through 3 and 7 through 21 securities after any applicable initial fixed rate period of the related HECMs” in this Supplement.*

Specific information regarding the individual characteristics of the Participations and the related HECMs is not available. For purposes of this Supplement, certain assumptions have been made regarding the characteristics of the Participations and the related HECMs. However, the actual characteristics of many of the Participations and the related HECMs will differ from the characteristics assumed, perhaps significantly. This will be the case even if the weighted average characteristics of the Participations and the related HECMs are the same as the assumed characteristics. Small differences in the characteristics of the Participations and the related HECMs can have a significant effect on the Weighted Average Lives and yields of the Securities. *See “Terms Sheet — Assumed Characteristics of the HECMs and the Participations Underlying the Group 1 through 3 and 7 through 15 Trust Assets,” “Terms Sheet — Assumed Characteristics of the HECMs and the Participations Underlying the Group 4 through 6 Underlying Certificates,” “Terms Sheet — Assumed Characteristics of the HECMs and the Participations Underlying the Group 16 through 21 Underlying Certificates,” “Risk Factors,” “Yield, Maturity and Prepayment Considerations” and Exhibits A and E in this Supplement.*

### **The Trustee Fee**

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

## **GINNIE MAE GUARANTY**

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

## **DESCRIPTION OF THE SECURITIES**

### **General**

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

### **Form of Securities**

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

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

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

### **Distributions**

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

### **Interest Distributions**

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

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

### *Categories of Classes*

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

### *Accrual Period*

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

<b>Class</b>	<b>Accrual Period</b>
Delay Classes	The calendar month preceding the related Distribution Date
Floating Rate Classes and Classes GI, HI, IB, IC, IG, IH, IJ, IK, IL, IM, IP, JI, LI, MI, PI, QI and TI	From the 20 <sup>th</sup> day of the month preceding the month of the related Distribution Date through the 19 <sup>th</sup> day of the month of that Distribution Date

### *Floating Rate Classes*

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

The Interest Rate for the Floating Rate Classes will be based on 30-day Average SOFR. The Trustee or its agent will determine 30-day Average SOFR as described under “Description of the Securities — Interest Rate Indices — Determination of 30-day Average SOFR” in the Base Offering Circular.

If 30-day Average 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 — Benchmark Replacement” in the Base Offering Circular.

### *HECM MBS Weighted Average Coupon Classes*

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

The interest that will be distributed or accrued, as applicable, on each HECM MBS Weighted Average Coupon Class will be limited by the interest that is distributed or accrued in respect of the related Trust Assets. With respect to the Participations underlying the Trust Assets, see “Risk Factors — Adjustable rate HECMs are subject to limitations on interest rate adjustments, which may limit the amount of interest payable in respect of the related HECM MBS and may limit the WACR on the related HECM MBS and the interest rates on securities” in this Supplement and “Risk Factors — The mortgage interest rate index for the HECMs related to the participations directly or indirectly underlying the group 1 through 3 and 7 through 21 trust assets is different than the interest rate index for the related securities, which may impact, perhaps significantly, the amount of interest distributable to the group 1 through 3 and 7 through 21 securities after any applicable initial fixed rate period of the related HECMs” in this Supplement. With respect to the Participations underlying the Group 16 through 21 Trust Assets, see “Risk Factors — The Underlying Certificate WACR of the group 16 through 21 trust assets may limit the amount of interest distributed to or accrued on the related floating rate and notional classes” in this Supplement.

The Trustee’s determination of 30-day Average SOFR and its calculation of the Interest Rates will be final except in the case of clear error. Investors can obtain 30-day Average SOFR levels and Interest Rates for the current and preceding Accrual Periods from [ginniemae.gov](http://ginniemae.gov) or by calling the Information Agent at (800) 234-GNMA.

### *HECM MBS Accrual Classes*

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

### *Deferred Interest Amounts*

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

## **Principal Distributions**

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

### *Categories of Classes*

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

### *Notional Classes*

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

## **Residual Securities**

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

## **Class Factors**

The Trustee will calculate and make available for each Class of Securities, no later than the day preceding the Distribution Date, the factor (carried out to eight decimal places) that when multiplied by the Original Class Principal Balance (or original Class Notional Balance) of that Class, determines the Class Principal Balance (or Class Notional Balance) after giving effect to the distribution of principal to be made on the Securities (and any addition to the Class Principal Balance of a HECM MBS Accrual Class) or any addition to or reduction of Class Notional Balance on that Distribution 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 addition to or reduction of Class Notional Balance on the Distribution Date occurring in that month.
- The Class Factor for each Class for the month of issuance is 1.00000000.
- The Class Factors for the MX Classes and the Classes of REMIC Securities that are exchangeable for the MX Classes will be calculated assuming that the maximum possible amount of each Class is outstanding at all times, regardless of any exchanges that may occur.
- Investors may obtain current Class Factors on [ginniemae.gov](http://ginniemae.gov).

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

## **Termination**

The Trustee, at its option, may purchase or cause the sale of the Trust Assets and thereby terminate the Trust on any Distribution Date on which the aggregate of the Class Principal Balances of the Securities is less than 1% of the aggregate Original Class Principal Balances of the Securities. The exercise of this

option may be influenced by a number of factors, including but not limited to, the value of the Trust Assets then remaining in the Trust and general market conditions. The Trustee will be entitled to retain all proceeds and any other amounts in excess of the termination price payable to the Securities under the Trust Agreement.

On any Distribution Date upon the Trustee's determination that the REMIC status of any Trust REMIC has been lost or that a substantial risk exists that this status will be lost for the then current taxable year, the Trustee will terminate such Trust REMIC and any related Trust REMIC and retire the related Securities. For these purposes, the Trust REMICs and the Securities with corresponding numerical designations are related as follows:

<b>Trust REMICs</b>	<b>Related Securities</b>
Group 1 Issuing and Pooling REMICs	Group 1 Securities
Group 2 Issuing and Pooling REMICs	Group 2 Securities
Group 3 Issuing and Pooling REMICs	Group 3 Securities
Group 4 Issuing and Pooling REMICs	Group 4 Securities
Group 5 Issuing and Pooling REMICs	Group 5 Securities
Group 6 Issuing and Pooling REMICs	Group 6 Securities
Group 7 through 15 Issuing and Pooling REMICs	Group 7 through 15 Securities
Group 16 Issuing and Pooling REMICs	Group 16 Securities
Group 17 Issuing and Pooling REMICs	Group 17 Securities
Group 18 Issuing and Pooling REMICs	Group 18 Securities
Group 19 Issuing and Pooling REMICs	Group 19 Securities
Group 20 Issuing and Pooling REMICs	Group 20 Securities
Group 21 Issuing and Pooling REMICs	Group 21 Securities

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

With respect to each of Security Groups 1, 2, 3, 4, 5, 6, 16, 17, 18, 19, 20 and 21, a Holder of all of the outstanding Regular Securities of any such Security Group and the related Class of Residual Securities will have the right to purchase the related Trust Assets upon three Business Days' notice (the "Notice Period"). The purchase will be for cash in an amount equal to (A)(i) the aggregate remaining principal balance, in the case of the Group 1, 2, 3, 16, 17, 18, 19, 20 and 21 Securities, the 2021-H05 Class IP Deferred Interest Amount (as defined in the related Underlying Certificate Disclosure Document), in the case of the Group 4 Securities, the 2025-H03 Class CI Deferred Interest Amount (as defined in the related Underlying Certificate Disclosure Document), in the case of the Group 5 Securities, or the 2026-H04 Class AI Deferred Interest Amount (as defined in the related Underlying Certificate Disclosure Document), in the case of the Group 6 Securities, of the Trust Assets of such Security Group, but in no event less than the aggregate outstanding principal amount, if any, plus Deferred Interest Amount, if any, of the Securities of such Security Group, plus (ii) accrued interest on the Securities of such Security Group, less (B) amounts on deposit in the related Trust REMICs, for distribution on the Securities of such Security Group, plus (C) a \$5,000 termination fee payable to the Trustee in connection with each Security Group to be terminated. After the Notice Period, and upon such purchase, the Trustee will terminate the related Trust REMICs. Upon such termination, the Trustee will distribute the cash proceeds of the sale of the related Trust Assets to the Holder of the related Securities (which distribution may be offset against amounts due on the sale of such

assets), will cancel the Securities of the related Security Group and cause the removal from the Book-Entry Depository Account of all Classes of the related Security Group, will cancel the related Class of Residual Securities, and will credit the remaining Trust Assets in the related Security Group to the account of the surrendering Holder.

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

### **Modification and Exchange**

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

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

A Beneficial Owner proposing to effect an exchange must notify the Trustee through the Beneficial Owner’s Book-Entry Depository participant. This notice must be received by the Trustee not later than two Business Days before the proposed exchange date. The exchange date can be any Business Day other than the last Business Day of the month. The notice must contain the outstanding principal or notional balances of the Securities to be included in the exchange and the proposed exchange date. The notice is required to be delivered to the Trustee by email to USBGNMA@usbank.com or in writing at its Corporate Trust Office at One Federal Street, 3<sup>rd</sup> Floor, Boston, MA 02110, Attention: Ginnie Mae REMIC Program Agency Group 2026-H07. The Trustee may be contacted by telephone at (617) 603-6451.

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

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

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

## YIELD, MATURITY AND PREPAYMENT CONSIDERATIONS

### General

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

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

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

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

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

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

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

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

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

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

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

Investors in the Group 4 through 6 and 16 through 21 Securities are urged to review the discussion under “*Risk Factors — The rate of reduction or increase in the principal or notional balance of the underlying certificates will directly affect the rate of reduction or increase in the principal and notional balances of the group 4 through 6 and 16 through 21 securities*” in this Supplement.

### **Final Distribution Date**

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

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

### **Modeling Assumptions**

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

1. The HECMs and related Participations underlying the Group 1 through 3 and 7 through 21 Trust Assets have the assumed characteristics shown in Exhibit A, and the HECMs and related Participations underlying the Group 4 through 6 Trust Assets have the assumed characteristics shown in Exhibit E.

2. The HECMs prepay at the constant percentages of the prepayment curve (described below and in Exhibit B) shown in the related table.
3. Draw activity occurs on the first day of the month and payments on the HECMs occur on the last day of the month, whether or not a Business Day, commencing in February 2026.
4. Distributions, if any, on the Securities are always received on the 20<sup>th</sup> day of the month, whether or not a Business Day, commencing in March 2026.
5. A termination of the Trust, any Trust REMIC or any Underlying Trust does not occur.
6. The Closing Date for the Securities is February 27, 2026.
7. No expenses or fees are paid by the Trust other than the Trustee Fee, which is paid as described under “The Trust Assets — The Trustee Fee” in this Supplement.
8. Distributions on the Underlying Certificates are made as described in the Underlying Certificate Disclosure Documents.
9. HECM borrowers who have the ability to do so draw at the annualized draw rate determined in accordance with the constant percentages of the draw curve shown in Exhibit C (the “Draw Rate”). The Draw Rate (converted to an equivalent monthly factor) is applied to the Maximum Claim Amount.
10. If a mandatory Ginnie Mae Issuer Purchase Event occurs with respect to a HECM, the purchase of the related Participation timely occurs. No optional Ginnie Mae Issuer Purchase Events occur.
11. The initial Interest Rates on the Group 1 through 3 and 7 through 21 Securities will be based on the initial rates as shown under “Terms Sheet — Interest Rates” in this Supplement; however, the interest rate on the Group 1 through 3 and 7 through 15 adjustable rate HECMs for the first Distribution Date is based on the information set forth in Exhibit A. The Interest Rates on the Group 1 through 3 and 7 through 21 Floating Rate Securities will adjust monthly. For purposes of the Group 1 through 3 and 7 through 21 decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A, the constant value shown of the applicable index shown in Exhibit A with respect to any such decrement table is used to calculate the interest rate with respect to the Group 1 through 3 and 7 through 15 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value shown of the applicable index shown in the Terms Sheet with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class and the Group 16 through 21 Trust Assets.
12. The initial Interest Rate on the Group 4 through 6 Securities will be based on the initial rate as shown under “Terms Sheet — Interest Rates” in this Supplement; however, the interest rate on the Group 4 through 6 adjustable rate HECMs for the first Distribution Date is based on the information set forth in Exhibit E. For purposes of the Group 4 through 6 decrement tables, in all periods on or subsequent to the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit E, the constant value shown of the applicable index shown in Exhibit E with respect to any such decrement table is used to calculate the interest rate with respect to the Group 4 through 6 HECMs, while on all Distribution Dates occurring after the first Distribution Date, the constant value shown of 30-day Average SOFR with respect to any such decrement table is used to calculate the interest rate with respect to the applicable Class and the Group 4 through 6 Trust Assets.
13. The HECMs and the Participations underlying, in the case of Pool DP3618, the Group 9, 13, 14 and 15 Trust Assets each have annual interest rate adjustment caps of 2%. There are no periodic interest rate adjustment caps on the HECMs and the Participations underlying the Group 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20 and 21 Trust Assets (other than Pool DP3618 included in Trust Asset Groups 9, 13, 14 and 15).
14. The original term of the HECMs is 50 years. If a HECM remains outstanding after its original term of 50 years, a mandatory Ginnie Mae Issuer Purchase Event occurs with respect to such HECM.
15. No borrower changes payment plans.
16. Each Class is held from the Closing Date and is not exchanged in whole or in part.

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

18. As of the Closing Date, the Cumulative Deferred Interest Amount for each Group 4, 5 and 6 Trust Asset is set forth on Exhibit D.

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

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

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

## Decrement Tables

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

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

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

The decrement tables set forth below illustrate the percentage of the Original Class Principal Balance (or, in the case of a Notional Class, the original Class Notional Balance) that would remain outstanding following the distribution made each specified month for each Regular or MX Class, based on the assumptions that the related HECMs prepay at the PPC Prepayment Assumption Rates set forth in such tables, 30-day Average SOFR and One-Year CMT, are constant at the rates set forth in such tables and draws, if any, occur at the Draw Rates set forth in Exhibit C. The percentages set forth in the following decrement tables have been rounded to the nearest whole percentage (including rounding down to zero).

The decrement tables also indicate the Weighted Average Life of each Class under each PPC Prepayment Assumption Rate and each indicated level of 30-day Average SOFR and One-Year CMT. The Weighted Average Life of each Class is calculated by:

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

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

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

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

**Security Group 1  
PPC Prepayment Assumption Rates**

<b>Distribution Date</b>	<b>Class BF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT</b>					<b>Class BF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT</b>					<b>Class BF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT</b>				
	<b>0%</b>	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>	<b>0%</b>	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>	<b>0%</b>	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	102	101	101	100	110	107	106	105	104	110	107	106	105	104
February 2028 . . .	109	101	98	95	92	122	112	108	105	102	122	112	108	105	102
February 2029 . . .	114	98	92	87	81	135	114	107	101	94	135	114	107	101	94
February 2030 . . .	120	93	85	77	69	150	114	104	94	85	150	114	104	94	85
February 2031 . . .	125	88	76	66	57	165	112	97	85	73	165	112	97	85	73
February 2032 . . .	130	81	67	56	46	182	109	91	75	61	182	109	91	75	61
February 2033 . . .	136	74	59	46	36	202	105	83	65	50	202	105	83	65	50
February 2034 . . .	142	67	50	37	27	222	99	74	55	40	222	99	74	55	40
February 2035 . . .	149	60	42	29	20	3	1	1	1	0	3	1	1	1	0
February 2036 . . .	155	52	34	22	14	2	1	0	0	0	2	1	0	0	0
February 2037 . . .	162	45	28	17	10	2	1	0	0	0	2	1	0	0	0
February 2038 . . .	169	39	22	12	6	2	1	0	0	0	2	1	0	0	0
February 2039 . . .	176	33	17	8	4	2	0	0	0	0	2	0	0	0	0
February 2040 . . .	184	27	13	6	2	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	130	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	52	5	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.3	10.1	8.3	7.0	6.1	8.5	8.2	7.6	7.0	6.3	8.5	8.2	7.6	7.0	6.3

**Security Group 1  
PPC Prepayment Assumption Rates**

Distribution Date	Class CF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class CF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class CF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	102	101	101	100	110	107	106	105	104	110	107	106	105	104
February 2028 . . .	109	101	98	95	92	122	112	108	105	102	122	112	108	105	102
February 2029 . . .	114	98	92	87	81	135	114	107	101	94	135	114	107	101	94
February 2030 . . .	119	93	85	77	69	150	114	103	94	85	150	114	103	94	85
February 2031 . . .	125	88	76	66	57	165	112	97	85	73	165	112	97	85	73
February 2032 . . .	130	81	67	56	46	182	109	91	75	61	182	109	91	75	61
February 2033 . . .	136	74	59	46	36	202	105	83	65	50	202	105	83	65	50
February 2034 . . .	142	67	50	37	27	222	99	74	55	40	222	99	74	55	40
February 2035 . . .	148	60	42	29	20	3	1	1	1	0	3	1	1	1	0
February 2036 . . .	154	52	34	22	14	2	1	0	0	0	2	1	0	0	0
February 2037 . . .	161	45	28	17	10	2	1	0	0	0	2	1	0	0	0
February 2038 . . .	168	39	22	12	6	2	1	0	0	0	2	1	0	0	0
February 2039 . . .	175	33	17	8	4	2	0	0	0	0	2	0	0	0	0
February 2040 . . .	183	27	13	6	2	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	129	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	52	5	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.3	10.1	8.3	7.0	6.1	8.5	8.2	7.6	7.0	6.3	8.5	8.2	7.6	7.0	6.3

**Security Group 1  
PPC Prepayment Assumption Rates**

Distribution Date	Class FB 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class FB 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class FB 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	102	101	101	100	110	107	106	105	104	110	107	106	105	104
February 2028 . . .	110	101	98	95	92	122	112	108	105	102	122	112	108	105	102
February 2029 . . .	115	98	92	87	81	135	114	107	101	94	135	114	107	101	94
February 2030 . . .	120	93	85	77	69	150	114	104	94	85	150	114	104	94	85
February 2031 . . .	126	88	76	66	57	165	112	97	85	73	165	112	97	85	73
February 2032 . . .	131	81	67	56	46	182	109	91	75	61	182	109	91	75	61
February 2033 . . .	137	74	59	46	36	202	105	83	65	50	202	105	83	65	50
February 2034 . . .	143	67	50	37	27	222	99	74	55	40	222	99	74	55	40
February 2035 . . .	149	60	42	29	20	3	1	1	1	0	3	1	1	1	0
February 2036 . . .	155	52	34	22	14	2	1	0	0	0	2	1	0	0	0
February 2037 . . .	163	45	28	17	10	2	1	0	0	0	2	1	0	0	0
February 2038 . . .	170	39	22	12	6	2	1	0	0	0	2	1	0	0	0
February 2039 . . .	177	33	17	8	4	2	0	0	0	0	2	0	0	0	0
February 2040 . . .	186	27	13	6	2	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	131	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	53	5	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.3	10.1	8.3	7.0	6.1	8.5	8.2	7.6	7.0	6.3	8.5	8.2	7.6	7.0	6.3

**Security Group 1  
PPC Prepayment Assumption Rates**

Distribution Date	Class IO* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class IO* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class IO* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	103	102	101	100	110	107	106	106	105	110	107	106	106	105
February 2028 . . .	111	101	98	95	92	122	112	108	105	102	122	112	108	105	102
February 2029 . . .	117	98	92	87	82	135	114	107	101	94	135	114	107	101	94
February 2030 . . .	123	94	85	77	70	150	114	104	94	85	150	114	104	94	85
February 2031 . . .	130	88	77	66	57	165	112	97	85	73	165	112	97	85	73
February 2032 . . .	136	81	67	56	46	182	109	91	75	61	182	109	91	75	61
February 2033 . . .	143	74	59	46	36	202	105	83	65	50	202	105	83	65	50
February 2034 . . .	150	67	50	37	27	222	99	74	55	40	222	99	74	55	40
February 2035 . . .	158	60	42	29	20	3	1	1	1	0	3	1	1	1	0
February 2036 . . .	166	52	34	22	14	2	1	0	0	0	2	1	0	0	0
February 2037 . . .	174	46	28	17	10	2	1	0	0	0	2	1	0	0	0
February 2038 . . .	184	39	22	12	6	2	1	0	0	0	2	1	0	0	0
February 2039 . . .	193	33	17	9	4	2	0	0	0	0	2	0	0	0	0
February 2040 . . .	203	28	13	6	2	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	144	15	7	3	1	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	58	5	2	1	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	15.3	10.1	8.3	7.0	6.1	8.5	8.2	7.6	7.0	6.3	8.5	8.2	7.6	7.0	6.3

\* The decrement tables for Class IO reflect only the Class IO Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IO Notional Balance at the Class IO Interest Rate, Class IO is entitled to the Class IO Deferred Interest Amount. No representation is made about the timing of distributions of the Class IO Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IO.

**Security Group 2  
PPC Prepayment Assumption Rates**

Distribution Date	Class DI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class DI* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class DI* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	101	100	99	98	110	106	105	104	103	110	106	105	104	103
February 2028 . . .	110	100	96	93	89	122	110	106	102	99	122	110	106	102	99
February 2029 . . .	116	96	90	84	78	134	111	104	97	91	134	111	104	97	91
February 2030 . . .	122	91	82	74	66	149	111	100	90	81	149	111	100	90	81
February 2031 . . .	128	85	73	63	54	164	109	94	81	70	164	109	94	81	70
February 2032 . . .	134	78	65	53	43	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	141	71	56	43	33	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	148	64	48	35	25	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	155	57	40	27	18	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	18	6	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.8	8.0	7.0	6.3	5.6	5.3	5.3	5.2	4.9	4.7	5.3	5.3	5.2	4.9	4.7

\* The decrement tables for Class DI reflect only the Class DI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class DI Notional Balance at the Class DI Interest Rate, Class DI is entitled to the Class DI Deferred Interest Amount. No representation is made about the timing of distributions of the Class DI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class DI.

**Security Group 2  
PPC Prepayment Assumption Rates**

<b>Distribution Date</b>	<b>Class FD 3.66000% 30-day Average SOFR 3.47000% One-Year CMT</b>					<b>Class FD 9.60000% 30-day Average SOFR 8.86000% One-Year CMT</b>					<b>Class FD 15.54000% 30-day Average SOFR 14.25000% One-Year CMT</b>				
	<b>0%</b>	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>	<b>0%</b>	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>	<b>0%</b>	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	101	100	99	98	110	106	105	104	103	110	106	105	104	103
February 2028 . . .	110	99	96	93	89	122	110	106	102	99	122	110	106	102	99
February 2029 . . .	115	96	90	84	78	134	111	104	97	91	134	111	104	97	91
February 2030 . . .	120	91	82	74	66	149	111	100	90	81	149	111	100	90	81
February 2031 . . .	126	85	73	63	54	164	109	94	81	70	164	109	94	81	70
February 2032 . . .	131	78	65	53	43	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	138	71	56	43	33	0	0	0	0	0	0	0	0	0	0
February 2034 . . .	144	64	48	35	25	0	0	0	0	0	0	0	0	0	0
February 2035 . . .	151	57	40	27	18	0	0	0	0	0	0	0	0	0	0
February 2036 . . .	18	6	4	2	1	0	0	0	0	0	0	0	0	0	0
February 2037 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.8	8.0	7.0	6.3	5.6	5.3	5.3	5.2	4.9	4.7	5.3	5.3	5.2	4.9	4.7

**Security Groups 1 and 2  
PPC Prepayment Assumption Rates**

Distribution Date	Class FA 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class FA 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class FA 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	102	101	100	99	110	107	106	105	104	110	107	106	105	104
February 2028 . . .	110	101	98	94	91	122	111	108	104	101	122	111	108	104	101
February 2029 . . .	115	97	92	86	81	135	113	106	100	93	135	113	106	100	93
February 2030 . . .	120	93	84	76	68	150	113	103	93	83	150	113	103	93	83
February 2031 . . .	126	87	76	65	56	165	111	97	84	72	165	111	97	84	72
February 2032 . . .	131	80	67	55	45	130	78	65	53	44	130	78	65	53	44
February 2033 . . .	137	73	58	45	35	144	75	59	46	36	144	75	59	46	36
February 2034 . . .	143	66	49	36	26	158	71	53	39	28	158	71	53	39	28
February 2035 . . .	150	59	41	28	19	2	1	1	0	0	2	1	1	0	0
February 2036 . . .	116	39	26	16	10	1	0	0	0	0	1	0	0	0	0
February 2037 . . .	116	32	20	12	7	2	0	0	0	0	2	0	0	0	0
February 2038 . . .	121	28	16	9	4	2	0	0	0	0	2	0	0	0	0
February 2039 . . .	126	23	12	6	3	1	0	0	0	0	1	0	0	0	0
February 2040 . . .	132	20	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	93	11	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	37	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.0	9.5	8.0	6.8	6.0	7.8	7.4	6.9	6.4	5.9	7.8	7.4	6.9	6.4	5.9

**Security Group 3  
PPC Prepayment Assumption Rates**

<b>Distribution Date</b>	<b>Class DF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT</b>					<b>Class DF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT</b>					<b>Class DF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT</b>				
	<b>0%</b>	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>	<b>0%</b>	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>	<b>0%</b>	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	102	101	100	99	110	107	106	105	104	110	107	106	105	104
February 2028 . . .	109	100	97	94	91	122	111	107	104	100	122	111	107	104	100
February 2029 . . .	114	97	91	85	80	135	113	106	99	93	135	113	106	99	93
February 2030 . . .	120	92	84	75	68	150	113	102	92	83	150	113	102	92	83
February 2031 . . .	125	87	75	65	56	166	112	97	84	72	166	112	97	84	72
February 2032 . . .	131	80	67	55	45	184	109	90	74	61	184	109	90	74	61
February 2033 . . .	137	73	58	45	35	204	105	82	64	49	204	105	82	64	49
February 2034 . . .	143	66	49	36	26	4	2	1	1	1	4	2	1	1	1
February 2035 . . .	150	59	41	28	19	4	1	1	1	0	4	1	1	1	0
February 2036 . . .	157	52	34	22	14	4	1	1	1	0	4	1	1	1	0
February 2037 . . .	164	45	27	16	9	3	1	1	0	0	3	1	1	0	0
February 2038 . . .	172	39	22	12	6	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	180	33	17	8	4	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.6	9.6	8.1	6.9	6.0	7.6	7.5	7.0	6.5	6.0	7.6	7.5	7.0	6.5	6.0

**Security Group 3  
PPC Prepayment Assumption Rates**

Distribution Date	Class ID* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class ID* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class ID* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	102	101	100	99	110	107	106	105	104	110	107	106	105	104
February 2028 . . .	111	101	97	94	91	122	111	107	104	100	122	111	107	104	100
February 2029 . . .	117	97	91	86	80	135	113	106	99	93	135	113	106	99	93
February 2030 . . .	123	93	84	76	68	150	113	102	92	83	150	113	102	92	83
February 2031 . . .	129	87	75	65	56	166	112	97	84	72	166	112	97	84	72
February 2032 . . .	136	80	67	55	45	184	109	90	74	61	184	109	90	74	61
February 2033 . . .	143	74	58	45	35	204	105	82	64	49	204	105	82	64	49
February 2034 . . .	151	66	49	36	26	4	2	1	1	1	4	2	1	1	1
February 2035 . . .	159	59	41	28	19	4	1	1	1	0	4	1	1	1	0
February 2036 . . .	167	52	34	22	14	4	1	1	1	0	4	1	1	1	0
February 2037 . . .	176	45	27	16	9	3	1	1	0	0	3	1	1	0	0
February 2038 . . .	186	39	22	12	6	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	195	33	17	8	4	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.6	9.6	8.1	6.9	6.0	7.6	7.5	7.0	6.5	6.0	7.6	7.5	7.0	6.5	6.0

\* The decrement tables for Class ID reflect only the Class ID Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class ID Notional Balance at the Class ID Interest Rate, Class ID is entitled to the Class ID Deferred Interest Amount. No representation is made about the timing of distributions of the Class ID Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class ID.

**Security Groups 1, 2 and 3  
PPC Prepayment Assumption Rates**

Distribution Date	Class KI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class KI* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class KI* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	102	101	100	99	110	107	106	105	104	110	107	106	105	104
February 2028 . . .	111	101	98	95	92	122	111	108	104	101	122	111	108	104	101
February 2029 . . .	117	98	92	86	81	135	113	107	100	94	135	113	107	100	94
February 2030 . . .	123	93	84	76	69	150	114	103	93	84	150	114	103	93	84
February 2031 . . .	129	87	76	66	57	165	112	97	84	72	165	112	97	84	72
February 2032 . . .	136	81	67	55	45	167	99	83	68	56	167	99	83	68	56
February 2033 . . .	143	74	58	46	35	185	96	76	59	46	185	96	76	59	46
February 2034 . . .	150	67	50	37	27	155	69	52	38	28	155	69	52	38	28
February 2035 . . .	158	60	42	29	19	3	1	1	1	0	3	1	1	1	0
February 2036 . . .	153	48	32	20	13	2	1	0	0	0	2	1	0	0	0
February 2037 . . .	159	42	25	15	9	2	1	0	0	0	2	1	0	0	0
February 2038 . . .	168	36	20	11	6	2	0	0	0	0	2	0	0	0	0
February 2039 . . .	176	30	16	8	4	1	0	0	0	0	1	0	0	0	0
February 2040 . . .	141	19	9	4	2	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	100	11	5	2	1	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	40	3	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.6	9.8	8.2	6.9	6.0	8.1	7.8	7.3	6.7	6.1	8.1	7.8	7.3	6.7	6.1

\* The decrement tables for Class KI reflect only the Class KI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class KI Notional Balance at the Class KI Interest Rate, Class KI is entitled to the Class KI Deferred Interest Amount. No representation is made about the timing of distributions of the Class KI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class KI.

**Security Groups 1 and 3  
PPC Prepayment Assumption Rates**

Distribution Date	Class AF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class AF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class AF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	102	101	100	99	110	107	106	105	104	110	107	106	105	104
February 2028 . . .	109	101	98	95	91	122	111	108	104	101	122	111	108	104	101
February 2029 . . .	114	97	92	86	81	135	113	106	100	94	135	113	106	100	94
February 2030 . . .	120	93	84	76	69	150	113	103	93	84	150	113	103	93	84
February 2031 . . .	125	87	76	66	57	166	112	97	84	72	166	112	97	84	72
February 2032 . . .	131	81	67	55	45	183	109	90	74	61	183	109	90	74	61
February 2033 . . .	137	74	58	45	35	203	105	83	65	50	203	105	83	65	50
February 2034 . . .	143	67	50	37	26	103	46	34	25	18	103	46	34	25	18
February 2035 . . .	149	59	42	29	19	3	1	1	1	0	3	1	1	1	0
February 2036 . . .	156	52	34	22	14	3	1	1	0	0	3	1	1	0	0
February 2037 . . .	163	45	28	16	9	3	1	0	0	0	3	1	0	0	0
February 2038 . . .	171	39	22	12	6	1	0	0	0	0	1	0	0	0	0
February 2039 . . .	178	33	17	8	4	1	0	0	0	0	1	0	0	0	0
February 2040 . . .	85	13	6	3	1	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	60	7	3	1	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	24	2	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.4	9.8	8.2	7.0	6.1	8.1	7.8	7.3	6.7	6.1	8.1	7.8	7.3	6.7	6.1

**Security Group 4  
PPC Prepayment Assumption Rates**

Distribution Date	Class AI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class AI* 8.13700% 30-day Average SOFR 7.39450% One-Year CMT					Class AI* 12.61400% 30-day Average SOFR 11.31900% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	106	93	89	85	81	109	96	92	88	83	112	99	94	90	86
February 2028 . . .	112	86	78	70	63	120	92	84	76	68	102	78	71	64	58
February 2029 . . .	117	77	66	56	48	91	60	52	44	37	13	9	8	6	5
February 2030 . . .	100	56	45	36	28	14	8	6	5	4	1	0	0	0	0
February 2031 . . .	50	23	18	13	10	1	0	0	0	0	0	0	0	0	0
February 2032 . . .	13	5	4	2	2	0	0	0	0	0	0	0	0	0	0
February 2033 . . .	14	4	3	2	1	0	0	0	0	0	1	0	0	0	0
February 2034 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2035 . . .	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0
February 2036 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2037 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2038 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2039 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2040 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2041 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2042 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	5.2	4.0	3.6	3.2	2.9	3.2	2.9	2.7	2.5	2.3	2.6	2.5	2.3	2.2	2.1

\* The decrement tables for Class AI reflect only the Class AI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class AI Notional Balance at the Class AI Interest Rate, Class AI is entitled to the Class AI Deferred Interest Amount. No representation is made about the timing of distributions of the Class AI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class AI.

**Security Group 5  
PPC Prepayment Assumption Rates**

Distribution Date	Class IA* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class IA* 8.13700% 30-day Average SOFR 7.39450% One-Year CMT					Class IA* 12.61400% 30-day Average SOFR 11.31900% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	94	90	86	82	108	96	92	88	84	109	97	93	89	85
February 2028 . . .	111	87	79	72	66	118	92	84	77	70	118	93	85	77	70
February 2029 . . .	117	79	69	60	51	128	87	75	65	56	125	85	73	63	54
February 2030 . . .	123	72	59	48	38	134	78	64	52	42	104	61	50	40	32
February 2031 . . .	130	64	49	37	28	42	21	16	12	9	42	21	16	12	9
February 2032 . . .	137	56	40	29	20	15	6	5	3	2	15	6	5	3	2
February 2033 . . .	69	24	16	10	7	5	2	1	1	0	5	2	1	1	0
February 2034 . . .	30	9	5	3	2	5	1	1	1	0	5	1	1	1	0
February 2035 . . .	6	1	1	0	0	5	1	1	0	0	5	1	1	0	0
February 2036 . . .	6	1	1	0	0	6	1	1	0	0	6	1	1	0	0
February 2037 . . .	5	1	0	0	0	6	1	0	0	0	6	1	0	0	0
February 2038 . . .	5	1	0	0	0	7	1	0	0	0	7	1	0	0	0
February 2039 . . .	5	0	0	0	0	7	1	0	0	0	8	1	0	0	0
February 2040 . . .	5	0	0	0	0	8	0	0	0	0	8	0	0	0	0
February 2041 . . .	6	0	0	0	0	9	0	0	0	0	9	0	0	0	0
February 2042 . . .	6	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2043 . . .	6	0	0	0	0	9	0	0	0	0	8	0	0	0	0
February 2044 . . .	7	0	0	0	0	9	0	0	0	0	9	0	0	0	0
February 2045 . . .	7	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2046 . . .	7	0	0	0	0	10	0	0	0	0	9	0	0	0	0
February 2047 . . .	8	0	0	0	0	8	0	0	0	0	7	0	0	0	0
February 2048 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	8.9	5.4	4.6	4.0	3.4	6.3	4.4	3.9	3.5	3.1	6.1	4.3	3.9	3.5	3.1

\* The decrement tables for Class IA reflect only the Class IA Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IA Notional Balance at the Class IA Interest Rate, Class IA is entitled to the Class IA Deferred Interest Amount. No representation is made about the timing of distributions of the Class IA Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IA.

**Security Group 6  
PPC Prepayment Assumption Rates**

Distribution Date	Class BI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class BI* 8.13700% 30-day Average SOFR 7.39450% One-Year CMT					Class BI* 12.61400% 30-day Average SOFR 11.31900% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	106	98	95	93	90	109	101	99	96	93	111	103	100	98	95
February 2028 . . .	111	94	88	83	78	120	101	95	90	84	124	105	99	93	87
February 2029 . . .	118	89	80	73	65	132	100	90	81	73	139	105	95	86	77
February 2030 . . .	124	83	72	62	53	145	97	84	72	62	155	104	90	77	66
February 2031 . . .	131	77	63	52	42	159	93	76	63	51	173	101	84	68	55
February 2032 . . .	138	70	54	42	32	174	88	68	53	40	139	72	56	44	34
February 2033 . . .	146	63	46	33	24	136	60	44	32	23	146	64	48	35	25
February 2034 . . .	154	56	38	26	17	139	52	36	25	17	12	4	3	2	1
February 2035 . . .	162	49	31	20	12	111	35	23	15	9	13	4	3	2	1
February 2036 . . .	171	42	25	14	8	12	3	2	1	1	15	4	2	1	1
February 2037 . . .	134	27	15	8	4	14	3	2	1	0	6	1	1	0	0
February 2038 . . .	125	21	10	5	2	10	2	1	0	0	6	1	0	0	0
February 2039 . . .	129	17	8	3	1	6	1	0	0	0	7	1	0	0	0
February 2040 . . .	103	11	5	2	1	7	1	0	0	0	7	1	0	0	0
February 2041 . . .	11	1	0	0	0	7	0	0	0	0	8	1	0	0	0
February 2042 . . .	12	1	0	0	0	7	0	0	0	0	2	0	0	0	0
February 2043 . . .	12	1	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2044 . . .	12	0	0	0	0	2	0	0	0	0	0	0	0	0	0
February 2045 . . .	5	0	0	0	0	2	0	0	0	0	0	0	0	0	0
February 2046 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	14.0	8.5	6.8	5.7	4.8	8.9	7.6	6.7	5.8	5.0	7.6	7.0	6.3	5.6	5.0

\* The decrement tables for Class BI reflect only the Class BI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class BI Notional Balance at the Class BI Interest Rate, Class BI is entitled to the Class BI Deferred Interest Amount. No representation is made about the timing of distributions of the Class BI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class BI.

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

Distribution Date	Class CI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class CI* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class CI* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	97	95	92	89	110	102	99	96	93	110	102	99	96	94
February 2028 . . .	111	93	87	82	77	122	102	96	90	84	120	100	94	89	83
February 2029 . . .	117	87	79	71	64	121	92	83	75	68	121	92	83	75	68
February 2030 . . .	121	80	69	59	51	124	84	73	64	55	124	84	73	63	55
February 2031 . . .	122	70	58	47	39	117	71	60	50	41	118	72	60	50	42
February 2032 . . .	124	62	49	38	29	89	48	39	31	24	90	48	39	31	24
February 2033 . . .	111	49	37	27	20	92	43	33	25	19	93	44	33	25	19
February 2034 . . .	104	40	29	20	14	7	3	2	1	1	6	2	2	1	1
February 2035 . . .	102	34	23	15	10	7	2	1	1	0	7	2	1	1	1
February 2036 . . .	96	26	16	10	6	7	2	1	1	0	8	2	1	1	0
February 2037 . . .	83	19	11	6	3	5	1	0	0	0	4	1	0	0	0
February 2038 . . .	82	15	8	4	2	4	1	0	0	0	4	1	0	0	0
February 2039 . . .	85	13	6	3	1	4	0	0	0	0	5	0	0	0	0
February 2040 . . .	38	4	2	1	0	5	0	0	0	0	5	0	0	0	0
February 2041 . . .	6	0	0	0	0	5	0	0	0	0	5	0	0	0	0
February 2042 . . .	6	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2043 . . .	6	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2044 . . .	6	0	0	0	0	3	0	0	0	0	2	0	0	0	0
February 2045 . . .	4	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2046 . . .	4	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2047 . . .	4	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2048 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	11.9	7.4	6.2	5.3	4.6	7.1	6.0	5.5	4.9	4.4	7.0	5.9	5.4	4.9	4.4

\* The decrement tables for Class CI reflect only the Class CI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class CI Notional Balance at the Class CI Interest Rate, Class CI is entitled to the Class CI Deferred Interest Amount. No representation is made about the timing of distributions of the Class CI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class CI.

**Security Groups 4, 5 and 6  
PPC Prepayment Assumption Rates**

Distribution Date	Class IE* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class IE* 8.13700% 30-day Average SOFR 7.39450% One-Year CMT					Class IE* 12.61400% 30-day Average SOFR 11.31900% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	106	96	92	89	86	109	99	95	92	89	110	100	97	93	90
February 2028 . . .	111	90	84	77	71	119	97	90	83	76	119	96	89	83	76
February 2029 . . .	117	84	74	65	57	124	89	79	70	61	115	83	74	66	58
February 2030 . . .	120	75	63	53	44	122	77	65	55	46	114	73	62	53	44
February 2031 . . .	119	64	51	41	32	93	53	43	35	28	100	57	47	38	30
February 2032 . . .	119	55	42	31	23	90	45	35	27	20	73	37	29	22	17
February 2033 . . .	98	40	29	20	14	68	30	22	16	11	73	32	24	17	12
February 2034 . . .	86	30	21	14	9	70	26	18	12	8	8	3	2	1	1
February 2035 . . .	81	24	15	10	6	56	17	11	7	5	8	2	2	1	1
February 2036 . . .	85	21	12	7	4	8	2	1	1	0	9	2	1	1	0
February 2037 . . .	67	14	7	4	2	9	2	1	0	0	5	1	0	0	0
February 2038 . . .	63	10	5	3	1	7	1	0	0	0	6	1	0	0	0
February 2039 . . .	65	8	4	2	1	6	1	0	0	0	6	1	0	0	0
February 2040 . . .	52	5	2	1	0	6	0	0	0	0	7	0	0	0	0
February 2041 . . .	7	0	0	0	0	7	0	0	0	0	7	0	0	0	0
February 2042 . . .	8	0	0	0	0	7	0	0	0	0	5	0	0	0	0
February 2043 . . .	8	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2044 . . .	8	0	0	0	0	4	0	0	0	0	3	0	0	0	0
February 2045 . . .	5	0	0	0	0	5	0	0	0	0	4	0	0	0	0
February 2046 . . .	5	0	0	0	0	4	0	0	0	0	3	0	0	0	0
February 2047 . . .	6	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2048 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	11.5	6.7	5.5	4.7	4.0	7.6	5.8	5.1	4.5	3.9	6.8	5.5	4.9	4.3	3.9

\* The decrement tables for Class IE reflect only the Class IE Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IE Notional Balance at the Class IE Interest Rate, Class IE is entitled to the Class IE Deferred Interest Amount. No representation is made about the timing of distributions of the Class IE Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IE.

**Security Group 7  
PPC Prepayment Assumption Rates**

Distribution Date	Class EF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class EF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class EF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	95	91	88	84	109	98	95	91	87	109	98	95	91	87
February 2028 . . .	110	89	82	75	69	120	96	88	81	74	120	96	88	81	74
February 2029 . . .	116	82	72	63	55	131	92	81	71	62	131	92	81	71	62
February 2030 . . .	121	75	62	52	42	144	87	73	60	49	144	87	73	60	49
February 2031 . . .	127	67	53	41	32	152	79	62	49	37	152	79	62	49	37
February 2032 . . .	134	60	44	32	23	17	7	6	4	3	15	7	5	4	3
February 2033 . . .	127	48	33	23	15	5	2	1	1	1	5	2	1	1	1
February 2034 . . .	75	25	16	10	6	4	1	1	1	0	4	1	1	1	0
February 2035 . . .	79	21	13	7	4	3	1	1	0	0	3	1	1	0	0
February 2036 . . .	34	8	5	3	1	3	1	0	0	0	3	1	0	0	0
February 2037 . . .	7	1	1	0	0	4	1	0	0	0	4	1	0	0	0
February 2038 . . .	4	0	0	0	0	4	1	0	0	0	4	1	0	0	0
February 2039 . . .	2	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2040 . . .	2	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2041 . . .	2	0	0	0	0	5	0	0	0	0	5	0	0	0	0
February 2042 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.3	6.2	5.3	4.5	3.8	5.8	5.0	4.5	4.0	3.6	5.8	5.0	4.5	4.0	3.6

**Security Group 7  
PPC Prepayment Assumption Rates**

Distribution Date	Class EI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class EI* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class EI* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	95	91	88	84	109	98	95	91	87	109	98	95	91	87
February 2028 . . .	111	89	82	75	69	120	96	88	81	74	120	96	88	81	74
February 2029 . . .	117	82	72	63	55	131	92	81	71	62	131	92	81	71	62
February 2030 . . .	123	75	62	52	42	144	87	73	60	49	144	87	73	60	49
February 2031 . . .	130	67	53	41	32	152	79	62	49	37	152	79	62	49	37
February 2032 . . .	137	60	44	32	23	17	7	6	4	3	15	7	5	4	3
February 2033 . . .	131	48	33	23	15	5	2	1	1	1	5	2	1	1	1
February 2034 . . .	78	25	16	10	6	4	1	1	1	0	4	1	1	1	0
February 2035 . . .	82	21	13	7	4	3	1	1	0	0	3	1	1	0	0
February 2036 . . .	36	8	5	3	1	3	1	0	0	0	3	1	0	0	0
February 2037 . . .	7	1	1	0	0	4	1	0	0	0	4	1	0	0	0
February 2038 . . .	4	0	0	0	0	4	1	0	0	0	4	1	0	0	0
February 2039 . . .	2	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2040 . . .	2	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2041 . . .	3	0	0	0	0	5	0	0	0	0	5	0	0	0	0
February 2042 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.3	6.2	5.3	4.5	3.8	5.8	5.0	4.5	4.0	3.6	5.8	5.0	4.5	4.0	3.6

\* The decrement tables for Class EI reflect only the Class EI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class EI Notional Balance at the Class EI Interest Rate, Class EI is entitled to the Class EI Deferred Interest Amount. No representation is made about the timing of distributions of the Class EI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class EI.

**Security Group 7  
PPC Prepayment Assumption Rates**

Distribution Date	Class FE 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class FE 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class FE 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	95	91	88	84	109	98	95	91	87	109	98	95	91	87
February 2028 . . .	110	89	82	75	69	120	96	88	81	74	120	96	88	81	74
February 2029 . . .	115	82	72	63	55	131	92	81	71	62	131	92	81	71	62
February 2030 . . .	120	75	62	52	42	144	87	73	60	49	144	87	73	60	49
February 2031 . . .	126	67	53	41	32	152	79	62	49	37	152	79	62	49	37
February 2032 . . .	132	60	44	32	23	17	7	6	4	3	15	7	5	4	3
February 2033 . . .	125	48	33	23	15	5	2	1	1	1	5	2	1	1	1
February 2034 . . .	74	25	16	10	6	4	1	1	1	0	4	1	1	1	0
February 2035 . . .	77	21	13	7	4	3	1	1	0	0	3	1	1	0	0
February 2036 . . .	33	8	5	3	1	3	1	0	0	0	3	1	0	0	0
February 2037 . . .	6	1	1	0	0	4	1	0	0	0	4	1	0	0	0
February 2038 . . .	4	0	0	0	0	4	1	0	0	0	4	1	0	0	0
February 2039 . . .	2	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2040 . . .	2	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2041 . . .	2	0	0	0	0	5	0	0	0	0	5	0	0	0	0
February 2042 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.3	6.2	5.3	4.5	3.8	5.8	5.0	4.5	4.0	3.6	5.8	5.0	4.5	4.0	3.6

**Security Group 8  
PPC Prepayment Assumption Rates**

Distribution Date	Class FG 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class FG 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class FG 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	97	94	91	88	110	102	99	95	92	111	102	99	96	93
February 2028 . . .	111	92	87	81	75	123	102	95	89	83	123	102	96	89	83
February 2029 . . .	117	87	78	70	62	136	101	91	81	72	137	101	91	81	72
February 2030 . . .	123	81	69	59	50	151	99	84	72	61	152	99	85	72	61
February 2031 . . .	130	74	60	49	39	157	90	74	60	48	158	91	74	60	48
February 2032 . . .	137	67	52	39	30	167	83	64	49	37	169	83	64	49	37
February 2033 . . .	133	56	41	29	21	132	55	40	29	20	133	56	41	29	20
February 2034 . . .	140	50	34	23	15	9	3	2	2	1	10	3	2	2	1
February 2035 . . .	148	44	28	17	10	10	3	2	1	1	10	3	2	1	1
February 2036 . . .	151	37	22	12	7	11	3	2	1	0	11	3	2	1	0
February 2037 . . .	151	30	16	8	4	12	2	1	1	0	13	2	1	1	0
February 2038 . . .	157	24	12	6	3	13	2	1	0	0	14	2	1	0	0
February 2039 . . .	120	15	6	3	1	3	0	0	0	0	3	0	0	0	0
February 2040 . . .	8	1	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2041 . . .	8	1	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2042 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2050 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.1	8.0	6.5	5.4	4.5	7.4	6.8	6.0	5.3	4.7	7.3	6.7	6.0	5.3	4.6

**Security Group 8  
PPC Prepayment Assumption Rates**

Distribution Date	Class GI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class GI* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class GI* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	106	97	94	91	88	111	102	99	95	92	111	102	99	96	93
February 2028 . . .	111	92	87	81	75	123	102	95	89	83	123	102	96	89	83
February 2029 . . .	118	87	78	70	62	136	101	91	81	72	137	101	91	81	72
February 2030 . . .	124	81	69	59	50	151	99	84	72	61	152	99	85	72	61
February 2031 . . .	131	74	60	49	39	157	90	74	60	48	158	91	74	60	48
February 2032 . . .	138	67	52	39	30	167	83	64	49	37	169	83	64	49	37
February 2033 . . .	135	56	41	29	21	132	55	40	29	20	133	56	41	29	20
February 2034 . . .	143	50	34	23	15	9	3	2	2	1	10	3	2	2	1
February 2035 . . .	151	44	28	17	10	10	3	2	1	1	10	3	2	1	1
February 2036 . . .	154	37	22	12	7	11	3	2	1	0	11	3	2	1	0
February 2037 . . .	155	30	16	8	4	12	2	1	1	0	13	2	1	1	0
February 2038 . . .	160	24	12	6	3	13	2	1	0	0	14	2	1	0	0
February 2039 . . .	123	15	6	3	1	3	0	0	0	0	3	0	0	0	0
February 2040 . . .	8	1	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2041 . . .	8	1	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2042 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2050 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.1	8.0	6.5	5.4	4.5	7.4	6.8	6.0	5.3	4.7	7.3	6.7	6.0	5.3	4.6

\* The decrement tables for Class GI reflect only the Class GI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class GI Notional Balance at the Class GI Interest Rate, Class GI is entitled to the Class GI Deferred Interest Amount. No representation is made about the timing of distributions of the Class GI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class GI.

**Security Group 9  
PPC Prepayment Assumption Rates**

Distribution Date	Class GF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class GF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class GF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	96	93	90	87	110	100	97	94	91	110	101	97	94	91
February 2028 . . .	111	91	85	79	73	121	100	93	86	80	122	100	93	87	81
February 2029 . . .	117	85	76	68	60	134	98	87	78	69	135	98	88	78	69
February 2030 . . .	123	79	67	57	48	148	95	80	68	57	145	93	79	67	57
February 2031 . . .	130	72	58	46	37	140	79	64	52	42	141	80	65	52	42
February 2032 . . .	136	65	49	37	28	135	66	51	39	29	136	67	52	39	30
February 2033 . . .	124	51	37	26	18	76	32	24	17	12	78	33	24	18	12
February 2034 . . .	127	44	30	20	13	11	4	3	2	1	11	4	3	2	1
February 2035 . . .	123	36	23	14	8	9	2	2	1	1	9	3	2	1	1
February 2036 . . .	121	29	17	10	5	10	2	1	1	0	10	2	1	1	0
February 2037 . . .	118	23	12	6	3	11	2	1	1	0	11	2	1	1	0
February 2038 . . .	102	16	8	4	2	10	1	1	0	0	10	1	1	0	0
February 2039 . . .	68	9	4	2	1	9	1	0	0	0	9	1	0	0	0
February 2040 . . .	58	6	2	1	0	10	1	0	0	0	9	1	0	0	0
February 2041 . . .	6	0	0	0	0	11	1	0	0	0	10	1	0	0	0
February 2042 . . .	7	0	0	0	0	2	0	0	0	0	1	0	0	0	0
February 2043 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2044 . . .	7	0	0	0	0	2	0	0	0	0	1	0	0	0	0
February 2045 . . .	8	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2046 . . .	8	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2047 . . .	9	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2048 . . .	7	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2049 . . .	7	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2050 . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2051 . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2052 . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2053 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2054 . . .	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2055 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2056 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2057 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2058 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2059 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2060 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	12.9	7.5	6.1	5.1	4.3	7.8	6.4	5.7	5.0	4.4	7.7	6.4	5.6	5.0	4.4

**Security Group 9  
PPC Prepayment Assumption Rates**

Distribution Date	Class IG* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class IG* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class IG* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . . .	105	96	93	90	87	110	100	97	94	91	110	101	97	94	91
February 2028 . . . .	111	91	85	79	73	121	100	93	86	80	122	100	93	87	81
February 2029 . . . .	117	85	76	68	60	134	98	87	78	69	135	98	88	78	69
February 2030 . . . .	124	79	67	57	48	148	95	80	68	57	145	93	79	67	57
February 2031 . . . .	131	72	58	46	37	140	79	64	52	42	141	80	65	52	42
February 2032 . . . .	138	65	49	37	28	135	66	51	39	29	136	67	52	39	30
February 2033 . . . .	125	51	37	26	18	76	32	24	17	12	78	33	24	18	12
February 2034 . . . .	129	44	30	20	13	11	4	3	2	1	11	4	3	2	1
February 2035 . . . .	125	36	23	14	8	9	2	2	1	1	9	3	2	1	1
February 2036 . . . .	123	29	17	10	5	10	2	1	1	0	10	2	1	1	0
February 2037 . . . .	120	23	12	6	3	11	2	1	1	0	11	2	1	1	0
February 2038 . . . .	104	16	8	4	2	10	1	1	0	0	10	1	1	0	0
February 2039 . . . .	70	9	4	2	1	9	1	0	0	0	9	1	0	0	0
February 2040 . . . .	59	6	2	1	0	10	1	0	0	0	9	1	0	0	0
February 2041 . . . .	7	0	0	0	0	11	1	0	0	0	10	1	0	0	0
February 2042 . . . .	7	0	0	0	0	2	0	0	0	0	1	0	0	0	0
February 2043 . . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2044 . . . .	8	0	0	0	0	2	0	0	0	0	1	0	0	0	0
February 2045 . . . .	8	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2046 . . . .	8	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2047 . . . .	9	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2048 . . . .	7	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2049 . . . .	8	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2050 . . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2051 . . . .	9	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2052 . . . .	9	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2053 . . . .	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2054 . . . .	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2055 . . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2056 . . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2057 . . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2058 . . . .	2	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2059 . . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2060 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . . .	13.0	7.5	6.1	5.1	4.3	7.8	6.4	5.7	5.0	4.4	7.7	6.4	5.6	5.0	4.4

\* The decrement tables for Class IG reflect only the Class IG Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IG Notional Balance at the Class IG Interest Rate, Class IG is entitled to the Class IG Deferred Interest Amount. No representation is made about the timing of distributions of the Class IG Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IG.

**Security Group 10  
PPC Prepayment Assumption Rates**

Distribution Date	Class FH 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class FH 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class FH 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	94	90	86	83	108	96	92	88	85	108	96	93	89	85
February 2028 . . .	111	87	80	73	66	117	92	84	77	70	117	92	84	77	70
February 2029 . . .	117	80	69	60	52	126	86	75	65	56	111	76	66	57	49
February 2030 . . .	123	72	59	48	39	119	70	58	47	38	115	68	56	46	37
February 2031 . . .	129	64	50	38	28	24	13	11	9	7	24	13	11	9	7
February 2032 . . .	120	50	36	26	18	25	12	9	7	5	25	12	9	7	5
February 2033 . . .	25	10	7	5	3	6	2	2	1	1	6	2	2	1	1
February 2034 . . .	22	7	5	3	2	5	2	1	1	0	6	2	1	1	0
February 2035 . . .	23	6	4	2	1	6	1	1	1	0	6	2	1	1	0
February 2036 . . .	24	5	3	2	1	6	1	1	0	0	7	1	1	0	0
February 2037 . . .	24	4	2	1	1	7	1	1	0	0	7	1	1	0	0
February 2038 . . .	5	1	0	0	0	6	1	0	0	0	6	1	0	0	0
February 2039 . . .	5	0	0	0	0	6	1	0	0	0	6	1	0	0	0
February 2040 . . .	5	0	0	0	0	7	1	0	0	0	7	1	0	0	0
February 2041 . . .	4	0	0	0	0	8	0	0	0	0	8	0	0	0	0
February 2042 . . .	4	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2043 . . .	4	0	0	0	0	2	0	0	0	0	3	0	0	0	0
February 2044 . . .	4	0	0	0	0	3	0	0	0	0	0	0	0	0	0
February 2045 . . .	4	0	0	0	0	3	0	0	0	0	0	0	0	0	0
February 2046 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	8.2	5.3	4.5	3.9	3.4	5.8	4.5	4.0	3.6	3.2	5.7	4.4	3.9	3.5	3.2

**Security Group 10  
PPC Prepayment Assumption Rates**

Distribution Date	Class HI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class HI* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class HI* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	94	90	86	83	108	96	92	88	85	108	96	93	89	85
February 2028 . . .	111	87	80	73	66	117	92	84	77	70	117	92	84	77	70
February 2029 . . .	117	80	69	60	52	126	86	75	65	56	111	76	66	57	49
February 2030 . . .	123	72	59	48	39	119	70	58	47	38	115	68	56	46	37
February 2031 . . .	129	64	50	38	28	24	13	11	9	7	24	13	11	9	7
February 2032 . . .	120	50	36	26	18	25	12	9	7	5	25	12	9	7	5
February 2033 . . .	25	10	7	5	3	6	2	2	1	1	6	2	2	1	1
February 2034 . . .	22	7	5	3	2	5	2	1	1	0	6	2	1	1	0
February 2035 . . .	23	6	4	2	1	6	1	1	1	0	6	2	1	1	0
February 2036 . . .	24	5	3	2	1	6	1	1	0	0	7	1	1	0	0
February 2037 . . .	24	4	2	1	1	7	1	1	0	0	7	1	1	0	0
February 2038 . . .	5	1	0	0	0	6	1	0	0	0	6	1	0	0	0
February 2039 . . .	5	0	0	0	0	6	1	0	0	0	6	1	0	0	0
February 2040 . . .	5	0	0	0	0	7	1	0	0	0	7	1	0	0	0
February 2041 . . .	4	0	0	0	0	8	0	0	0	0	8	0	0	0	0
February 2042 . . .	4	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2043 . . .	4	0	0	0	0	2	0	0	0	0	3	0	0	0	0
February 2044 . . .	4	0	0	0	0	3	0	0	0	0	0	0	0	0	0
February 2045 . . .	5	0	0	0	0	3	0	0	0	0	0	0	0	0	0
February 2046 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	8.2	5.3	4.5	3.9	3.4	5.8	4.5	4.0	3.6	3.2	5.7	4.4	3.9	3.5	3.2

\* The decrement tables for Class HI reflect only the Class HI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class HI Notional Balance at the Class HI Interest Rate, Class HI is entitled to the Class HI Deferred Interest Amount. No representation is made about the timing of distributions of the Class HI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class HI.

**Security Group 11  
PPC Prepayment Assumption Rates**

Distribution Date	Class HF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class HF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class HF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	104	97	94	91	88	110	101	98	95	92	110	101	98	95	92
February 2028 . . .	109	92	86	81	75	121	101	95	88	82	122	101	95	88	82
February 2029 . . .	114	87	78	70	62	134	99	89	80	71	134	100	89	80	71
February 2030 . . .	119	80	69	59	50	148	97	83	71	60	149	97	83	71	60
February 2031 . . .	124	74	60	48	39	153	88	72	58	47	153	88	72	58	47
February 2032 . . .	130	67	51	39	29	151	75	58	45	34	151	75	58	45	34
February 2033 . . .	125	56	41	29	21	59	27	20	15	11	60	27	20	15	11
February 2034 . . .	131	49	34	22	15	38	15	11	8	6	38	15	11	8	6
February 2035 . . .	123	39	25	16	9	16	4	3	2	1	16	4	3	2	1
February 2036 . . .	127	33	20	11	6	17	4	2	1	1	17	4	2	1	1
February 2037 . . .	127	27	15	8	4	19	3	2	1	0	19	3	2	1	0
February 2038 . . .	51	10	5	3	1	20	3	1	1	0	20	3	1	1	0
February 2039 . . .	45	7	3	2	1	22	2	1	0	0	22	2	1	0	0
February 2040 . . .	43	5	2	1	0	25	2	1	0	0	25	2	1	0	0
February 2041 . . .	12	1	0	0	0	27	2	1	0	0	27	2	1	0	0
February 2042 . . .	12	1	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2043 . . .	13	1	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2044 . . .	13	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2045 . . .	14	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2046 . . .	15	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2047 . . .	15	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2048 . . .	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.5	7.8	6.3	5.3	4.5	8.3	6.6	5.9	5.2	4.6	8.2	6.6	5.9	5.2	4.6

**Security Group 11  
PPC Prepayment Assumption Rates**

Distribution Date	Class IH* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class IH* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class IH* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . . .	105	97	94	91	88	110	101	98	95	92	110	101	98	95	92
February 2028 . . . .	111	92	86	81	75	122	101	95	88	82	122	101	95	88	82
February 2029 . . . .	117	87	78	70	62	134	99	89	80	71	135	100	89	80	71
February 2030 . . . .	124	80	69	59	50	149	97	83	71	60	149	97	83	71	60
February 2031 . . . .	131	74	60	48	39	153	88	72	58	47	154	88	72	58	47
February 2032 . . . .	138	67	51	39	29	151	75	58	45	34	151	75	58	45	34
February 2033 . . . .	134	56	41	29	21	59	27	20	15	11	60	27	20	15	11
February 2034 . . . .	142	49	34	22	15	38	15	11	8	6	38	15	11	8	6
February 2035 . . . .	133	39	25	16	9	16	4	3	2	1	16	4	3	2	1
February 2036 . . . .	140	33	20	11	6	17	4	2	1	1	17	4	2	1	1
February 2037 . . . .	141	27	15	8	4	19	3	2	1	0	19	3	2	1	0
February 2038 . . . .	57	10	5	3	1	20	3	1	1	0	20	3	1	1	0
February 2039 . . . .	51	7	3	2	1	22	2	1	0	0	22	2	1	0	0
February 2040 . . . .	49	5	2	1	0	25	2	1	0	0	25	2	1	0	0
February 2041 . . . .	14	1	0	0	0	27	2	1	0	0	27	2	1	0	0
February 2042 . . . .	14	1	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2043 . . . .	15	1	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2044 . . . .	16	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2045 . . . .	17	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2046 . . . .	18	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2047 . . . .	19	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2048 . . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . . .	21	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . . .	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . . .	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . . .	24	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . . .	13.8	7.8	6.3	5.3	4.5	8.3	6.6	5.9	5.2	4.6	8.2	6.6	5.9	5.2	4.6

\* The decrement tables for Class IH reflect only the Class IH Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IH Notional Balance at the Class IH Interest Rate, Class IH is entitled to the Class IH Deferred Interest Amount. No representation is made about the timing of distributions of the Class IH Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IH.

**Security Group 12  
PPC Prepayment Assumption Rates**

<u>Distribution Date</u>	<u>Class FJ</u> <b>3.66000% 30-day Average SOFR</b> <b>3.47000% One-Year CMT</b>					<u>Class FJ</u> <b>9.60000% 30-day Average SOFR</b> <b>8.86000% One-Year CMT</b>					<u>Class FJ</u> <b>15.54000% 30-day Average SOFR</b> <b>14.25000% One-Year CMT</b>				
	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>0%</u>	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	95	91	87	84	108	97	94	90	86	108	97	94	90	86
February 2028 . . .	110	88	81	75	68	117	94	86	79	72	118	94	86	79	73
February 2029 . . .	115	81	71	62	54	127	89	78	68	59	123	86	76	66	57
February 2030 . . .	121	74	62	51	41	133	81	67	55	45	132	80	67	55	45
February 2031 . . .	127	66	52	40	31	59	33	27	22	17	59	33	27	22	17
February 2032 . . .	128	57	42	30	22	63	30	23	18	13	64	31	23	18	13
February 2033 . . .	51	21	15	11	7	20	8	6	4	3	21	9	6	4	3
February 2034 . . .	52	18	12	8	5	8	3	2	1	1	8	3	2	1	1
February 2035 . . .	53	15	10	6	3	9	2	1	1	0	9	2	1	1	0
February 2036 . . .	56	13	8	4	2	10	2	1	1	0	10	2	1	1	0
February 2037 . . .	57	11	6	3	1	11	2	1	0	0	11	2	1	0	0
February 2038 . . .	15	2	1	1	0	10	1	1	0	0	10	1	1	0	0
February 2039 . . .	16	2	1	0	0	11	1	1	0	0	11	1	1	0	0
February 2040 . . .	14	1	1	0	0	12	1	0	0	0	12	1	0	0	0
February 2041 . . .	6	0	0	0	0	14	1	0	0	0	14	1	0	0	0
February 2042 . . .	6	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2043 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2044 . . .	7	0	0	0	0	1	0	0	0	0	0	0	0	0	0
February 2045 . . .	7	0	0	0	0	1	0	0	0	0	0	0	0	0	0
February 2046 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.7	5.9	5.0	4.3	3.7	6.6	5.1	4.5	4.0	3.6	6.5	5.1	4.5	4.0	3.5

**Security Group 12  
PPC Prepayment Assumption Rates**

Distribution Date	Class JI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class JI* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class JI* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	95	91	87	84	108	97	94	90	86	108	97	94	90	86
February 2028 . . .	111	88	81	75	68	117	94	86	79	72	118	94	86	79	73
February 2029 . . .	117	81	71	62	54	127	89	78	68	59	123	86	76	66	57
February 2030 . . .	123	74	62	51	41	133	81	67	55	45	132	80	67	55	45
February 2031 . . .	129	66	52	40	31	59	33	27	22	17	59	33	27	22	17
February 2032 . . .	132	57	42	30	22	63	30	23	18	13	64	31	23	18	13
February 2033 . . .	52	21	15	11	7	20	8	6	4	3	21	9	6	4	3
February 2034 . . .	54	18	12	8	5	8	3	2	1	1	8	3	2	1	1
February 2035 . . .	55	15	10	6	3	9	2	1	1	0	9	2	1	1	0
February 2036 . . .	59	13	8	4	2	10	2	1	1	0	10	2	1	1	0
February 2037 . . .	60	11	6	3	1	11	2	1	0	0	11	2	1	0	0
February 2038 . . .	16	2	1	1	0	10	1	1	0	0	10	1	1	0	0
February 2039 . . .	17	2	1	0	0	11	1	1	0	0	11	1	1	0	0
February 2040 . . .	16	1	1	0	0	12	1	0	0	0	12	1	0	0	0
February 2041 . . .	6	0	0	0	0	14	1	0	0	0	14	1	0	0	0
February 2042 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2043 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2044 . . .	8	0	0	0	0	1	0	0	0	0	0	0	0	0	0
February 2045 . . .	8	0	0	0	0	1	0	0	0	0	0	0	0	0	0
February 2046 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	9.9	5.9	5.0	4.3	3.7	6.6	5.1	4.5	4.0	3.6	6.5	5.1	4.5	4.0	3.5

\* The decrement tables for Class JI reflect only the Class JI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class JI Notional Balance at the Class JI Interest Rate, Class JI is entitled to the Class JI Deferred Interest Amount. No representation is made about the timing of distributions of the Class JI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class JI.

**Security Group 13  
PPC Prepayment Assumption Rates**

Distribution Date	Class IJ* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class IJ* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class IJ* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	106	96	93	89	86	110	99	96	93	89	110	100	96	93	89
February 2028 . . .	111	90	84	78	72	121	98	91	84	78	121	98	91	84	78
February 2029 . . .	118	84	75	66	58	133	95	85	75	66	132	94	84	74	65
February 2030 . . .	124	77	65	55	46	145	91	77	64	53	145	91	77	64	53
February 2031 . . .	131	70	56	44	35	150	82	65	52	41	150	82	66	52	41
February 2032 . . .	137	63	47	35	25	124	59	45	34	25	124	59	45	34	25
February 2033 . . .	135	52	37	26	17	18	7	5	4	2	18	7	5	4	2
February 2034 . . .	142	46	30	19	12	14	5	3	2	1	14	5	3	2	1
February 2035 . . .	111	30	19	11	7	15	4	2	1	1	15	4	2	1	1
February 2036 . . .	100	23	13	7	4	17	4	2	1	1	17	4	2	1	1
February 2037 . . .	101	19	10	5	2	18	3	2	1	0	19	3	2	1	0
February 2038 . . .	51	8	4	2	1	20	3	1	1	0	20	3	1	1	0
February 2039 . . .	13	1	1	0	0	19	2	1	0	0	19	2	1	0	0
February 2040 . . .	13	1	0	0	0	21	2	1	0	0	21	2	1	0	0
February 2041 . . .	14	1	0	0	0	23	1	0	0	0	23	1	0	0	0
February 2042 . . .	14	1	0	0	0	9	0	0	0	0	9	0	0	0	0
February 2043 . . .	15	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2044 . . .	16	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2045 . . .	17	0	0	0	0	11	0	0	0	0	10	0	0	0	0
February 2046 . . .	18	0	0	0	0	11	0	0	0	0	11	0	0	0	0
February 2047 . . .	19	0	0	0	0	13	0	0	0	0	13	0	0	0	0
February 2048 . . .	17	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2049 . . .	18	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2050 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	20	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	21	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	9	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2054 . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2055 . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2056 . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2057 . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2058 . . .	11	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2059 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2060 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.3	7.1	5.8	4.9	4.1	8.4	6.1	5.3	4.6	4.1	8.4	6.1	5.3	4.6	4.1

\* The decrement tables for Class IJ reflect only the Class IJ Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IJ Notional Balance at the Class IJ Interest Rate, Class IJ is entitled to the Class IJ Deferred Interest Amount. No representation is made about the timing of distributions of the Class IJ Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IJ.

**Security Group 13  
PPC Prepayment Assumption Rates**

Distribution Date	Class JF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class JF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class JF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	96	93	89	86	110	99	96	93	89	110	100	96	93	89
February 2028 . . .	111	90	84	78	72	121	98	91	84	78	121	98	91	84	78
February 2029 . . .	117	84	75	66	58	133	95	85	75	66	132	94	84	74	65
February 2030 . . .	123	77	65	55	46	145	91	77	64	53	145	91	77	64	53
February 2031 . . .	130	70	56	44	35	150	82	65	52	41	150	82	66	52	41
February 2032 . . .	136	63	47	35	25	124	59	45	34	25	124	59	45	34	25
February 2033 . . .	134	52	37	26	17	18	7	5	4	2	18	7	5	4	2
February 2034 . . .	141	46	30	19	12	14	5	3	2	1	14	5	3	2	1
February 2035 . . .	110	30	19	11	7	15	4	2	1	1	15	4	2	1	1
February 2036 . . .	99	23	13	7	4	17	4	2	1	1	17	4	2	1	1
February 2037 . . .	100	19	10	5	2	18	3	2	1	0	19	3	2	1	0
February 2038 . . .	50	8	4	2	1	20	3	1	1	0	20	3	1	1	0
February 2039 . . .	12	1	1	0	0	19	2	1	0	0	19	2	1	0	0
February 2040 . . .	13	1	0	0	0	21	2	1	0	0	21	2	1	0	0
February 2041 . . .	13	1	0	0	0	23	1	0	0	0	23	1	0	0	0
February 2042 . . .	14	1	0	0	0	9	0	0	0	0	9	0	0	0	0
February 2043 . . .	15	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2044 . . .	16	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2045 . . .	16	0	0	0	0	11	0	0	0	0	10	0	0	0	0
February 2046 . . .	17	0	0	0	0	11	0	0	0	0	11	0	0	0	0
February 2047 . . .	18	0	0	0	0	13	0	0	0	0	13	0	0	0	0
February 2048 . . .	17	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2049 . . .	17	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2050 . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	20	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	9	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2054 . . .	9	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2055 . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2056 . . .	9	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2057 . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2058 . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2059 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2060 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.2	7.1	5.8	4.9	4.1	8.4	6.1	5.3	4.6	4.1	8.4	6.1	5.3	4.6	4.1

**Security Group 14  
PPC Prepayment Assumption Rates**

Distribution Date	Class IK* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class IK* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class IK* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . . .	106	97	95	92	89	110	102	99	96	93	110	102	99	96	93
February 2028 . . . .	111	93	87	82	77	122	102	96	90	84	123	103	96	90	85
February 2029 . . . .	118	88	79	71	64	135	101	91	82	73	136	102	92	82	74
February 2030 . . . .	124	82	70	60	51	149	98	85	73	62	150	100	86	74	63
February 2031 . . . .	131	75	62	50	40	150	88	73	59	48	153	89	74	61	49
February 2032 . . . .	138	68	53	41	31	165	84	65	51	39	168	85	67	52	40
February 2033 . . . .	130	56	41	30	21	95	43	32	24	17	97	44	33	24	18
February 2034 . . . .	138	50	34	23	16	16	6	4	3	2	17	6	4	3	2
February 2035 . . . .	144	43	28	18	11	16	5	3	2	1	17	5	3	2	1
February 2036 . . . .	134	34	21	12	7	12	3	2	1	1	13	3	2	1	1
February 2037 . . . .	139	29	16	9	4	13	3	1	1	0	14	3	1	1	0
February 2038 . . . .	138	23	12	6	3	14	2	1	1	0	15	2	1	1	0
February 2039 . . . .	83	11	5	2	1	1	0	0	0	0	1	0	0	0	0
February 2040 . . . .	86	9	4	2	1	1	0	0	0	0	1	0	0	0	0
February 2041 . . . .	14	1	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2042 . . . .	10	1	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2043 . . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2044 . . . .	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . . .	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . . .	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . . .	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . . .	13.4	8.1	6.6	5.5	4.7	7.8	7.0	6.2	5.5	4.8	7.6	6.9	6.2	5.4	4.8

\* The decrement tables for Class IK reflect only the Class IK Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IK Notional Balance at the Class IK Interest Rate, Class IK is entitled to the Class IK Deferred Interest Amount. No representation is made about the timing of distributions of the Class IK Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IK.

**Security Group 14  
PPC Prepayment Assumption Rates**

Distribution Date	Class KF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class KF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class KF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	97	95	92	89	110	102	99	96	93	110	102	99	96	93
February 2028 . . .	111	93	87	82	77	122	102	96	90	84	123	103	96	90	85
February 2029 . . .	117	88	79	71	64	135	101	91	82	73	136	102	92	82	74
February 2030 . . .	123	82	70	60	51	149	98	85	73	62	150	100	86	74	63
February 2031 . . .	130	75	62	50	40	150	88	73	59	48	153	89	74	61	49
February 2032 . . .	137	68	53	41	31	165	84	65	51	39	168	85	67	52	40
February 2033 . . .	129	56	41	30	21	95	43	32	24	17	97	44	33	24	18
February 2034 . . .	136	50	34	23	16	16	6	4	3	2	17	6	4	3	2
February 2035 . . .	142	43	28	18	11	16	5	3	2	1	17	5	3	2	1
February 2036 . . .	132	34	21	12	7	12	3	2	1	1	13	3	2	1	1
February 2037 . . .	137	29	16	9	4	13	3	1	1	0	14	3	1	1	0
February 2038 . . .	136	23	12	6	3	14	2	1	1	0	15	2	1	1	0
February 2039 . . .	81	11	5	2	1	1	0	0	0	0	1	0	0	0	0
February 2040 . . .	84	9	4	2	1	1	0	0	0	0	1	0	0	0	0
February 2041 . . .	14	1	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2042 . . .	9	1	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2043 . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2044 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.3	8.1	6.6	5.5	4.7	7.8	7.0	6.2	5.5	4.8	7.6	6.9	6.2	5.4	4.8

**Security Group 15  
PPC Prepayment Assumption Rates**

Distribution Date	Class FL 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class FL 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class FL 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	97	94	91	88	110	101	98	95	92	110	101	98	95	92
February 2028 . . .	111	92	86	80	74	122	101	94	88	81	122	101	94	88	82
February 2029 . . .	117	86	77	69	61	134	99	89	79	70	135	99	89	79	70
February 2030 . . .	123	80	68	58	49	148	96	82	70	59	149	96	83	70	59
February 2031 . . .	130	73	59	48	38	158	89	72	58	47	159	90	73	59	47
February 2032 . . .	137	66	51	38	29	146	72	56	43	33	147	73	57	44	33
February 2033 . . .	138	57	41	29	20	49	21	16	12	8	50	22	16	12	9
February 2034 . . .	145	50	34	22	14	14	5	3	2	1	15	5	3	2	1
February 2035 . . .	125	37	23	15	9	15	4	3	2	1	15	4	3	2	1
February 2036 . . .	124	30	18	10	6	14	3	2	1	1	14	3	2	1	1
February 2037 . . .	129	26	14	7	4	15	3	1	1	0	16	3	2	1	0
February 2038 . . .	115	18	9	4	2	17	2	1	1	0	17	2	1	1	0
February 2039 . . .	40	5	3	1	0	9	1	0	0	0	9	1	0	0	0
February 2040 . . .	42	4	2	1	0	9	1	0	0	0	9	1	0	0	0
February 2041 . . .	13	1	0	0	0	10	1	0	0	0	10	1	0	0	0
February 2042 . . .	12	1	0	0	0	6	0	0	0	0	6	0	0	0	0
February 2043 . . .	12	0	0	0	0	7	0	0	0	0	7	0	0	0	0
February 2044 . . .	13	0	0	0	0	8	0	0	0	0	7	0	0	0	0
February 2045 . . .	14	0	0	0	0	8	0	0	0	0	8	0	0	0	0
February 2046 . . .	14	0	0	0	0	9	0	0	0	0	9	0	0	0	0
February 2047 . . .	15	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2048 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.5	7.7	6.3	5.2	4.4	8.1	6.6	5.8	5.1	4.5	8.0	6.6	5.8	5.1	4.5

**Security Group 15  
PPC Prepayment Assumption Rates**

Distribution Date	Class LI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class LI* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class LI* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . . .	106	97	94	91	88	110	101	98	95	92	110	101	98	95	92
February 2028 . . . .	111	92	86	80	74	122	101	94	88	81	122	101	94	88	82
February 2029 . . . .	118	86	77	69	61	134	99	89	79	70	135	99	89	79	70
February 2030 . . . .	124	80	68	58	49	148	96	82	70	59	149	96	83	70	59
February 2031 . . . .	131	73	59	48	38	158	89	72	58	47	159	90	73	59	47
February 2032 . . . .	138	66	51	38	29	146	72	56	43	33	147	73	57	44	33
February 2033 . . . .	139	57	41	29	20	49	21	16	12	8	50	22	16	12	9
February 2034 . . . .	147	50	34	22	14	14	5	3	2	1	15	5	3	2	1
February 2035 . . . .	126	37	23	15	9	15	4	3	2	1	15	4	3	2	1
February 2036 . . . .	125	30	18	10	6	14	3	2	1	1	14	3	2	1	1
February 2037 . . . .	131	26	14	7	4	15	3	1	1	0	16	3	2	1	0
February 2038 . . . .	117	18	9	4	2	17	2	1	1	0	17	2	1	1	0
February 2039 . . . .	41	5	3	1	0	9	1	0	0	0	9	1	0	0	0
February 2040 . . . .	43	4	2	1	0	9	1	0	0	0	9	1	0	0	0
February 2041 . . . .	13	1	0	0	0	10	1	0	0	0	10	1	0	0	0
February 2042 . . . .	12	1	0	0	0	6	0	0	0	0	6	0	0	0	0
February 2043 . . . .	12	0	0	0	0	7	0	0	0	0	7	0	0	0	0
February 2044 . . . .	13	0	0	0	0	8	0	0	0	0	7	0	0	0	0
February 2045 . . . .	14	0	0	0	0	8	0	0	0	0	8	0	0	0	0
February 2046 . . . .	15	0	0	0	0	9	0	0	0	0	9	0	0	0	0
February 2047 . . . .	16	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2048 . . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . . .	13.5	7.7	6.3	5.2	4.4	8.1	6.6	5.8	5.1	4.5	8.0	6.6	5.8	5.1	4.5

\* The decrement tables for Class LI reflect only the Class LI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class LI Notional Balance at the Class LI Interest Rate, Class LI is entitled to the Class LI Deferred Interest Amount. No representation is made about the timing of distributions of the Class LI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class LI.

**Security Groups 8, 9, 10, 11, 12, 13, 14 and 15  
PPC Prepayment Assumption Rates**

Distribution Date	Class IB* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class IB* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class IB* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . . .	105	96	93	90	87	110	100	97	94	91	110	101	97	94	91
February 2028 . . . .	111	92	85	79	74	121	100	93	87	80	122	100	93	87	81
February 2029 . . . .	117	86	77	68	60	134	98	87	78	69	133	98	87	78	69
February 2030 . . . .	124	79	68	57	48	146	94	80	68	57	146	94	80	68	57
February 2031 . . . .	131	72	58	47	37	140	79	65	52	42	141	80	65	53	42
February 2032 . . . .	137	65	49	37	28	137	68	52	40	30	139	68	53	41	31
February 2033 . . . .	124	51	37	26	18	69	30	22	16	11	70	30	22	16	12
February 2034 . . . .	129	44	30	20	13	14	5	4	2	2	14	5	4	2	2
February 2035 . . . .	123	36	23	14	8	12	3	2	1	1	12	3	2	1	1
February 2036 . . . .	121	29	17	10	5	12	3	2	1	0	12	3	2	1	0
February 2037 . . . .	122	24	13	7	3	13	2	1	1	0	13	2	1	1	0
February 2038 . . . .	101	16	8	4	2	13	2	1	0	0	13	2	1	0	0
February 2039 . . . .	61	8	4	2	1	9	1	0	0	0	9	1	0	0	0
February 2040 . . . .	48	5	2	1	0	10	1	0	0	0	10	1	0	0	0
February 2041 . . . .	10	1	0	0	0	11	1	0	0	0	11	1	0	0	0
February 2042 . . . .	9	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2043 . . . .	10	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2044 . . . .	10	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2045 . . . .	11	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2046 . . . .	11	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2047 . . . .	12	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2048 . . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2049 . . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2050 . . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2053 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2054 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2055 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2056 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2057 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2058 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2059 . . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2060 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . . .	13.0	7.5	6.1	5.1	4.4	7.9	6.5	5.7	5.0	4.4	7.8	6.4	5.7	5.0	4.4

\* The decrement tables for Class IB reflect only the Class IB Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IB Notional Balance at the Class IB Interest Rate, Class IB is entitled to the Class IB Deferred Interest Amount. No representation is made about the timing of distributions of the Class IB Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IB.

**Security Group 16  
PPC Prepayment Assumption Rates**

Distribution Date	Class FM 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class FM 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class FM 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	97	94	91	88	110	102	99	95	92	111	102	99	96	93
February 2028 . . .	111	92	87	81	75	123	102	95	89	83	123	102	96	89	83
February 2029 . . .	116	87	78	70	62	136	101	91	81	72	137	101	91	81	72
February 2030 . . .	122	81	69	59	50	151	99	84	72	61	152	99	85	72	61
February 2031 . . .	128	74	60	49	39	157	90	74	60	48	158	91	74	60	48
February 2032 . . .	135	67	52	39	30	167	83	64	49	37	169	83	64	49	37
February 2033 . . .	132	56	41	29	21	132	55	40	29	20	133	56	41	29	20
February 2034 . . .	138	50	34	23	15	9	3	2	2	1	10	3	2	2	1
February 2035 . . .	145	44	28	17	10	10	3	2	1	1	10	3	2	1	1
February 2036 . . .	148	37	22	12	7	11	3	2	1	0	11	3	2	1	0
February 2037 . . .	148	30	16	8	4	12	2	1	1	0	13	2	1	1	0
February 2038 . . .	153	24	12	6	3	13	2	1	0	0	14	2	1	0	0
February 2039 . . .	117	15	6	3	1	3	0	0	0	0	3	0	0	0	0
February 2040 . . .	8	1	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2041 . . .	8	1	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2042 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2050 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.1	8.0	6.5	5.4	4.5	7.4	6.8	6.0	5.3	4.7	7.3	6.7	6.0	5.3	4.6

**Security Group 16  
PPC Prepayment Assumption Rates**

Distribution Date	Class MF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class MF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class MF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	97	94	91	88	110	101	99	95	92	111	102	99	96	93
February 2028 . . .	109	92	87	81	75	122	102	95	89	83	123	102	96	89	83
February 2029 . . .	114	87	78	70	62	136	101	91	81	72	137	101	91	81	72
February 2030 . . .	120	81	69	59	50	151	98	84	72	61	152	99	85	72	61
February 2031 . . .	125	74	60	49	39	157	90	74	60	48	158	91	74	60	48
February 2032 . . .	131	67	52	39	30	166	83	64	49	37	169	83	64	49	37
February 2033 . . .	127	56	41	29	21	131	55	40	29	20	133	56	41	29	20
February 2034 . . .	133	50	34	23	15	9	3	2	2	1	10	3	2	2	1
February 2035 . . .	139	44	28	17	10	10	3	2	1	1	10	3	2	1	1
February 2036 . . .	141	37	22	12	7	11	3	2	1	0	11	3	2	1	0
February 2037 . . .	140	30	16	8	4	12	2	1	1	0	12	2	1	1	0
February 2038 . . .	144	24	12	6	3	13	2	1	0	0	14	2	1	0	0
February 2039 . . .	110	15	6	3	1	3	0	0	0	0	3	0	0	0	0
February 2040 . . .	7	1	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2041 . . .	7	1	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2042 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2050 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.0	8.0	6.5	5.4	4.5	7.4	6.8	6.0	5.3	4.7	7.3	6.7	6.0	5.3	4.6

**Security Group 16  
PPC Prepayment Assumption Rates**

Distribution Date	Class MI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class MI* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class MI* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	97	94	91	88	110	102	99	95	92	111	102	99	96	93
February 2028 . . .	111	92	87	81	75	123	102	95	89	83	123	102	96	89	83
February 2029 . . .	117	87	78	70	62	136	101	91	81	72	137	101	91	81	72
February 2030 . . .	123	81	69	59	50	151	99	84	72	61	152	99	85	72	61
February 2031 . . .	130	74	60	49	39	157	90	74	60	48	158	91	74	60	48
February 2032 . . .	137	67	52	39	30	167	83	64	49	37	169	83	64	49	37
February 2033 . . .	133	56	41	29	21	132	55	40	29	20	133	56	41	29	20
February 2034 . . .	140	50	34	23	15	9	3	2	2	1	10	3	2	2	1
February 2035 . . .	148	44	28	17	10	10	3	2	1	1	10	3	2	1	1
February 2036 . . .	151	37	22	12	7	11	3	2	1	0	11	3	2	1	0
February 2037 . . .	151	30	16	8	4	12	2	1	1	0	13	2	1	1	0
February 2038 . . .	157	24	12	6	3	13	2	1	0	0	14	2	1	0	0
February 2039 . . .	120	15	6	3	1	3	0	0	0	0	3	0	0	0	0
February 2040 . . .	8	1	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2041 . . .	8	1	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2042 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2043 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2044 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2050 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.1	8.0	6.5	5.4	4.5	7.4	6.8	6.0	5.3	4.7	7.3	6.7	6.0	5.3	4.6

\* The decrement tables for Class MI reflect only the Class MI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class MI Notional Balance at the Class MI Interest Rate, Class MI is entitled to the Class MI Deferred Interest Amount. No representation is made about the timing of distributions of the Class MI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class MI.

**Security Group 17  
PPC Prepayment Assumption Rates**

Distribution Date	Class FN 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class FN 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class FN 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	96	93	90	87	110	100	97	94	91	110	101	97	94	91
February 2028 . . .	110	91	85	79	73	121	100	93	86	80	122	100	93	87	81
February 2029 . . .	115	85	76	68	60	134	98	87	78	69	134	98	88	78	69
February 2030 . . .	120	79	67	57	48	148	95	80	68	57	145	93	79	67	57
February 2031 . . .	126	72	58	46	37	140	79	64	52	42	141	80	65	52	42
February 2032 . . .	132	65	49	37	28	135	66	51	39	29	136	67	52	39	30
February 2033 . . .	120	51	37	26	18	76	32	24	17	12	78	33	24	18	12
February 2034 . . .	122	44	30	20	13	11	4	3	2	1	11	4	3	2	1
February 2035 . . .	117	36	23	14	8	9	2	2	1	1	9	3	2	1	1
February 2036 . . .	115	29	17	10	5	10	2	1	1	0	10	2	1	1	0
February 2037 . . .	111	23	12	6	3	11	2	1	1	0	11	2	1	1	0
February 2038 . . .	96	16	8	4	2	10	1	1	0	0	10	1	1	0	0
February 2039 . . .	64	9	4	2	1	9	1	0	0	0	9	1	0	0	0
February 2040 . . .	54	6	2	1	0	9	1	0	0	0	9	1	0	0	0
February 2041 . . .	6	0	0	0	0	11	1	0	0	0	10	1	0	0	0
February 2042 . . .	6	0	0	0	0	2	0	0	0	0	1	0	0	0	0
February 2043 . . .	6	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2044 . . .	7	0	0	0	0	2	0	0	0	0	1	0	0	0	0
February 2045 . . .	7	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2046 . . .	7	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2047 . . .	8	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2048 . . .	6	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2049 . . .	7	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2050 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2051 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2052 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2053 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2054 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2055 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2056 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2057 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2058 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2059 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2060 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	12.8	7.5	6.1	5.1	4.3	7.8	6.4	5.7	5.0	4.4	7.7	6.4	5.6	5.0	4.4

**Security Group 17  
PPC Prepayment Assumption Rates**

Distribution Date	Class II* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class II* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class II* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . . .	105	96	93	90	87	110	100	97	94	91	110	101	97	94	91
February 2028 . . . .	111	91	85	79	73	121	100	93	86	80	122	100	93	87	81
February 2029 . . . .	117	85	76	68	60	134	98	87	78	69	135	98	88	78	69
February 2030 . . . .	123	79	67	57	48	148	95	80	68	57	145	93	79	67	57
February 2031 . . . .	130	72	58	46	37	140	79	64	52	42	141	80	65	52	42
February 2032 . . . .	136	65	49	37	28	135	66	51	39	29	136	67	52	39	30
February 2033 . . . .	124	51	37	26	18	76	32	24	17	12	78	33	24	18	12
February 2034 . . . .	127	44	30	20	13	11	4	3	2	1	11	4	3	2	1
February 2035 . . . .	123	36	23	14	8	9	2	2	1	1	9	3	2	1	1
February 2036 . . . .	121	29	17	10	5	10	2	1	1	0	10	2	1	1	0
February 2037 . . . .	118	23	12	6	3	11	2	1	1	0	11	2	1	1	0
February 2038 . . . .	102	16	8	4	2	10	1	1	0	0	10	1	1	0	0
February 2039 . . . .	68	9	4	2	1	9	1	0	0	0	9	1	0	0	0
February 2040 . . . .	58	6	2	1	0	10	1	0	0	0	9	1	0	0	0
February 2041 . . . .	6	0	0	0	0	11	1	0	0	0	10	1	0	0	0
February 2042 . . . .	7	0	0	0	0	2	0	0	0	0	1	0	0	0	0
February 2043 . . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2044 . . . .	7	0	0	0	0	2	0	0	0	0	1	0	0	0	0
February 2045 . . . .	8	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2046 . . . .	8	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2047 . . . .	9	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2048 . . . .	7	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2049 . . . .	7	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2050 . . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2051 . . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2052 . . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2053 . . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2054 . . . .	2	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2055 . . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2056 . . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2057 . . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2058 . . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2059 . . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2060 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . . .	12.9	7.5	6.1	5.1	4.3	7.8	6.4	5.7	5.0	4.4	7.7	6.4	5.6	5.0	4.4

\* The decrement tables for Class II reflect only the Class II Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class II Notional Balance at the Class II Interest Rate, Class II is entitled to the Class II Deferred Interest Amount. No representation is made about the timing of distributions of the Class II Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class II.

**Security Group 17  
PPC Prepayment Assumption Rates**

Distribution Date	Class LF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class LF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class LF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	96	93	90	87	110	100	97	94	91	110	101	97	94	91
February 2028 . . .	109	91	85	79	73	121	100	93	86	80	122	100	93	87	81
February 2029 . . .	114	85	76	68	60	134	98	87	78	69	134	98	88	78	69
February 2030 . . .	119	79	67	57	48	148	95	80	68	57	145	93	79	67	57
February 2031 . . .	125	72	58	46	37	140	79	64	52	42	141	80	65	52	42
February 2032 . . .	130	65	49	37	28	135	66	51	39	29	136	67	52	39	30
February 2033 . . .	118	51	37	26	18	76	32	24	17	12	78	33	24	18	12
February 2034 . . .	120	44	30	20	13	11	4	3	2	1	11	4	3	2	1
February 2035 . . .	115	36	23	14	8	9	2	2	1	1	9	3	2	1	1
February 2036 . . .	113	29	17	10	5	10	2	1	1	0	10	2	1	1	0
February 2037 . . .	109	23	12	6	3	11	2	1	1	0	11	2	1	1	0
February 2038 . . .	94	16	8	4	2	10	1	1	0	0	10	1	1	0	0
February 2039 . . .	63	9	4	2	1	9	1	0	0	0	9	1	0	0	0
February 2040 . . .	53	6	2	1	0	9	1	0	0	0	9	1	0	0	0
February 2041 . . .	6	0	0	0	0	10	1	0	0	0	10	1	0	0	0
February 2042 . . .	6	0	0	0	0	2	0	0	0	0	1	0	0	0	0
February 2043 . . .	6	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2044 . . .	7	0	0	0	0	2	0	0	0	0	1	0	0	0	0
February 2045 . . .	7	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2046 . . .	7	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2047 . . .	7	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2048 . . .	6	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2049 . . .	6	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2050 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2051 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2052 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2053 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2054 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2055 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2056 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2057 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2058 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2059 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2060 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	12.8	7.5	6.1	5.1	4.3	7.8	6.4	5.7	5.0	4.4	7.7	6.4	5.6	5.0	4.4

**Security Group 17  
PPC Prepayment Assumption Rates**

Distribution Date	Class NF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class NF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class NF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	96	93	90	87	110	100	97	94	91	110	101	97	94	91
February 2028 . . .	109	91	85	79	73	121	100	93	86	80	122	100	93	87	81
February 2029 . . .	114	85	76	68	60	134	98	87	78	69	134	98	88	78	69
February 2030 . . .	120	79	67	57	48	148	95	80	68	57	145	93	79	67	57
February 2031 . . .	125	72	58	46	37	140	79	64	52	42	141	80	65	52	42
February 2032 . . .	131	65	49	37	28	135	66	51	39	29	136	67	52	39	30
February 2033 . . .	118	51	37	26	18	76	32	24	17	12	78	33	24	18	12
February 2034 . . .	120	44	30	20	13	11	4	3	2	1	11	4	3	2	1
February 2035 . . .	116	36	23	14	8	9	2	2	1	1	9	3	2	1	1
February 2036 . . .	113	29	17	10	5	10	2	1	1	0	10	2	1	1	0
February 2037 . . .	109	23	12	6	3	11	2	1	1	0	11	2	1	1	0
February 2038 . . .	95	16	8	4	2	10	1	1	0	0	10	1	1	0	0
February 2039 . . .	63	9	4	2	1	9	1	0	0	0	9	1	0	0	0
February 2040 . . .	53	6	2	1	0	9	1	0	0	0	9	1	0	0	0
February 2041 . . .	6	0	0	0	0	10	1	0	0	0	10	1	0	0	0
February 2042 . . .	6	0	0	0	0	2	0	0	0	0	1	0	0	0	0
February 2043 . . .	6	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2044 . . .	7	0	0	0	0	2	0	0	0	0	1	0	0	0	0
February 2045 . . .	7	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2046 . . .	7	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2047 . . .	8	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2048 . . .	6	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2049 . . .	6	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2050 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2051 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2052 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2053 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2054 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2055 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2056 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2057 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2058 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2059 . . .	1	0	0	0	0	2	0	0	0	0	2	0	0	0	0
February 2060 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	12.8	7.5	6.1	5.1	4.3	7.8	6.4	5.7	5.0	4.4	7.7	6.4	5.6	5.0	4.4

**Security Group 18  
PPC Prepayment Assumption Rates**

Distribution Date	Class FP 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class FP 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class FP 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	104	94	90	86	83	108	96	92	88	85	108	96	93	89	85
February 2028 . . .	109	87	80	73	66	116	92	84	77	70	117	92	84	77	70
February 2029 . . .	113	80	69	60	52	126	86	75	65	56	111	76	66	57	49
February 2030 . . .	118	72	59	48	39	118	70	58	47	38	115	68	56	46	37
February 2031 . . .	123	64	50	38	28	24	13	11	9	7	24	13	11	9	7
February 2032 . . .	113	50	36	26	18	25	12	9	7	5	25	12	9	7	5
February 2033 . . .	23	10	7	5	3	6	2	2	1	1	6	2	2	1	1
February 2034 . . .	21	7	5	3	2	5	2	1	1	0	6	2	1	1	0
February 2035 . . .	21	6	4	2	1	6	1	1	1	0	6	2	1	1	0
February 2036 . . .	22	5	3	2	1	6	1	1	0	0	7	1	1	0	0
February 2037 . . .	21	4	2	1	1	7	1	1	0	0	7	1	1	0	0
February 2038 . . .	4	1	0	0	0	6	1	0	0	0	6	1	0	0	0
February 2039 . . .	4	0	0	0	0	6	1	0	0	0	6	1	0	0	0
February 2040 . . .	5	0	0	0	0	7	1	0	0	0	7	1	0	0	0
February 2041 . . .	3	0	0	0	0	8	0	0	0	0	8	0	0	0	0
February 2042 . . .	3	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2043 . . .	3	0	0	0	0	2	0	0	0	0	3	0	0	0	0
February 2044 . . .	4	0	0	0	0	3	0	0	0	0	0	0	0	0	0
February 2045 . . .	4	0	0	0	0	3	0	0	0	0	0	0	0	0	0
February 2046 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	7.9	5.3	4.5	3.9	3.4	5.8	4.5	4.0	3.6	3.2	5.7	4.4	3.9	3.5	3.2

**Security Group 18  
PPC Prepayment Assumption Rates**

Distribution Date	Class PI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class PI* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class PI* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	94	90	86	83	108	96	92	88	85	108	96	93	89	85
February 2028 . . .	111	87	80	73	66	117	92	84	77	70	117	92	84	77	70
February 2029 . . .	117	80	69	60	52	126	86	75	65	56	111	76	66	57	49
February 2030 . . .	123	72	59	48	39	119	70	58	47	38	115	68	56	46	37
February 2031 . . .	129	64	50	38	28	24	13	11	9	7	24	13	11	9	7
February 2032 . . .	120	50	36	26	18	25	12	9	7	5	25	12	9	7	5
February 2033 . . .	25	10	7	5	3	6	2	2	1	1	6	2	2	1	1
February 2034 . . .	22	7	5	3	2	5	2	1	1	0	6	2	1	1	0
February 2035 . . .	23	6	4	2	1	6	1	1	1	0	6	2	1	1	0
February 2036 . . .	24	5	3	2	1	6	1	1	0	0	7	1	1	0	0
February 2037 . . .	24	4	2	1	1	7	1	1	0	0	7	1	1	0	0
February 2038 . . .	5	1	0	0	0	6	1	0	0	0	6	1	0	0	0
February 2039 . . .	5	0	0	0	0	6	1	0	0	0	6	1	0	0	0
February 2040 . . .	5	0	0	0	0	7	1	0	0	0	7	1	0	0	0
February 2041 . . .	4	0	0	0	0	8	0	0	0	0	8	0	0	0	0
February 2042 . . .	4	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2043 . . .	4	0	0	0	0	2	0	0	0	0	3	0	0	0	0
February 2044 . . .	4	0	0	0	0	3	0	0	0	0	0	0	0	0	0
February 2045 . . .	4	0	0	0	0	3	0	0	0	0	0	0	0	0	0
February 2046 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	8.2	5.3	4.5	3.9	3.4	5.8	4.5	4.0	3.6	3.2	5.7	4.4	3.9	3.5	3.2

\* The decrement tables for Class PI reflect only the Class PI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class PI Notional Balance at the Class PI Interest Rate, Class PI is entitled to the Class PI Deferred Interest Amount. No representation is made about the timing of distributions of the Class PI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class PI.

**Security Group 19  
PPC Prepayment Assumption Rates**

Distribution Date	Class IP* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class IP* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class IP* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . . .	105	96	93	89	86	110	99	96	93	89	110	100	96	93	89
February 2028 . . . .	111	90	84	78	72	121	98	91	84	78	121	98	91	84	78
February 2029 . . . .	117	84	75	66	58	133	95	85	75	66	132	94	84	74	65
February 2030 . . . .	123	77	65	55	46	145	91	77	64	53	145	91	77	64	53
February 2031 . . . .	130	70	56	44	35	150	82	65	52	41	150	82	66	52	41
February 2032 . . . .	136	63	47	35	25	124	59	45	34	25	124	59	45	34	25
February 2033 . . . .	134	52	37	26	17	18	7	5	4	2	18	7	5	4	2
February 2034 . . . .	141	46	30	19	12	14	5	3	2	1	14	5	3	2	1
February 2035 . . . .	110	30	19	11	7	15	4	2	1	1	15	4	2	1	1
February 2036 . . . .	99	23	13	7	4	17	4	2	1	1	17	4	2	1	1
February 2037 . . . .	100	19	10	5	2	18	3	2	1	0	19	3	2	1	0
February 2038 . . . .	50	8	4	2	1	20	3	1	1	0	20	3	1	1	0
February 2039 . . . .	12	1	1	0	0	19	2	1	0	0	19	2	1	0	0
February 2040 . . . .	13	1	0	0	0	21	2	1	0	0	21	2	1	0	0
February 2041 . . . .	13	1	0	0	0	23	1	0	0	0	23	1	0	0	0
February 2042 . . . .	14	1	0	0	0	9	0	0	0	0	9	0	0	0	0
February 2043 . . . .	15	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2044 . . . .	16	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2045 . . . .	16	0	0	0	0	11	0	0	0	0	10	0	0	0	0
February 2046 . . . .	17	0	0	0	0	11	0	0	0	0	11	0	0	0	0
February 2047 . . . .	18	0	0	0	0	13	0	0	0	0	13	0	0	0	0
February 2048 . . . .	17	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2049 . . . .	17	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2050 . . . .	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . . .	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . . .	20	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . . .	9	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2054 . . . .	9	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2055 . . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2056 . . . .	9	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2057 . . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2058 . . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2059 . . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2060 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . . .	13.2	7.1	5.8	4.9	4.1	8.4	6.1	5.3	4.6	4.1	8.4	6.1	5.3	4.6	4.1

\* The decrement tables for Class IP reflect only the Class IP Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IP Notional Balance at the Class IP Interest Rate, Class IP is entitled to the Class IP Deferred Interest Amount. No representation is made about the timing of distributions of the Class IP Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IP.

**Security Group 19  
PPC Prepayment Assumption Rates**

Distribution Date	Class PF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class PF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class PF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	96	93	89	86	110	99	96	93	89	110	100	96	93	89
February 2028 . . .	109	90	84	78	72	121	98	91	84	78	121	98	91	84	78
February 2029 . . .	114	84	75	66	58	133	95	85	75	66	131	94	84	74	65
February 2030 . . .	120	77	65	55	46	145	91	77	64	53	144	91	77	64	53
February 2031 . . .	125	70	56	44	35	150	82	65	52	41	150	82	66	52	41
February 2032 . . .	129	63	47	35	25	124	59	45	34	25	124	59	45	34	25
February 2033 . . .	127	52	37	26	17	18	7	5	4	2	18	7	5	4	2
February 2034 . . .	133	46	30	19	12	14	5	3	2	1	14	5	3	2	1
February 2035 . . .	103	30	19	11	7	15	4	2	1	1	15	4	2	1	1
February 2036 . . .	92	23	13	7	4	17	4	2	1	1	17	4	2	1	1
February 2037 . . .	92	19	10	5	2	18	3	2	1	0	19	3	2	1	0
February 2038 . . .	46	8	4	2	1	20	3	1	1	0	20	3	1	1	0
February 2039 . . .	11	1	1	0	0	19	2	1	0	0	19	2	1	0	0
February 2040 . . .	12	1	0	0	0	21	2	1	0	0	21	2	1	0	0
February 2041 . . .	12	1	0	0	0	23	1	0	0	0	23	1	0	0	0
February 2042 . . .	13	1	0	0	0	9	0	0	0	0	9	0	0	0	0
February 2043 . . .	13	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2044 . . .	14	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2045 . . .	14	0	0	0	0	11	0	0	0	0	10	0	0	0	0
February 2046 . . .	15	0	0	0	0	11	0	0	0	0	11	0	0	0	0
February 2047 . . .	16	0	0	0	0	13	0	0	0	0	13	0	0	0	0
February 2048 . . .	14	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2049 . . .	15	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2050 . . .	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2054 . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2055 . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2056 . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2057 . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2058 . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2059 . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2060 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	12.8	7.1	5.8	4.9	4.1	8.4	6.1	5.3	4.6	4.1	8.4	6.1	5.3	4.6	4.1

**Security Group 20  
PPC Prepayment Assumption Rates**

Distribution Date	Class FQ 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class FQ 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class FQ 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	104	97	95	92	89	110	102	99	96	93	110	102	99	96	93
February 2028 . . .	109	93	87	82	77	122	102	96	90	84	122	103	96	90	85
February 2029 . . .	114	88	79	71	64	135	101	91	82	73	135	102	92	82	74
February 2030 . . .	119	82	70	60	51	149	98	85	73	62	150	100	86	74	63
February 2031 . . .	124	75	62	50	40	150	88	73	59	48	152	89	74	61	49
February 2032 . . .	129	68	53	41	31	164	84	65	51	39	168	85	67	52	40
February 2033 . . .	122	56	41	30	21	94	43	32	24	17	97	44	33	24	18
February 2034 . . .	127	50	34	23	16	16	6	4	3	2	17	6	4	3	2
February 2035 . . .	131	43	28	18	11	16	5	3	2	1	17	5	3	2	1
February 2036 . . .	121	34	21	12	7	12	3	2	1	1	13	3	2	1	1
February 2037 . . .	125	29	16	9	4	13	3	1	1	0	14	3	1	1	0
February 2038 . . .	124	23	12	6	3	14	2	1	1	0	15	2	1	1	0
February 2039 . . .	73	11	5	2	1	1	0	0	0	0	1	0	0	0	0
February 2040 . . .	75	9	4	2	1	1	0	0	0	0	1	0	0	0	0
February 2041 . . .	12	1	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2042 . . .	8	1	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2043 . . .	9	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2044 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.2	8.1	6.6	5.5	4.7	7.8	7.0	6.2	5.5	4.8	7.6	6.9	6.2	5.4	4.8

**Security Group 20  
PPC Prepayment Assumption Rates**

Distribution Date	Class QI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class QI* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class QI* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . . .	105	97	95	92	89	110	102	99	96	93	110	102	99	96	93
February 2028 . . . .	111	93	87	82	77	122	102	96	90	84	123	103	96	90	85
February 2029 . . . .	117	88	79	71	64	135	101	91	82	73	136	102	92	82	74
February 2030 . . . .	123	82	70	60	51	149	98	85	73	62	150	100	86	74	63
February 2031 . . . .	130	75	62	50	40	150	88	73	59	48	153	89	74	61	49
February 2032 . . . .	137	68	53	41	31	165	84	65	51	39	168	85	67	52	40
February 2033 . . . .	129	56	41	30	21	95	43	32	24	17	97	44	33	24	18
February 2034 . . . .	136	50	34	23	16	16	6	4	3	2	17	6	4	3	2
February 2035 . . . .	142	43	28	18	11	16	5	3	2	1	17	5	3	2	1
February 2036 . . . .	132	34	21	12	7	12	3	2	1	1	13	3	2	1	1
February 2037 . . . .	137	29	16	9	4	13	3	1	1	0	14	3	1	1	0
February 2038 . . . .	136	23	12	6	3	14	2	1	1	0	15	2	1	1	0
February 2039 . . . .	81	11	5	2	1	1	0	0	0	0	1	0	0	0	0
February 2040 . . . .	84	9	4	2	1	1	0	0	0	0	1	0	0	0	0
February 2041 . . . .	14	1	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2042 . . . .	9	1	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2043 . . . .	10	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2044 . . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2045 . . . .	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2046 . . . .	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2047 . . . .	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2048 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . . .	13.3	8.1	6.6	5.5	4.7	7.8	7.0	6.2	5.5	4.8	7.6	6.9	6.2	5.4	4.8

\* The decrement tables for Class QI reflect only the Class QI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class QI Notional Balance at the Class QI Interest Rate, Class QI is entitled to the Class QI Deferred Interest Amount. No representation is made about the timing of distributions of the Class QI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class QI.

**Security Group 21  
PPC Prepayment Assumption Rates**

Distribution Date	Class FT 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class FT 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class FT 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	97	94	91	88	110	101	98	95	92	110	101	98	95	92
February 2028 . . .	109	92	86	80	74	122	101	94	88	81	122	101	94	88	82
February 2029 . . .	114	86	77	69	61	134	99	89	79	70	135	99	89	79	70
February 2030 . . .	120	80	68	58	49	148	96	82	70	59	149	96	83	70	59
February 2031 . . .	125	73	59	48	38	157	89	72	58	47	159	90	73	59	47
February 2032 . . .	131	66	51	38	29	145	72	56	43	33	147	73	57	44	33
February 2033 . . .	131	57	41	29	20	48	21	16	12	8	50	22	16	12	9
February 2034 . . .	137	50	34	22	14	14	5	3	2	1	15	5	3	2	1
February 2035 . . .	117	37	23	15	9	15	4	3	2	1	15	4	3	2	1
February 2036 . . .	115	30	18	10	6	14	3	2	1	1	14	3	2	1	1
February 2037 . . .	119	26	14	7	4	15	3	1	1	0	16	3	2	1	0
February 2038 . . .	106	18	9	4	2	17	2	1	1	0	17	2	1	1	0
February 2039 . . .	37	5	3	1	0	9	1	0	0	0	9	1	0	0	0
February 2040 . . .	38	4	2	1	0	9	1	0	0	0	9	1	0	0	0
February 2041 . . .	12	1	0	0	0	10	1	0	0	0	10	1	0	0	0
February 2042 . . .	10	1	0	0	0	6	0	0	0	0	6	0	0	0	0
February 2043 . . .	11	0	0	0	0	7	0	0	0	0	7	0	0	0	0
February 2044 . . .	11	0	0	0	0	7	0	0	0	0	7	0	0	0	0
February 2045 . . .	12	0	0	0	0	8	0	0	0	0	8	0	0	0	0
February 2046 . . .	12	0	0	0	0	9	0	0	0	0	9	0	0	0	0
February 2047 . . .	13	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2048 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.3	7.7	6.3	5.2	4.4	8.1	6.6	5.8	5.1	4.5	8.0	6.6	5.8	5.1	4.5

**Security Group 21  
PPC Prepayment Assumption Rates**

Distribution Date	Class TF 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class TF 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class TF 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . .	105	97	94	91	88	110	101	98	95	92	110	101	98	95	92
February 2028 . . .	110	92	86	80	74	122	101	94	88	81	122	101	94	88	82
February 2029 . . .	115	86	77	69	61	134	99	89	79	70	135	99	89	79	70
February 2030 . . .	120	80	68	58	49	148	96	82	70	59	149	96	83	70	59
February 2031 . . .	126	73	59	48	38	157	89	72	58	47	159	90	73	59	47
February 2032 . . .	132	66	51	38	29	146	72	56	43	33	147	73	57	44	33
February 2033 . . .	132	57	41	29	20	49	21	16	12	8	50	22	16	12	9
February 2034 . . .	139	50	34	22	14	14	5	3	2	1	15	5	3	2	1
February 2035 . . .	118	37	23	15	9	15	4	3	2	1	15	4	3	2	1
February 2036 . . .	117	30	18	10	6	14	3	2	1	1	14	3	2	1	1
February 2037 . . .	121	26	14	7	4	15	3	1	1	0	16	3	2	1	0
February 2038 . . .	108	18	9	4	2	17	2	1	1	0	17	2	1	1	0
February 2039 . . .	37	5	3	1	0	9	1	0	0	0	9	1	0	0	0
February 2040 . . .	39	4	2	1	0	9	1	0	0	0	9	1	0	0	0
February 2041 . . .	12	1	0	0	0	10	1	0	0	0	10	1	0	0	0
February 2042 . . .	11	1	0	0	0	6	0	0	0	0	6	0	0	0	0
February 2043 . . .	11	0	0	0	0	7	0	0	0	0	7	0	0	0	0
February 2044 . . .	12	0	0	0	0	8	0	0	0	0	7	0	0	0	0
February 2045 . . .	12	0	0	0	0	8	0	0	0	0	8	0	0	0	0
February 2046 . . .	13	0	0	0	0	9	0	0	0	0	9	0	0	0	0
February 2047 . . .	13	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2048 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . .	13.3	7.7	6.3	5.2	4.4	8.1	6.6	5.8	5.1	4.5	8.0	6.6	5.8	5.1	4.5

**Security Group 21  
PPC Prepayment Assumption Rates**

Distribution Date	Class TI* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class TI* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class TI* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . . .	105	97	94	91	88	110	101	98	95	92	110	101	98	95	92
February 2028 . . . .	111	92	86	80	74	122	101	94	88	81	122	101	94	88	82
February 2029 . . . .	117	86	77	69	61	134	99	89	79	70	135	99	89	79	70
February 2030 . . . .	123	80	68	58	49	148	96	82	70	59	149	96	83	70	59
February 2031 . . . .	130	73	59	48	38	158	89	72	58	47	159	90	73	59	47
February 2032 . . . .	137	66	51	38	29	146	72	56	43	33	147	73	57	44	33
February 2033 . . . .	138	57	41	29	20	49	21	16	12	8	50	22	16	12	9
February 2034 . . . .	145	50	34	22	14	14	5	3	2	1	15	5	3	2	1
February 2035 . . . .	125	37	23	15	9	15	4	3	2	1	15	4	3	2	1
February 2036 . . . .	124	30	18	10	6	14	3	2	1	1	14	3	2	1	1
February 2037 . . . .	129	26	14	7	4	15	3	1	1	0	16	3	2	1	0
February 2038 . . . .	115	18	9	4	2	17	2	1	1	0	17	2	1	1	0
February 2039 . . . .	40	5	3	1	0	9	1	0	0	0	9	1	0	0	0
February 2040 . . . .	42	4	2	1	0	9	1	0	0	0	9	1	0	0	0
February 2041 . . . .	13	1	0	0	0	10	1	0	0	0	10	1	0	0	0
February 2042 . . . .	12	1	0	0	0	6	0	0	0	0	6	0	0	0	0
February 2043 . . . .	12	0	0	0	0	7	0	0	0	0	7	0	0	0	0
February 2044 . . . .	13	0	0	0	0	8	0	0	0	0	7	0	0	0	0
February 2045 . . . .	14	0	0	0	0	8	0	0	0	0	8	0	0	0	0
February 2046 . . . .	14	0	0	0	0	9	0	0	0	0	9	0	0	0	0
February 2047 . . . .	15	0	0	0	0	10	0	0	0	0	10	0	0	0	0
February 2048 . . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2049 . . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2050 . . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . . .	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . . .	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2053 . . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2054 . . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2055 . . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2056 . . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2057 . . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2058 . . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2059 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2060 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . . .	13.5	7.7	6.3	5.2	4.4	8.1	6.6	5.8	5.1	4.5	8.0	6.6	5.8	5.1	4.5

\* The decrement tables for Class TI reflect only the Class TI Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class TI Notional Balance at the Class TI Interest Rate, Class TI is entitled to the Class TI Deferred Interest Amount. No representation is made about the timing of distributions of the Class TI Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class TI.

**Security Groups 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20 and 21  
PPC Prepayment Assumption Rates**

Distribution Date	Class IM* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class IM* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class IM* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
	Initial Percent . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . . .	105	96	93	90	87	110	100	97	94	91	110	101	97	94	91
February 2028 . . . .	111	92	85	79	74	121	100	93	87	81	122	100	93	87	81
February 2029 . . . .	117	86	77	68	60	134	98	88	78	69	133	98	87	78	69
February 2030 . . . .	124	79	68	57	48	146	94	80	68	57	146	94	80	68	57
February 2031 . . . .	130	72	58	47	37	140	80	65	53	42	142	80	66	53	42
February 2032 . . . .	136	65	49	37	28	137	68	52	40	30	139	69	53	41	31
February 2033 . . . .	124	51	37	26	18	70	30	22	16	12	72	31	23	17	12
February 2034 . . . .	129	45	30	20	13	13	5	3	2	1	13	5	3	2	1
February 2035 . . . .	123	36	23	14	8	12	3	2	1	1	12	3	2	1	1
February 2036 . . . .	120	29	17	10	5	12	3	2	1	0	12	3	2	1	0
February 2037 . . . .	121	24	13	7	3	13	2	1	1	0	13	2	1	1	0
February 2038 . . . .	103	16	8	4	2	13	2	1	0	0	13	2	1	0	0
February 2039 . . . .	62	8	4	2	1	9	1	0	0	0	8	1	0	0	0
February 2040 . . . .	48	5	2	1	0	9	1	0	0	0	9	1	0	0	0
February 2041 . . . .	9	1	0	0	0	10	1	0	0	0	10	1	0	0	0
February 2042 . . . .	9	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2043 . . . .	9	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2044 . . . .	10	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2045 . . . .	10	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2046 . . . .	11	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2047 . . . .	12	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2048 . . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2049 . . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2050 . . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . . .	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2052 . . . .	9	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2053 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2054 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2055 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2056 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2057 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2058 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2059 . . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2060 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . . .	13.0	7.5	6.1	5.1	4.4	7.8	6.5	5.7	5.0	4.4	7.7	6.4	5.7	5.0	4.4

\* The decrement tables for Class IM reflect only the Class IM Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IM Notional Balance at the Class IM Interest Rate, Class IM is entitled to the Class IM Deferred Interest Amount. No representation is made about the timing of distributions of the Class IM Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IM.

**Security Groups 16, 17, 18, 19, 20 and 21  
PPC Prepayment Assumption Rates**

Distribution Date	Class IC* 3.66000% 30-day Average SOFR 3.47000% One-Year CMT					Class IC* 9.60000% 30-day Average SOFR 8.86000% One-Year CMT					Class IC* 15.54000% 30-day Average SOFR 14.25000% One-Year CMT				
	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%	0%	75%	100%	125%	150%
Initial Percent . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027 . . . .	105	96	93	90	87	110	100	97	94	91	110	101	98	94	91
February 2028 . . . .	111	92	85	79	74	121	100	93	87	81	122	100	94	87	81
February 2029 . . . .	117	86	77	68	60	134	98	88	78	69	133	98	87	78	69
February 2030 . . . .	123	79	68	57	48	147	94	80	68	57	146	94	80	68	57
February 2031 . . . .	130	72	59	47	37	141	80	65	53	42	142	81	66	53	43
February 2032 . . . .	136	65	49	37	28	138	68	53	40	30	140	69	53	41	31
February 2033 . . . .	124	51	37	26	18	71	31	23	16	12	73	31	23	17	12
February 2034 . . . .	129	45	30	20	13	12	4	3	2	1	12	4	3	2	1
February 2035 . . . .	122	36	23	14	8	12	3	2	1	1	12	3	2	1	1
February 2036 . . . .	119	29	17	10	5	11	3	1	1	0	12	3	2	1	0
February 2037 . . . .	120	24	13	7	3	13	2	1	1	0	13	2	1	1	0
February 2038 . . . .	106	17	8	4	2	13	2	1	0	0	13	2	1	0	0
February 2039 . . . .	63	8	4	2	1	8	1	0	0	0	8	1	0	0	0
February 2040 . . . .	48	5	2	1	0	8	1	0	0	0	8	1	0	0	0
February 2041 . . . .	9	1	0	0	0	9	1	0	0	0	9	1	0	0	0
February 2042 . . . .	9	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2043 . . . .	9	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2044 . . . .	9	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2045 . . . .	10	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2046 . . . .	10	0	0	0	0	3	0	0	0	0	3	0	0	0	0
February 2047 . . . .	11	0	0	0	0	4	0	0	0	0	4	0	0	0	0
February 2048 . . . .	6	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2049 . . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2050 . . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2051 . . . .	7	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2052 . . . .	8	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2053 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2054 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2055 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2056 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2057 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2058 . . . .	3	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2059 . . . .	1	0	0	0	0	1	0	0	0	0	1	0	0	0	0
February 2060 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2061 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2062 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2063 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2064 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2065 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2066 . . . .	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2067 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2068 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2069 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2070 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2071 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2072 . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2073 and thereafter . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years) . . . .	13.0	7.5	6.1	5.1	4.4	7.8	6.5	5.7	5.0	4.4	7.7	6.4	5.7	5.0	4.4

\* The decrement tables for Class IC reflect only the Class IC Notional Balance at various rates of PPC and at various levels of 30-day Average SOFR and One-Year CMT. In addition to the current interest accrual amount on the Class IC Notional Balance at the Class IC Interest Rate, Class IC is entitled to the Class IC Deferred Interest Amount. No representation is made about the timing of distributions of the Class IC Deferred Interest Amount other than that such amount will be paid no later than the Final Distribution Date for Class IC.

## Yield Considerations

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

- the anticipated yield of that Class resulting from its purchase price,
- the investor's own projection of Maturity Events and deferrals of Maturity Events in respect of the HECMs related to the Participations underlying the HECM MBS,
- the investor's own projection of prepayments in respect of the HECMs related to the Participations underlying the HECM MBS,
- the investor's own projection of the occurrence of any Ginnie Mae Issuer Purchase Events,
- the investor's own projection of draw activity with respect to the HECMs,
- the investor's own projection of 30-day Average SOFR and One-Year CMT under a variety of scenarios and
- in the case of the Group 4, 5, 6, 16, 17, 18, 19, 20 and 21 Securities, the investor's own projection of the rate of reduction and increase in principal or notional balance and deferred interest amounts of the Underlying Certificates under a variety of scenarios.

**No representation is made regarding Maturity Events or prepayments in respect of the HECMs related to the Participations underlying the HECM MBS, the occurrence of any Ginnie Mae Issuer Purchase Events, 30-day Average SOFR levels, One-Year CMT levels, draw activity with respect to the HECMs, Underlying Certificate rates of reduction or increase in principal or notional balance and deferred interest amount or the yield on any Class.**

### *Prepayments: Effect on Yields*

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

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

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

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

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

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

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

The HECMs will not prepay at any constant rate until maturity, nor will all of the HECMs underlying any Trust Asset Group prepay at the same rate at any one time. The timing of changes in the rate of prepayments may affect the actual yield to an investor, even if the average rate of principal prepayments is consistent with the investor's expectation. In general, the earlier a prepayment of principal on the related

HECMs, the greater the effect on an investor's yield. As a result, the effect on an investor's yield of principal prepayments occurring at a rate higher (or lower) than the rate anticipated by the investor during the period immediately following the Closing Date is not likely to be offset by a later equivalent reduction (or increase) in the rate of principal prepayments.

*One-Year CMT and 30-day Average SOFR: Effect on Yields of the Floating Rate Classes*

Low levels of One-Year CMT and 30-day Average SOFR can reduce the yield of the Floating Rate Classes. In addition, the Floating Rate Classes will not necessarily benefit from a higher yield at high levels of One-Year CMT and 30-day Average SOFR because the rate on such Classes is capped at a maximum rate described under "Terms Sheet — Interest Rates." See "Risk Factors — The levels of any interest rate indices applicable to the Trust Assets or securities will affect payments and yields on the securities" in this Supplement.

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

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

**Yield Tables**

The following tables show the pre-tax yields to maturity on a corporate bond equivalent basis of specified Classes at various constant percentages of PPC and at various constant levels of 30-day Average SOFR and One-Year CMT.

The HECMs will not prepay or draw at any constant rate until maturity, and it is unlikely that One-Year CMT or 30-day Average SOFR will remain constant. Moreover, it is likely that the HECMs will experience actual prepayment and draw rates that differ from those of the Modeling Assumptions. **Therefore, the actual pre-tax yield of any Class may differ from those shown in the applicable table below for that Class even if the Class is purchased at the assumed price shown.**

The yields were calculated by

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

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

The information set forth in the following tables was prepared on the basis of the Modeling Assumptions and the assumptions that (1) the Interest Rate applicable to each Floating Rate Class and the Group 4 through 6 and 16 through 21 Trust Assets for each Accrual Period following the first Accrual Period will be based on the indicated level of 30-day Average SOFR, (2) the HECM MBS Rates applicable to the Group 1 through 3 and 7 through 21 Trust Assets for each Accrual Period following the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit A will be based on the indicated level of One-Year CMT, (3) the HECM MBS Rates applicable to the HECMs underlying the Group 4 through 6 Trust Assets for each Accrual Period following the applicable Approximate Weighted Average Next Rate Reset Month shown in Exhibit E will be based on the indicated level of One-Year CMT and (4) the purchase price of each Class (expressed as a percentage of its original Class Notional Balance) plus accrued interest is as indicated in the related table. **The assumed purchase price is not necessarily that at which actual sales will occur.**

**SECURITY GROUP 1**  
**Sensitivity of Class IO to Prepayments**  
**Assumed Price 9.00000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(2.9)%	(6.6)%	(10.3)%	(13.9)%

**Sensitivity of Class IO to Prepayments**  
**Assumed Price 9.00000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(47.7)%	(50.3)%	(52.9)%	(55.6)%

**Sensitivity of Class IO to Prepayments**  
**Assumed Price 9.00000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	(49.3)%	(51.7)%	(54.1)%	(56.6)%

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

**SECURITY GROUP 2**  
**Sensitivity of Class DI to Prepayments**  
**Assumed Price 5.00000%\***  
**3.47000% One-Year CMT**

<b>30-day Average SOFR</b>	<b>PPC Prepayment Assumption Rates</b>			
	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>
3.66000% . . . . .	(11.1)%	(14.4)%	(17.7)%	(21.0)%

**Sensitivity of Class DI to Prepayments**  
**Assumed Price 5.00000%\***  
**8.86000% One-Year CMT**

<b>30-day Average SOFR</b>	<b>PPC Prepayment Assumption Rates</b>			
	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>
9.60000% . . . . .	(79.6)%	(82.3)%	(85.2)%	(88.3)%

**Sensitivity of Class DI to Prepayments**  
**Assumed Price 5.00000%\***  
**14.25000% One-Year CMT**

<b>30-day Average SOFR</b>	<b>PPC Prepayment Assumption Rates</b>			
	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>
15.54000% . . . . .	(79.6)%	(82.3)%	(85.2)%	(88.3)%

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

**SECURITY GROUP 3**  
**Sensitivity of Class ID to Prepayments**  
**Assumed Price 8.25000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(3.7)%	(7.3)%	(10.9)%	(14.6)%

**Sensitivity of Class ID to Prepayments**  
**Assumed Price 8.25000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(53.3)%	(56.0)%	(58.8)%	(61.7)%

**Sensitivity of Class ID to Prepayments**  
**Assumed Price 8.25000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	(54.8)%	(57.4)%	(60.1)%	(62.9)%

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

**SECURITY GROUPS 1, 2 AND 3**  
**Sensitivity of Class KI to Prepayments**  
**Assumed Price 8.50000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(3.4)%	(7.0)%	(10.7)%	(14.4)%

**Sensitivity of Class KI to Prepayments**  
**Assumed Price 8.50000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(49.0)%	(51.7)%	(54.3)%	(57.0)%

**Sensitivity of Class KI to Prepayments**  
**Assumed Price 8.50000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	(50.7)%	(53.1)%	(55.5)%	(58.1)%

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

**SECURITY GROUP 4**  
**Sensitivity of Class AI to Prepayments**  
**Assumed Price 3.75000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(11.5)%	(14.2)%	(17.1)%	(20.1)%

**Sensitivity of Class AI to Prepayments**  
**Assumed Price 3.75000%\***  
**7.39450% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
8.13700% . . . . .	(33.0)%	(35.3)%	(37.6)%	(39.9)%

**Sensitivity of Class AI to Prepayments**  
**Assumed Price 3.75000%\***  
**11.31900% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
12.61400% . . . . .	(37.7)%	(40.1)%	(42.4)%	(44.7)%

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

**SECURITY GROUP 5**  
**Sensitivity of Class IA to Prepayments**  
**Assumed Price 5.50000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(9.8)%	(14.7)%	(19.7)%	(24.8)%

**Sensitivity of Class IA to Prepayments**  
**Assumed Price 5.50000%\***  
**7.39450% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
8.13700% . . . . .	**	**	**	**

**Sensitivity of Class IA to Prepayments**  
**Assumed Price 5.50000%\***  
**11.31900% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
12.61400% . . . . .	**	**	**	**

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

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

**SECURITY GROUP 6**  
**Sensitivity of Class BI to Prepayments**  
**Assumed Price 9.25000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(1.6)%	(6.0)%	(10.5)%	(15.0)%

**Sensitivity of Class BI to Prepayments**  
**Assumed Price 9.25000%\***  
**7.39450% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
8.13700% . . . . .	(18.1)%	(22.6)%	(26.5)%	(30.4)%

**Sensitivity of Class BI to Prepayments**  
**Assumed Price 9.25000%\***  
**11.31900% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
12.61400% . . . . .	**	**	**	**

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

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

**SECURITY GROUPS 2, 3, 4, 5 AND 6**  
**Sensitivity of Class CI to Prepayments**  
**Assumed Price 7.25000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(4.3)%	(8.5)%	(12.7)%	(16.9)%

**Sensitivity of Class CI to Prepayments**  
**Assumed Price 7.25000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(31.5)%	(36.6)%	(40.3)%	(43.9)%

**Sensitivity of Class CI to Prepayments**  
**Assumed Price 7.25000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	(64.1)%	(67.3)%	(70.4)%	(73.5)%

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

**SECURITY GROUPS 4, 5 AND 6**  
**Sensitivity of Class IE to Prepayments**  
**Assumed Price 7.00000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(4.6)%	(9.1)%	(13.7)%	(18.4)%

**Sensitivity of Class IE to Prepayments**  
**Assumed Price 7.00000%\***  
**7.39450% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
8.13700% . . . . .	(24.7)%	(29.2)%	(33.1)%	(37.0)%

**Sensitivity of Class IE to Prepayments**  
**Assumed Price 7.00000%\***  
**11.31900% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
12.61400% . . . . .	**	**	**	**

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

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

**SECURITY GROUP 7**  
**Sensitivity of Class EI to Prepayments**  
**Assumed Price 5.25000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(9.9)%	(14.5)%	(19.2)%	(24.1)%

**Sensitivity of Class EI to Prepayments**  
**Assumed Price 5.25000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	**	**	**	**

**Sensitivity of Class EI to Prepayments**  
**Assumed Price 5.25000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	**	**	**	**

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

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

**SECURITY GROUP 8**  
**Sensitivity of Class GI to Prepayments**  
**Assumed Price 4.50000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(15.4)%	(20.0)%	(24.7)%	(29.4)%

**Sensitivity of Class GI to Prepayments**  
**Assumed Price 4.50000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(54.8)%	(54.8)%	(54.8)%	(63.0)%

**Sensitivity of Class GI to Prepayments**  
**Assumed Price 4.50000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	(54.8)%	(54.8)%	(54.8)%	(63.0)%

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

**SECURITY GROUP 9**  
**Sensitivity of Class IG to Prepayments**  
**Assumed Price 4.00000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(17.9)%	(22.7)%	(27.5)%	(32.4)%

**Sensitivity of Class IG to Prepayments**  
**Assumed Price 4.00000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	**	**	**	**

**Sensitivity of Class IG to Prepayments**  
**Assumed Price 4.00000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	**	**	**	**

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

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

**SECURITY GROUP 10**  
**Sensitivity of Class HI to Prepayments**  
**Assumed Price 2.25000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(27.5)%	(33.8)%	(39.6)%	(45.1)%

**Sensitivity of Class HI to Prepayments**  
**Assumed Price 2.25000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(58.3)%	(58.3)%	(58.3)%	(58.3)%

**Sensitivity of Class HI to Prepayments**  
**Assumed Price 2.25000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	(64.4)%	(64.4)%	(64.4)%	(64.4)%

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

**SECURITY GROUP 11**  
**Sensitivity of Class IH to Prepayments**  
**Assumed Price 7.75000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(0.2)%	(4.6)%	(9.2)%	(13.8)%

**Sensitivity of Class IH to Prepayments**  
**Assumed Price 7.75000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(44.7)%	(48.7)%	(52.8)%	(57.1)%

**Sensitivity of Class IH to Prepayments**  
**Assumed Price 7.75000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	**	**	**	**

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

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

**SECURITY GROUP 12**  
**Sensitivity of Class JI to Prepayments**  
**Assumed Price 4.25000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(8.9)%	(13.6)%	(18.4)%	(23.2)%

**Sensitivity of Class JI to Prepayments**  
**Assumed Price 4.25000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(49.6)%	(55.1)%	(58.4)%	(60.9)%

**Sensitivity of Class JI to Prepayments**  
**Assumed Price 4.25000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	(65.6)%	(65.6)%	(65.6)%	(65.6)%

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

**SECURITY GROUP 13**  
**Sensitivity of Class IJ to Prepayments**  
**Assumed Price 3.75000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(19.6)%	(24.6)%	(29.6)%	(34.5)%

**Sensitivity of Class IJ to Prepayments**  
**Assumed Price 3.75000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	**	**	**	**

**Sensitivity of Class IJ to Prepayments**  
**Assumed Price 3.75000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	**	**	**	**

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

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

**SECURITY GROUP 14**  
**Sensitivity of Class IK to Prepayments**  
**Assumed Price 4.00000%\***  
**3.47000% One-Year CMT**

<b>30-day Average SOFR</b>	<b>PPC Prepayment Assumption Rates</b>			
	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>
3.66000% . . . . .	(17.1)%	(21.6)%	(26.2)%	(30.8)%

**Sensitivity of Class IK to Prepayments**  
**Assumed Price 4.00000%\***  
**8.86000% One-Year CMT**

<b>30-day Average SOFR</b>	<b>PPC Prepayment Assumption Rates</b>			
	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>
9.60000% . . . . .	(40.6)%	(47.2)%	(55.9)%	(65.1)%

**Sensitivity of Class IK to Prepayments**  
**Assumed Price 4.00000%\***  
**14.25000% One-Year CMT**

<b>30-day Average SOFR</b>	<b>PPC Prepayment Assumption Rates</b>			
	<b>75%</b>	<b>100%</b>	<b>125%</b>	<b>150%</b>
15.54000% . . . . .	(40.6)%	(47.2)%	(55.9)%	(65.2)%

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

**SECURITY GROUP 15**  
**Sensitivity of Class LI to Prepayments**  
**Assumed Price 4.00000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(17.7)%	(22.5)%	(27.2)%	(31.9)%

**Sensitivity of Class LI to Prepayments**  
**Assumed Price 4.00000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	**	**	**	**

**Sensitivity of Class LI to Prepayments**  
**Assumed Price 4.00000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	**	**	**	**

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

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

**SECURITY GROUPS 8, 9, 10, 11, 12, 13, 14 AND 15**  
**Sensitivity of Class IB to Prepayments**  
**Assumed Price 4.25000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(13.7)%	(18.3)%	(23.0)%	(27.7)%

**Sensitivity of Class IB to Prepayments**  
**Assumed Price 4.25000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(41.6)%	(45.7)%	(55.4)%	(61.3)%

**Sensitivity of Class IB to Prepayments**  
**Assumed Price 4.25000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	(42.0)%	(46.1)%	(56.4)%	(62.9)%

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

**SECURITY GROUP 16**  
**Sensitivity of Class MI to Prepayments**  
**Assumed Price 1.75000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	10.7%	6.2%	1.7%	(2.9)%

**Sensitivity of Class MI to Prepayments**  
**Assumed Price 1.75000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(28.3)%	(31.9)%	(35.4)%	(39.0)%

**Sensitivity of Class MI to Prepayments**  
**Assumed Price 1.75000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	**	**	**	**

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- \* The price does not include accrued interest. Accrued interest has been added to the price in calculating the yields set forth in the table above.
  - \*\* Indicates that investors will suffer a loss of virtually all of their investment.

**SECURITY GROUP 17**  
**Sensitivity of Class IL to Prepayments**  
**Assumed Price 3.00000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	13.2%	8.7%	4.1%	(0.6)%

**Sensitivity of Class IL to Prepayments**  
**Assumed Price 3.00000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(31.7)%	(35.9)%	(39.7)%	(43.5)%

**Sensitivity of Class IL to Prepayments**  
**Assumed Price 3.00000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	**	**	**	**

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

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

**SECURITY GROUP 18**  
**Sensitivity of Class PI to Prepayments**  
**Assumed Price 3.50000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	14.3%	9.3%	4.2%	(1.0)%

**Sensitivity of Class PI to Prepayments**  
**Assumed Price 3.50000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(33.7)%	(39.9)%	(46.2)%	(52.6)%

**Sensitivity of Class PI to Prepayments**  
**Assumed Price 3.50000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	**	**	**	**

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

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

**SECURITY GROUP 19**  
**Sensitivity of Class IP to Prepayments**  
**Assumed Price 3.50000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	11.9%	7.2%	2.4%	(2.5)%

**Sensitivity of Class IP to Prepayments**  
**Assumed Price 3.50000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(57.4)%	(60.1)%	(63.0)%	(65.8)%

**Sensitivity of Class IP to Prepayments**  
**Assumed Price 3.50000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	**	**	**	**

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

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

**SECURITY GROUP 20**  
**Sensitivity of Class QI to Prepayments**  
**Assumed Price 4.25000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	12.7%	8.4%	4.0%	(0.4)%

**Sensitivity of Class QI to Prepayments**  
**Assumed Price 4.25000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(20.7)%	(24.3)%	(27.7)%	(31.1)%

**Sensitivity of Class QI to Prepayments**  
**Assumed Price 4.25000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	**	**	**	**

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- \* The price does not include accrued interest. Accrued interest has been added to the price in calculating the yields set forth in the table above.
  - \*\* Indicates that investors will suffer a loss of virtually all of their investment.

**SECURITY GROUP 21**  
**Sensitivity of Class TI to Prepayments**  
**Assumed Price 3.00000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	11.5%	7.0%	2.4%	(2.2)%

**Sensitivity of Class TI to Prepayments**  
**Assumed Price 3.00000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(41.1)%	(43.7)%	(46.4)%	(49.3)%

**Sensitivity of Class TI to Prepayments**  
**Assumed Price 3.00000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	**	**	**	**

- 
- \* The price does not include accrued interest. Accrued interest has been added to the price in calculating the yields set forth in the table above.
  - \*\* Indicates that investors will suffer a loss of virtually all of their investment.

**SECURITY GROUPS 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20 AND 21**  
**Sensitivity of Class IM to Prepayments**  
**Assumed Price 3.75000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	(2.0)%	(6.5)%	(11.1)%	(15.8)%

**Sensitivity of Class IM to Prepayments**  
**Assumed Price 3.75000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(37.7)%	(41.9)%	(46.8)%	(50.6)%

**Sensitivity of Class IM to Prepayments**  
**Assumed Price 3.75000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	(43.2)%	(47.3)%	(57.9)%	(64.5)%

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

**SECURITY GROUPS 16, 17, 18, 19, 20 AND 21**  
**Sensitivity of Class IC to Prepayments**  
**Assumed Price 3.25000%\***  
**3.47000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
3.66000% . . . . .	11.5%	7.0%	2.4%	(2.3)%

**Sensitivity of Class IC to Prepayments**  
**Assumed Price 3.25000%\***  
**8.86000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
9.60000% . . . . .	(30.7)%	(34.5)%	(38.1)%	(41.8)%

**Sensitivity of Class IC to Prepayments**  
**Assumed Price 3.25000%\***  
**14.25000% One-Year CMT**

<u>30-day Average SOFR</u>	<u>PPC Prepayment Assumption Rates</u>			
	<u>75%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>
15.54000%. . . . .	**	**	**	**

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

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

## CERTAIN UNITED STATES FEDERAL INCOME TAX CONSEQUENCES

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

### REMIC Elections

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

### Regular Securities

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

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

The prepayment assumption that should be used, among other things, in determining the rates of accrual of OID on the Regular Securities is 100% PPC (as described in “Yield, Maturity and Prepayment Considerations” in this Supplement). In the case of the Floating Rate Classes, the interest rate values to be used for these determinations are the initial Interest Rates as set forth in the Terms Sheet under “Interest Rates.” No representation is made, however, about the rate at which prepayments on the HECMs underlying any Group of Participations actually will occur or the level of 30-day Average SOFR or One-Year CMT at any time after the date of this Supplement. See *“Certain United States Federal Income Tax Consequences” in the Base Offering Circular.* In view of the complexities as to the manner of inclusion in income of OID on the Regular Securities, investors should consult their own tax advisors to determine the appropriate amount and method of inclusion in income of OID on the Regular Securities for United States federal income tax purposes.

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

## Residual Securities

Each Class of Residual Securities will represent the beneficial ownership of the Residual Interest in the related Trust REMICs, as shown below:

<b>Residual Securities</b>	<b>Trust REMIC</b>
Class RR Securities	Group 7 through 15 Pooling REMIC and Group 7 through 15 Issuing REMIC
Class RR1 Securities	Group 1 Pooling REMIC and Group 1 Issuing REMIC
Class RR2 Securities	Group 2 Pooling REMIC and Group 2 Issuing REMIC
Class RR3 Securities	Group 3 Pooling REMIC and Group 3 Issuing REMIC
Class RR4 Securities	Group 4 Pooling REMIC and Group 4 Issuing REMIC
Class RR5 Securities	Group 5 Pooling REMIC and Group 5 Issuing REMIC
Class RR6 Securities	Group 6 Pooling REMIC and Group 6 Issuing REMIC
Class RR16 Securities	Group 16 Pooling REMIC and Group 16 Issuing REMIC
Class RR17 Securities	Group 17 Pooling REMIC and Group 17 Issuing REMIC
Class RR18 Securities	Group 18 Pooling REMIC and Group 18 Issuing REMIC
Class RR19 Securities	Group 19 Pooling REMIC and Group 19 Issuing REMIC
Class RR20 Securities	Group 20 Pooling REMIC and Group 20 Issuing REMIC
Class RR21 Securities	Group 21 Pooling REMIC and Group 21 Issuing REMIC

The Residual Securities generally will be treated as “residual interests” in a REMIC for domestic building and loan associations and as “real estate assets” for REITs, as described in “Certain United States Federal Income Tax Consequences” in the Base Offering Circular, but will not be treated as debt for United States federal income tax purposes. Instead, the Holders of the Residual Securities will be required to report, and will be taxed on, their pro rata shares of the taxable income or loss of the related Trust REMICs, and these requirements will continue until there are no outstanding regular interests in the respective Trust REMICs. Thus, Residual Holders will have taxable income attributable to the Residual Securities even though they will not receive principal or interest distributions with respect to the Residual Securities, which could result in a negative after-tax return for the Residual Holders. Even though the Holders of the Residual Securities are not entitled to any stated principal or interest payments on the Residual Securities, the related Trust REMICs may have substantial taxable income in certain periods, and offsetting tax losses may not occur until much later periods. Accordingly, the Holders of the Residual Securities may experience substantial adverse tax timing consequences. Prospective investors are urged to consult their own tax advisors and consider the after-tax effect of ownership of the Residual Securities and the suitability of the Residual Securities to their investment objectives.

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

Under the One Big Beautiful Bill Act, an individual, trust or estate that holds Residual Securities (directly or indirectly through a grantor trust, a partnership, an S corporation, a common trust fund, or a non-publicly offered RIC) generally will not be eligible to deduct its allocable share of the Trust REMICs’ fees or expenses under Section 212 of the Code for any taxable year (including taxable years beginning on or after January 1, 2026). This discussion supersedes the discussion in the Base Offering Circular under “Certain United States Federal Income Tax Consequences — Tax Treatment of Residual Holders — Special Considerations for Certain Types of Investors — Individuals and Pass Through Entities” regarding the deductibility by such persons of such fees and expenses. Prospective investors in Residual Securities are urged to consult with their tax advisors regarding the potential applicability of this legislation to their particular situation.

OID accruals on the Underlying Certificates will be computed using the same prepayment assumptions 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) February 1, 2026 on the Delay Classes and (2) February 20, 2026 on the Floating Rate Classes and Classes GI, HI, IB, IC, IG, IH, IJ, IK, IL, IM, IP, JI, LI, MI, PI, QI and TI. The Sponsor may effect these transactions by sales to or through certain securities dealers. These dealers may receive compensation in the form of discounts, concessions or commissions from the Sponsor and/or commissions from any purchasers for which they act as agents. Some of the Securities may be sold through dealers in relatively small sales. In the usual case, the commission charged on a relatively small sale of securities will be a higher percentage of the sales price than that charged on a large sale of securities.

## INCREASE IN SIZE

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

## LEGAL MATTERS

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

Available Combinations(1)

REMIC Securities			MX Securities					
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
<b>Security Groups 1 and 2</b>								
Combination 1(6)								
FB	\$13,000,000	FA	\$18,266,128	HPT	(5)	FLT/HWAC/HZ	38384L5V7	February 2076
FD	5,266,128							
<b>Security Groups 1, 2 and 3</b>								
Combination 2(6)								
DI	\$ 5,266,128	KI	\$59,716,216	NTL(HPT)	(5)	HWAC/IO/DIY	38384L5W5	February 2076
ID	13,024,551							
IO	41,425,537							
<b>Security Groups 1 and 3</b>								
Combination 3(6)								
BF	\$10,850,664	AF	\$23,875,215	HPT	(5)	FLT/HWAC/HZ	38384L5X3	February 2076
DF	13,024,551							
<b>Security Groups 2, 3, 4, 5 and 6</b>								
Combination 4(6)								
AI	\$ 6,851,367	CI	\$65,292,109	NTL(SC/HPT)	(5)	HWAC/IO/DIY	38384L5Y1	January 2076
BI	22,825,867							
DI	5,266,128							
IA	17,324,196							
ID	13,024,551							
<b>Security Groups 4, 5 and 6</b>								
Combination 5(6)								
AI	\$ 6,851,367	IE	\$47,001,430	NTL(SC/HPT)	(5)	HWAC/IO/DIY	38384L5Z8	December 2075
BI	22,825,867							
IA	17,324,196							

REMIC Securities			MX Securities					
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
<b>Security Groups 8, 9, 10, 11, 12, 13, 14 and 15</b>								
Combination 6(6)								
GI	\$ 9,023,367	IB	\$107,605,977	NTL(HPT)	(5)	HWAC/IO	38384L6A2	February 2076
HI	5,000,000							
IG	42,582,610							
IH	10,000,000							
IJ	6,500,000							
IK	14,000,000							
JI	3,000,000							
LI	17,500,000							
<b>Security Groups 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20 and 21</b>								
Combination 7(6)								
GI	\$ 9,023,367	IM	\$202,211,954	NTL(SC/HPT)	(5)	HWAC/IO	38384L6B0	February 2076
HI	5,000,000							
IG	42,582,610							
IH	10,000,000							
IJ	6,500,000							
IK	14,000,000							
IL	42,582,610							
IP	6,500,000							
JI	3,000,000							
LI	17,500,000							
MI	9,023,367							
PI	5,000,000							
QI	14,000,000							
TI	17,500,000							

REMIC Securities			MX Securities					
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
<b>Security Groups 16, 17, 18, 19, 20 and 21</b>								
Combination 8(6)								
IL	\$42,582,610	IC	\$94,605,977	NTL(SC/HPT)	(5)	HWAC/10	38384L6C8	February 2076
IP	6,500,000							
MI	9,023,367							
PI	5,000,000							
QI	14,000,000							
TI	17,500,000							

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

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

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

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

(5) The Interest Rate will be calculated as described under “Terms Sheet — Interest Rates” in this Supplement.

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

Exhibit A

Assumed Characteristics of the HECMs and the Participations Underlying the Group 1 through 3 and 7 through 15 Trust Assets(1)

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance(\$)	HECM Loan Balance	Approximate Weighted Average (in months)	HECM Type	Index	Rate Reset Frequency	Approximate Weighted Average Next Rate (Months)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Lifetime Rate Floor(8)	Approximate Weighted Average Interest Rate Cap(9)	Approximate Weighted Average Servicing Margin(11)	Monthly Weighted Fee(12)	Monthly Weighted Fee(12)	Initial Monthly Draw(13)	Subsequent Monthly Draw(14)	Approximate Weighted Remaining Draw(15)	Initial Available Credit(16)	Available Credit(17)	Maximum Amount(\$)	Pool Number	HECM MBS Date
1	Line of Credit	100%	\$16,895,408.11	\$16,895,408.11	0	FLT	1-year CMT	Monthly	1	5.587%	2.088%	0.500%	0.360%	(2)	(1)	\$ 20,556.74	\$ 20,556.74	(1)	\$ 7,608,561.09	\$ 58,255,400.00	D43189	February 2026	
1	Modified Term	100%	256,339.94	256,339.94	0	FLT	1-year CMT	Monthly	1	5.911%	2.028%	0.500%	0.360%	(2)	(1)	1,916.82	1,916.82	0	91,628.51	113,270.29	1,250,750.00	D43189	February 2026
1	Modified Term	100%	219,514.23	219,514.23	0	FLT	1-year CMT	Monthly	1	5.951%	2.488%	0.500%	0.360%	(2)	(1)	1,966.82	1,966.82	0	0.00	0.00	1,250,000.00	D43189	February 2026
1	Modified Term	100%	77,524.38	77,524.38	0	FLT	1-year CMT	Monthly	1	5.250%	1.750%	0.500%	0.360%	(2)	(1)	2,500.00	2,500.00	(2)	12,827.57	12,827.57	425,000.00	D43189	February 2026
1	Modified Term	100%	57,204.34	57,204.34	0	FLT	1-year CMT	Monthly	1	5.920%	2.411%	0.500%	0.360%	(2)	(1)	3,676.44	3,676.44	(2)	0.00	0.00	1,502,000.00	D43189	February 2026
1	Line of Credit	100%	13,136,062.68	13,213,819.52	2	FLT	1-year CMT	Monthly	1	5.752%	2.199%	0.500%	0.360%	(2)	(1)	1,719,827.71	1,719,827.71	(1)	6,231,779.14	45,067,951.00	2,419,500.00	DP1515	January 2026
1	Modified Term	100%	256,613.91	256,613.91	2	FLT	1-year CMT	Monthly	1	5.819%	2.211%	0.500%	0.360%	(2)	(1)	1,048,725	1,048,725	(2)	98,887.97	104,349.48	2,419,500.00	DP1515	January 2026
1	Line of Credit	100%	10,284,055.67	10,284,055.67	1	FLT	1-year CMT	Monthly	1	5.534%	2.057%	0.500%	0.360%	(2)	(1)	6,320.24	6,320.24	(2)	2,792,641.91	4,803,734.60	40,190,025.00	DP1520	February 2026
1	Term	100%	209,621.12	209,621.12	1	FLT	1-year CMT	Monthly	1	5.705%	2.299%	0.500%	0.360%	(2)	(1)	8,159.25	8,159.25	42	0.00	0.00	1,800,000.00	DP1520	February 2026
1	Term	100%	35,163.21	35,163.21	1	FLT	1-year CMT	Monthly	1	5.250%	1.710%	0.500%	0.360%	(2)	(1)	1,100.00	1,100.00	11	45,377.40	1,055,142.16	9,623,000.00	DP2092	December 2025
2	Line of Credit	100%	4,648,903.81	4,658,916.85	3	FLT	1-year CMT	Monthly	1	4.875%	1.877%	0.500%	0.360%	(2)	(1)	1,100.00	1,100.00	11	51,048.29	1,209,750.00	1,209,750.00	DP2092	December 2025
2	Modified Term	100%	617,224.92	617,224.92	3	FLT	1-year CMT	Monthly	1	5.516%	2.099%	0.500%	0.360%	(2)	(1)	970,815.04	970,815.04	(1)	3,817,993.39	37,351,957.00	690,000.00	DP2574	January 2026
3	Line of Credit	100%	12,524,667.73	12,651,951.00	2	FLT	1-year CMT	Monthly	1	5.722%	2.205%	0.500%	0.360%	(2)	(1)	9,950.00	9,950.00	51	272,149.88	586,000.12	2,218,500.00	DP2574	January 2026
3	Modified Term	100%	301,071.69	301,071.69	2	FLT	1-year CMT	Monthly	1	5.439%	2.108%	0.500%	0.360%	(2)	(1)	2,516.47	2,516.47	205	0.00	0.00	1,200,750.00	DP2574	January 2026
3	Term	100%	13,4887.18	13,571,246.68	1	FLT	1-year CMT	Monthly	1	5.768%	2.296%	0.500%	0.360%	(2)	(1)	82.40	82.40	(2)	7,882,837.68	70,006,650.00	345,000.00	DP2574	January 2026
3	Term	100%	64,991.62	65,636.29	1	FLT	1-year CMT	Monthly	1	5.598%	2.099%	0.500%	0.360%	(2)	(1)	200.00	200.00	(2)	377,116.01	822,575.00	822,575.00	DP2574	January 2026
7	Line of Credit	2.304053360%	34,713,819.42	34,713,819.42	52	FLT	1-year CMT	Monthly	1	5.613%	2.107%	0.500%	0.360%	(2)	(1)	900.00	900.00	(2)	5,949,003.66	71,536,750.00	255,000.00	GP5551	November 2021
7	Modified Term	2.304053360%	335,171.69	335,171.69	52	FLT	1-year CMT	Monthly	1	5.654%	2.169%	0.500%	0.360%	(2)	(1)	500.54	500.54	61	0.00	0.00	690,000.00	GP5551	November 2021
7	Term	2.304053360%	466,415.98	515,046.67	53	FLT	1-year CMT	Monthly	1	5.151%	1.625%	0.500%	0.360%	(2)	(1)	1,525.16	1,525.16	(2)	0.00	0.00	625,000.00	GP5555	December 2021
7	Line of Credit	1.1612696339%	36,650,790.42	45,546,332.00	51	FLT	1-year CMT	Monthly	1	5.633%	2.108%	0.500%	0.360%	(2)	(1)	200.00	200.00	(2)	377,116.01	822,575.00	822,575.00	GP5551	December 2021
7	Modified Term	1.1612696339%	20,019,076.75	20,019,076.75	51	FLT	1-year CMT	Monthly	1	6.139%	2.609%	0.500%	0.360%	(2)	(1)	44.68	44.68	(2)	7,071,525.70	73,962,963.00	393,500.00	GP5551	December 2021
7	Modified Term	1.1612696339%	120,228.69	130,053.08	51	FLT	1-year CMT	Monthly	1	6.041%	2.499%	0.500%	0.360%	(2)	(1)	200.00	200.00	(2)	6,775.38	29,530,000.00	822,575.00	GP5551	December 2021
7	Term	1.1612696339%	797,728.12	1,088,091.88	51	FLT	1-year CMT	Monthly	1	6.264%	2.799%	0.500%	0.360%	(2)	(1)	44.68	44.68	(2)	0.00	0.00	255,000.00	GP5551	December 2021
7	Line of Credit	2.3730428279%	37,937,981.04	47,057,304.39	51	FLT	1-year CMT	Monthly	1	5.613%	2.107%	0.500%	0.360%	(2)	(1)	900.00	900.00	(2)	5,949,003.66	71,536,750.00	255,000.00	GP5555	December 2021
7	Modified Term	2.3730428279%	380,172.78	380,172.78	51	FLT	1-year CMT	Monthly	1	5.894%	1.800%	0.500%	0.360%	(2)	(1)	500.54	500.54	61	0.00	0.00	690,000.00	GP5555	December 2021
7	Term	2.3730428279%	25,088.00	115,453.22	51	FLT	1-year CMT	Monthly	1	6.009%	2.500%	0.500%	0.360%	(2)	(1)	1,525.16	1,525.16	(2)	0.00	0.00	625,000.00	GP5555	December 2021
7	Line of Credit	4.9174639708%	15,065,551.28	18,010,523.18	53	FLT	1-year CMT	Monthly	1	5.445%	1.941%	0.500%	0.360%	(2)	(1)	935.58	935.58	(2)	1,661,643.85	26,263,775.00	26,263,775.00	GP3347	October 2021
7	Modified Term	4.9174639708%	16,369,283.52	20,243,130.57	54	FLT	1-year CMT	Monthly	1	5.389%	1.876%	0.500%	0.360%	(2)	(1)	2,081,135.80	2,081,135.80	(2)	2,081,135.80	50,116,100.00	30,116,100.00	GP3347	October 2021
7	Line of Credit	4.0648172587%	222,471.43	222,471.43	54	FLT	1-year CMT	Monthly	1	5.759%	2.216%	0.500%	0.360%	(2)	(1)	200.00	200.00	(2)	377,116.01	822,575.00	822,575.00	GP3347	October 2021
7	Modified Term	4.0648172587%	180,237.50	279,025.00	54	FLT	1-year CMT	Monthly	1	5.616%	2.125%	0.500%	0.360%	(2)	(1)	900.00	900.00	(2)	5,949,003.66	71,536,750.00	255,000.00	GP3347	October 2021
7	Line of Credit	1.7072559103%	23,938,493.00	29,510,185.90	49	FLT	1-year CMT	Monthly	1	5.414%	1.913%	0.500%	0.360%	(2)	(1)	941,930.00	941,930.00	53	784,535.17	2,649,575.00	2,649,575.00	GP3347	October 2021
7	Modified Term	1.7072559103%	250,997.85	250,997.85	49	FLT	1-year CMT	Monthly	1	5.975%	2.010%	0.500%	0.360%	(2)	(1)	1,525.16	1,525.16	(2)	0.00	0.00	625,000.00	GP3347	October 2021
7	Term	1.7072559103%	20,180.48	18,010,523.18	50	FLT	1-year CMT	Monthly	1	5.254%	1.810%	0.500%	0.360%	(2)	(1)	935.58	935.58	(2)	1,661,643.85	26,263,775.00	26,263,775.00	GP3347	October 2021
7	Line of Credit	1.7072559103%	259,341.25	345,100.92	42	FLT	1-year CMT	Monthly	1	5.423%	1.919%	0.500%	0.360%	(2)	(1)	1,382.42	1,382.42	(2)	0.00	0.00	857,000.00	GP3347	October 2021
7	Modified Term	29.3586695069%	30,932,561.64	37,969,232.82	46	FLT	1-year CMT	Monthly	1	5.555%	2.055%	0.500%	0.360%	(2)	(1)	1,800.00	1,800.00	16	5,872,281.17	62,760,375.00	62,760,375.00	GP4094	September 2022
7	Line of Credit	29.3586695069%	7,175,956.01	7,175,956.01	46	FLT	1-year CMT	Monthly	1	5.479%	1.978%	0.500%	0.360%	(2)	(1)	1,800.00	1,800.00	16	5,872,281.17	62,760,375.00	62,760,375.00	GP4094	September 2022
7	Modified Term	29.3586695069%	3,275,956.74	3,275,956.74	46	FLT	1-year CMT	Monthly	1	5.812%	2.320%	0.500%	0.360%	(2)	(1)	1,220.97	1,220.97	(2)	99,034.51	1,100,000.00	1,100,000.00	GP4094	September 2022
7	Modified Term	29.3586695069%	613,508.78	613,508.78	46	FLT	1-year CMT	Monthly	1	5.251%	1.762%	0.500%	0.360%	(2)	(1)	2,156.09	2,156.09	(2)	0.00	0.00	1,800,000.00	GP4094	September 2022
7	Term	29.3586695069%	489,660.98	613,508.78	46	FLT	1-year CMT	Monthly	1	5.348%	1.844%	0.500%	0.360%	(2)	(1)	1,516.09	1,516.09	(2)	4,032,864.65	62,940,870.00	62,940,870.00	GP4094	September 2022
7	Line of Credit	29.3586695069%	26,043,321.91	34,171,039.71	42	FLT	1-year CMT	Monthly	1	5.910%	2.381%	0.500%	0.360%	(2)	(1)	1,654.09	1,654.09	81	711,285.01	2,758,800.00	2,758,800.00	GP4094	September 2022
7	Modified Term	29.3586695069%	443,463.62	443,463.62	42	FLT	1-year CMT	Monthly	1	6.170%	2.651%	0.500%	0.360%	(2)	(1)	1,431.69	1,431.69	81	711,285.01	2,758,800.00	2,758,800.00	GP4094	September 2022
7	Modified Term	29.3586695069%	375,227.26	595,611.95	42	FLT	1-year CMT	Monthly	1	6.588%	3.013%	0.500%	0.360%	(2)	(1)	3,185.59	3,185.59	(2)	0.00	0.00	1,290,000.00	GP4094	September 2022
7	Term	29.3586695069%	19,012.75	3,275,956.74	26	FLT	1-year CMT	Monthly	1	5.812%	2.320%	0.500%	0.360%	(2)	(1)	8,998.64	8,998.64	(2)	0.00	0.00	1,570,000.00	GP4094	September 2022
7	Line of Credit	24.0202353947%	17,912,188.47	3,804,119,217.59	42	FLT	1-year CMT	Monthly	1	5.714%	2.214%	0.500%	0.360%	(2)	(1)	837,938.06	8						



Group	Payment Plan	Percentage of Balance in Trust	HECM MBS Balance	HECM Loan Balance	Approximate Weighted Average (in months)	HECM Type	Index	Rate Reset Frequency (Months)	Approximate Weighted Average Next Rate (Months)	Approximate Weighted Average Gross Margin (%)	Approximate Weighted Average Lifetime Interest Rate Floor (%)	Approximate Weighted Average Lifetime Interest Rate Cap (%)	Approximate Weighted Average Servicing Margin (1)	Monthly Weighted Average Fee (2)	Initial Monthly Draw (12)	Subsequent Monthly Draw (12)	Approximate Weighted Average Remaining Draw (months)	Initial Available Credit (1)	Available Credit (1)	Maximum Amount (18)	Deal Number	HECM MBS Date
9	Term	34.08832743%	7,149,536	103,758,888	12	FLT	1-year CMT	Monthly	5.311%	2.026%	2.000%	11.125%	0.500%	(2)	\$ 1,912,238	\$ 1,912,238	200	\$ 0.00	\$ 0.00	\$ 650,000.00	DP504	January 2026
9	Term	34.08832743%	6,701,033	497,511,136	16	FLT	1-year CMT	Monthly	5.709%	2.227%	2.000%	11.011%	0.500%	(2)	5,159,46	5,159,46	125	0.00	0.00	1,880,000.00	DP504	January 2026
9	Line of Credit	78.8079274864%	2,688,279.79	142,551,917.92	47	FLT	1-year CMT	Monthly	5.875%	2.526%	2.375%	9.070%	0.500%	(2)	6,861,67	6,861,67	47	(22)	28,310,003.98	262,132,850.00	DP505	January 2026
9	Modified Term	78.8079274864%	52,372.24	52,372.24	41	FLT	1-year CMT	Monthly	5.804%	2.328%	2.328%	10.881%	0.500%	(2)	5,003.18	5,003.18	41	(22)	569,599.81	4,925,600.00	DP505	January 2026
9	Modified Term	78.8079274864%	27,234.10	1,545,922.69	25	FLT	1-year CMT	Monthly	5.780%	2.172%	2.172%	8.950%	0.500%	(2)	5,003.18	5,003.18	25	(22)	438,488.65	3,421,375.00	DP505	January 2026
9	Line of Credit	80.49059347%	7,068,700.99	237,246,646.99	49	FLT	1-year CMT	Monthly	5.809%	2.315%	2.315%	11.172%	0.500%	(2)	39,316.90	39,316.90	161	(22)	61,707,157.06	565,746,245.00	DP506	January 2026
9	Modified Term	90.2003859347%	249,735.09	249,735.09	32	FLT	1-year CMT	Monthly	5.265%	1.773%	1.773%	10.116%	0.500%	(2)	6,500.00	6,500.00	32	(22)	1,530,651.62	11,689,735.00	DP506	January 2026
9	Modified Term	90.2003859347%	15,780,616	149,826,111	44	FLT	1-year CMT	Monthly	6.200%	2.699%	2.699%	9.550%	0.500%	(2)	1,830.22	1,830.22	51	(22)	959,608.78	4,791,425.00	DP506	January 2026
9	Term	90.2003859347%	5,988,536	429,826,111	24	FLT	1-year CMT	Monthly	6.001%	2.488%	2.488%	11.891%	0.500%	(2)	990.73	990.73	20	(22)	0.00	1,280,000.00	DP506	January 2026
9	Line of Credit	86.4358768993%	2,365,012	28,634.96	4	FLT	1-year CMT	Monthly	5.685%	2.125%	2.125%	10.750%	0.500%	(2)	1,115.34	1,115.34	4	(22)	0.00	500,000.00	DP506	January 2026
9	Line of Credit	86.4358768993%	1,105,591.18	58,282,869.75	52	FLT	1-year CMT	Monthly	6.025%	2.577%	2.577%	13.400%	0.500%	(2)	500.00	500.00	9	(22)	7,652,181.49	95,819,985.00	DP569	January 2026
9	Modified Term	86.4358768993%	40,001.40	40,001.40	15	FLT	1-year CMT	Monthly	6.033%	2.759%	2.759%	17.000%	0.500%	(2)	1,000.00	1,000.00	9	(22)	162,119.92	529,000.00	DP569	January 2026
9	Modified Term	86.4358768993%	4,013.57	354,526.73	48	FLT	1-year CMT	Monthly	6.033%	2.500%	2.500%	13.800%	0.500%	(2)	487.10	487.10	20	(22)	51,722.52	780,000.00	DP569	January 2026
9	Term	86.4358768993%	1,489.56	72,611.43	48	FLT	1-year CMT	Monthly	6.033%	2.500%	2.500%	13.800%	0.500%	(2)	487.10	487.10	20	(22)	0.00	300,000.00	DP569	January 2026
9	Line of Credit	86.4792458924%	2,765,800.60	170,933,614.77	47	FLT	1-year CMT	Monthly	5.822%	2.261%	2.261%	9.054%	0.500%	(2)	25,692.57	25,692.57	80	(22)	25,975,780.01	297,945,500.00	DP510	January 2026
9	Modified Term	86.4792458924%	34,509.24	34,509.24	41	FLT	1-year CMT	Monthly	6.257%	2.715%	2.715%	10.910%	0.500%	(2)	22,164.29	22,164.29	65	(22)	851,566.81	2,550,800.00	DP510	January 2026
9	Modified Term	86.4792458924%	2,842.46	575,916.39	47	FLT	1-year CMT	Monthly	5.989%	2.428%	2.428%	8.293%	0.500%	(2)	1,115.34	1,115.34	29	(22)	81,902.25	945,000.00	DP510	January 2026
9	Term	86.4792458924%	2,365.57	225,704.80	55	FLT	1-year CMT	Monthly	5.895%	2.399%	2.399%	7.889%	0.500%	(2)	704.20	704.20	29	(22)	0.00	367,000.00	DP510	January 2026
9	Line of Credit	7.3634651171%	865,264.96	1,019,032,660.25	52	FLT	1-year CMT	Monthly	5.842%	2.337%	2.337%	12.901%	0.500%	(2)	903,902.52	903,902.52	68	(22)	34,217,613.25	324,878,275.00	DP516	February 2026
9	Modified Term	7.3634651171%	20,027.86	20,027.86	55	FLT	1-year CMT	Monthly	5.968%	2.426%	2.426%	13.188%	0.500%	(2)	23,692.57	23,692.57	80	(22)	1,212,573.74	14,081,385.00	DP515	February 2026
9	Term	7.3634651171%	2,350.58	24,398,885.78	49	FLT	1-year CMT	Monthly	5.920%	2.428%	2.428%	13.188%	0.500%	(2)	22,164.29	22,164.29	65	(22)	0.00	4,807,800.00	DP515	February 2026
9	Modified Term	7.3634651171%	15,676.06	37,75,161.29	50	FLT	1-year CMT	Monthly	5.989%	2.483%	2.483%	13.200%	0.500%	(2)	14,506.56	14,506.56	20	(22)	96,666.94	7,962,000.00	DP515	February 2026
9	Term	7.3634651171%	9,325.54	16,20,876.62	53	FLT	1-year CMT	Monthly	5.993%	2.486%	2.486%	13.600%	0.500%	(2)	8,012.71	8,012.71	20	(22)	0.00	4,053,000.00	DP515	February 2026
9	Line of Credit	20.3138432017%	11,571,185.92	6,797,185,760.74	28	FLT	1-year CMT	Monthly	5.822%	2.314%	2.314%	10.852%	0.500%	(2)	903,902.52	903,902.52	68	(22)	1,550,660,475.26	14,844,839,275.00	DP516	February 2026
9	Modified Term	20.3138432017%	1,233,216.07	1,233,216.07	29	FLT	1-year CMT	Monthly	5.822%	2.314%	2.314%	10.852%	0.500%	(2)	903,902.52	903,902.52	68	(22)	34,217,613.25	324,878,275.00	DP516	February 2026
9	Modified Term	20.3138432017%	491,913.67	62,328,393.52	25	FLT	1-year CMT	Monthly	5.897%	2.244%	2.244%	10.877%	0.500%	(2)	415,696.17	415,696.17	20	(22)	25,469,884.52	220,463,530.00	DP516	February 2026
9	Term	20.3138432017%	453,625.59	88,479,371.77	20	FLT	1-year CMT	Monthly	5.729%	2.222%	2.222%	11.021%	0.500%	(2)	393,421.34	393,421.34	85	(22)	115,567,425.00	DP516	February 2026	
9	Term	20.3138432017%	24,495.75	24,336,518.69	25	FLT	1-year CMT	Monthly	5.709%	2.401%	2.401%	11.053%	0.500%	(2)	207,344.55	207,344.55	20	(22)	89,828,140.00	DP516	February 2026	
9	Modified Term	7.659053343%	467,178.03	657,178.03	45	FLT	1-year CMT	Monthly	5.699%	2.189%	2.189%	8.889%	0.500%	(2)	380,361.54	380,361.54	62	(22)	74,593,028.20	8,704,706,381.00	DP517	February 2026
9	Modified Term	7.659053343%	157,081.71	26,004,370.87	45	FLT	1-year CMT	Monthly	5.925%	2.425%	2.425%	9.231%	0.500%	(2)	127,075.26	127,075.26	20	(22)	8,799,088.71	69,434,525.00	DP517	February 2026
9	Term	7.659053343%	142,778.82	19,861,816.99	46	FLT	1-year CMT	Monthly	5.820%	2.313%	2.313%	9.076%	0.500%	(2)	127,046.73	127,046.73	81	(22)	40,993,975.00	DP517	February 2026	
9	Term	7.659053343%	10,689.157	10,689.157	42	FLT	1-year CMT	Annually	6.102%	2.355%	2.355%	9.188%	0.500%	(2)	96,075.98	96,075.98	20	(22)	45,692,525.00	DP517	February 2026	
9	Modified Term	7.659053343%	248,614.25	18,675,519.38	42	FLT	1-year CMT	Annually	6.102%	2.355%	2.355%	9.188%	0.500%	(2)	96,075.98	96,075.98	20	(22)	45,692,525.00	DP517	February 2026	
9	Term	7.659053343%	5,530.30	90,616,128.88	54	FLT	1-year CMT	Annually	6.099%	2.368%	2.368%	11.029%	0.500%	(2)	5,012.28	5,012.28	53	(22)	313,479.59	36,684,716.00	DP518	February 2026
9	Term	7.659053343%	19,110,128.88	19,110,128.88	0	FLT	1-year CMT	Annually	6.500%	2.569%	2.569%	11.900%	0.500%	(2)	1,033.54	1,033.54	20	(22)	0.00	425,000.00	DP518	February 2026
9	Term	1.0644284979%	320,865.98	3,20,865.98	0	FLT	1-year CMT	Monthly	5.527%	2.018%	2.018%	10.529%	0.500%	(2)	1,700.16	1,700.16	94	(22)	2,664,830.38	9,540,080.00	DP520	February 2026
9	Modified Term	1.0644284979%	240,178.80	240,178.80	0	FLT	1-year CMT	Monthly	5.586%	2.065%	2.065%	10.560%	0.500%	(2)	2,335.80	2,335.80	20	(22)	121,888.57	1,965,000.00	DP520	February 2026
9	Term	1.0644284979%	51,490.34	51,490.34	0	FLT	1-year CMT	Monthly	5.160%	1.672%	1.672%	10.160%	0.500%	(2)	3,822.25	3,822.25	20	(22)	0.00	1,355,000.00	DP520	February 2026
10	Line of Credit	13.1508105018%	27,175,397.42	32,868,777.17	53	FLT	1-year CMT	Monthly	5.193%	1.931%	1.931%	7.004%	0.500%	(2)	2,900.00	2,900.00	54	(22)	3,116,162.81	48,445,179.00	CH1773	October 2021
10	Modified Term	13.1508105018%	357,204.16	357,204.16	53	FLT	1-year CMT	Monthly	5.255%	1.783%	1.783%	6.853%	0.500%	(2)	2,900.00	2,900.00	9	(22)	58,369.85	1,100,000.00	CH1773	October 2021
10	Line of Credit	0.0875881563%	17,912,148.47	3,894,119,217.59	29	FLT	1-year CMT	Monthly	5.717%	2.214%	2.214%	10.913%	0.500%	(2)	857,948.06	857,948.06	56	(22)	765,909,795.99	7,820,972,288.00	DP4327	January 2026
10	Modified Term	0.0875881563%	1,609,625.04	1,609,625.04	26	FLT	1-year CMT	Monthly	5.717%	2.214%	2.214%	10.913%	0.500%	(2)	857,948.06	857,948.06	56	(22)	23,145,801.44	266,670,870.00	DP4327	January 2026
10	Modified Term	0.0875881563%	391,782.71	36,828,498.35	24	FLT	1-year CMT	Monthly	5.722%	2.222%	2.222%	11.191%	0.500%	(2)	220,973.70	220,973.70	20	(22)	16,628,732.78	126,557,835.00	DP4327	January 2026
10	Term	0.0875881563%	153,504.08	153,504.08	32	FLT	1-year CMT	Monthly	5.760%	2.265%	2.265%	11.265%	0.500%	(2)	126,720.65	126,720.65	67	(22)	0.00	56,090,750.00	DP4327	January 2026
10	Term	0.0875881563%	139,237.27	13,350,320.66	28	FLT	1-year CMT	Monthly	5.760%	2.265%	2.265%	11.265%	0.500%	(2)	121,535.65	121,535.65	20	(22)				





Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Balance (\$)	HECM Loan Balance (\$)	HECM Loan Type	Index	Rate	Next Rate	Approximate Weighted Average Rate (Months)	Approximate Weighted Average Rate (Floor)	Approximate Weighted Average Rate (Cap)	Approximate Weighted Average Servicing Margin (1)	Monthly Fee (2)	Initial Monthly Draw (1)	Subsequent Monthly Draw (14)	Appreciated Remaining Draw (15)	Initial Available Credit (10)	Available Credit (7)	Maximum Amount (8)	Deal Number	MBS Date	HECM Date
13	Tenure	7.800/660/62%	9,325.51	1,620,876.62	FLT	1-year CMT	Monthly	1	5.938%	2.486%	13.860%	0.860%	(2)	801,271	802,121	20	0.00	0.00	4,053,000.00	DP5815	February 2026	DP5815
13	Line of Credit	15.780/799/604%	1,235,216.07	1,235,216.07	FLT	1-year CMT	Monthly	1	5.818%	2.314%	10.852%	0.860%	(2)	903,903.52	903,903.52	68	(22)	1,550,660,475.26	1,484,853,271.00	DP5816	February 2026	DP5816
13	Modified Term	15.780/799/604%	901,917.67	62,528,395.52	FLT	1-year CMT	Monthly	1	5.822%	2.314%	10.852%	0.860%	(2)	415,696.17	415,696.17	20	(22)	25,469,884.52	230,463,530.00	DP5816	February 2026	DP5816
13	Modified Term	15.780/799/604%	45,625.59	38,474,371.77	FLT	1-year CMT	Monthly	1	5.789%	2.223%	11.021%	0.860%	(2)	393,421.34	393,421.34	83	0.00	0.00	115,567,025.00	DP5816	February 2026	DP5816
13	Line of Credit	24.531/021/697%	5,437,897.97	23,436,518.69	FLT	1-year CMT	Monthly	1	5.699%	2.189%	11.053%	0.860%	(2)	207,344.55	207,344.55	20	(22)	745,935,028.20	870,766,381.00	DP5817	February 2026	DP5817
13	Modified Term	24.531/021/697%	467,178.03	46,407,570.87	FLT	1-year CMT	Monthly	1	5.887%	2.381%	9.300%	0.860%	(2)	380,361.51	380,361.51	62	(22)	18,167,261.12	17,167,867,580.00	DP5817	February 2026	DP5817
13	Modified Term	24.531/021/697%	142,778.82	19,861,816.59	FLT	1-year CMT	Monthly	1	5.922%	2.425%	9.241%	0.860%	(2)	127,075.26	127,075.26	20	(22)	8,739,088.71	69,134,525.00	DP5817	February 2026	DP5817
13	Line of Credit	24.531/021/697%	106,891.57	17,014,688.12	FLT	1-year CMT	Monthly	1	5.824%	2.313%	9.070%	0.860%	(2)	127,046.73	127,046.73	81	0.00	0.00	40,993,975.00	DP5817	February 2026	DP5817
13	Modified Term	24.531/021/697%	248,044.25	18,657,519.38	FLT	1-year CMT	Annually	8	6.022%	2.528%	9.188%	0.860%	(2)	96,075.98	96,075.98	20	0.00	0.00	43,692,525.00	DP5817	February 2026	DP5817
13	Modified Term	55.087/904/376%	28,578.17	28,578.17	FLT	1-year CMT	Annually	7	6.099%	2.468%	11.022%	0.860%	(2)	5,012.38	5,012.38	53	(22)	4,734,712.92	36,084,716.00	DP5818	February 2026	DP5818
13	Modified Term	55.087/904/376%	5,530.20	50,609.38	FLT	1-year CMT	Annually	7	6.500%	2.560%	11.500%	0.860%	(2)	1,035.51	1,035.51	20	0.00	0.00	425,000.00	DP5818	February 2026	DP5818
13	Line of Credit	19.370/1980/23%	4,750,665.61	144,667,266.91	FLT	1-year CMT	Monthly	1	5.883%	2.277%	11.128%	0.860%	(2)	8,225.00	8,225.00	20	(22)	41,490,143.35	35,577,745.00	DP5822	February 2026	DP5822
13	Modified Term	19.370/1980/23%	36,667.51	1,675,914.79	FLT	1-year CMT	Monthly	1	5.732%	2.227%	10.731%	0.860%	(2)	8,225.00	8,225.00	20	(22)	1,108,052.68	6,781,790.00	DP5822	February 2026	DP5822
13	Modified Term	19.370/1980/23%	21,553.29	21,553.29	FLT	1-year CMT	Monthly	1	6.028%	2.526%	12.029%	0.860%	(2)	11,714.85	11,714.85	81	(22)	371,965.46	4,170,000.00	DP5822	February 2026	DP5822
13	Line of Credit	19.370/1980/23%	925.51	107,777.26	FLT	1-year CMT	Monthly	1	5.255%	2.129%	10.759%	0.860%	(2)	72.59	72.59	20	0.00	0.00	334,000.00	DP5822	February 2026	DP5822
13	Line of Credit	14.620/851/160%	2,191,402.12	112,453,247.66	FLT	1-year CMT	Monthly	1	5.882%	2.381%	8.930%	0.860%	(2)	2,200.00	2,200.00	20	(22)	23,052,290.98	204,827,405.00	DP5823	February 2026	DP5823
13	Modified Term	14.620/851/160%	22,973.13	572,061.79	FLT	1-year CMT	Monthly	1	5.924%	2.416%	8.975%	0.860%	(2)	2,200.00	2,200.00	20	(22)	346,100.91	1,693,800.00	DP5823	February 2026	DP5823
13	Modified Term	14.620/851/160%	2,135.00	2,135.00	FLT	1-year CMT	Monthly	1	5.922%	2.499%	8.053%	0.860%	(2)	64,639.37	64,639.37	20	(22)	75,892.52	1,202,000.00	DP5823	February 2026	DP5823
13	Line of Credit	14.620/851/160%	1,600.75	72,633.28	FLT	1-year CMT	Monthly	1	6.025%	3.090%	12.000%	0.860%	(2)	693.64	693.64	20	(22)	281,500.00	DP5823	February 2026	DP5823	
14	Line of Credit	5.354/888/679%	27,175,397.42	32,868,777.17	FLT	1-year CMT	Monthly	1	5.435%	1.931%	7.004%	0.860%	(2)	2,500.00	2,500.00	54	(22)	3,116,402.81	48,464,170.00	CH775	October 2021	CH775
14	Modified Term	5.354/888/679%	357,204.16	357,204.16	FLT	1-year CMT	Monthly	1	5.265%	1.783%	6.853%	0.860%	(2)	2,500.00	2,500.00	20	(22)	58,369.83	1,100,000.00	CH775	October 2021	CH775
14	Line of Credit	2.995/344/697%	280,070,515.13	280,070,515.13	FLT	1-year CMT	Monthly	1	5.766%	2.263%	11.700%	0.860%	(2)	10,940,331.86	10,940,331.86	60	(22)	105,940,331.86	798,279,494.00	DM3184	January 2026	DM3184
14	Modified Term	2.995/344/697%	441,001.12	441,001.12	FLT	1-year CMT	Monthly	1	5.914%	2.413%	11.065%	0.860%	(2)	14,610.28	14,610.28	40	(22)	3,486,376.23	38,491,400.00	DM3184	January 2026	DM3184
14	Modified Term	2.995/344/697%	283,366.85	695,522.91	FLT	1-year CMT	Monthly	1	5.688%	2.270%	11.809%	0.860%	(2)	64,639.37	64,639.37	20	(22)	4,655,770.94	54,827,225.00	DM3184	January 2026	DM3184
14	Line of Credit	2.995/344/697%	12,606.20	462,561.64	FLT	1-year CMT	Monthly	1	6.005%	2.507%	11.609%	0.860%	(2)	9,273.65	9,273.65	80	0.00	0.00	2,416,000.00	DM3184	January 2026	DM3184
14	Modified Term	2.995/344/697%	5,009.97	3,985,650.80	FLT	1-year CMT	Monthly	1	5.913%	2.402%	11.170%	0.860%	(2)	4,881.75	4,881.75	20	(22)	2,653,000.00	DM3184	January 2026	DM3184	
14	Line of Credit	26.682/122/888%	15,985,599.53	4,346,206,084.60	FLT	1-year CMT	Monthly	1	5.723%	2.269%	11.750%	0.860%	(2)	10,940,331.86	10,940,331.86	60	(22)	1,160,106,552	10,795,404,563.00	DM3190	February 2026	DM3190
14	Modified Term	26.682/122/888%	1,950,180.25	1,950,180.25	FLT	1-year CMT	Monthly	1	5.849%	2.344%	11.577%	0.860%	(2)	1,505,934.67	1,505,934.67	60	(22)	32,738,976.16	897,665,500.00	DM3190	February 2026	DM3190
14	Line of Credit	26.682/122/888%	796,348.44	65,544,989.49	FLT	1-year CMT	Monthly	1	5.844%	2.327%	11.660%	0.860%	(2)	607,311.83	607,311.83	20	(22)	34,801,164.18	286,375,875.00	DM3190	February 2026	DM3190
14	Modified Term	26.682/122/888%	286,697.59	25,365,378.89	FLT	1-year CMT	Monthly	1	5.904%	2.401%	11.071%	0.860%	(2)	264,699.70	264,699.70	20	0.00	0.00	108,274,175.00	DM3190	February 2026	DM3190
14	Line of Credit	3.677/54/051.2%	2,720,224.53	190,257.27	FLT	1-year CMT	Monthly	1	5.703%	2.261%	11.023%	0.860%	(2)	121,555.65	121,555.65	20	0.00	0.00	57,503,825.00	DO4237	January 2026	DO4237
14	Modified Term	3.677/54/051.2%	42,192.49	3,677,540.26	FLT	1-year CMT	Monthly	1	5.978%	2.198%	10.789%	0.860%	(2)	391,914.21	391,914.21	78	(22)	21,697,592.98	202,383,825.00	DO4237	January 2026	DO4237
14	Line of Credit	3.677/54/051.2%	30,594.15	886,491.01	FLT	1-year CMT	Monthly	1	5.978%	2.178%	10.846%	0.860%	(2)	391,914.21	391,914.21	45	(22)	576,938.26	7,205,590.00	DO4237	January 2026	DO4237
14	Modified Term	3.677/54/051.2%	3,887.72	5,181,009.19	FLT	1-year CMT	Monthly	1	6.077%	2.577%	11.886%	0.860%	(2)	6,000.00	6,000.00	20	0.00	431,699.79	3,694,575.00	DO4241	January 2026	DO4241
14	Line of Credit	3.677/54/051.2%	3,887.72	3,887.72	FLT	1-year CMT	Monthly	1	5.951%	2.251%	12.146%	0.860%	(2)	1,990.28	1,990.28	31	0.00	0.00	1,064,000.00	DO4241	January 2026	DO4241
14	Modified Term	3.677/54/051.2%	8,136.00	8,136.00	FLT	1-year CMT	Monthly	1	5.900%	2.000%	11.130%	0.860%	(2)	3,014.45	3,014.45	31	0.00	0.00	1,080,000.00	DO4241	January 2026	DO4241
14	Line of Credit	26.682/122/888%	16,420,696.74	1,797,438,970.80	FLT	1-year CMT	Monthly	1	5.835%	2.328%	11.055%	0.860%	(2)	664,555,641.79	664,555,641.79	20	(22)	5,733,307,822.00	DF1523	February 2026	DF1523	
14	Modified Term	26.682/122/888%	1,102,994.52	1,102,994.52	FLT	1-year CMT	Monthly	1	6.019%	2.599%	11.819%	0.860%	(2)	869,958.70	869,958.70	67	(22)	21,697,592.98	202,383,825.00	DF1523	February 2026	DF1523
14	Line of Credit	26.682/122/888%	686,535.13	29,294,209.26	FLT	1-year CMT	Monthly	1	6.019%	2.556%	11.819%	0.860%	(2)	374,469.67	374,469.67	20	(22)	8,782,484.42	168,474,250.00	DF1523	February 2026	DF1523
14	Modified Term	26.682/122/888%	235,274.46	7,647,061.59	FLT	1-year CMT	Monthly	1	5.994%	2.495%	11.520%	0.860%	(2)	228,659.50	228,659.50	79	0.00	0.00	41,717,575.00	DF1523	February 2026	DF1523
14	Line of Credit	26.682/122/888%	193,259.35	9,386,824.15	FLT	1-year CMT	Monthly	1	5.976%	2.462%	11.776%	0.860%	(2)	180,948.36	180,948.36	20	0.00	0.00	57,115,575.00	DF1523	February 2026	DF1523
14	Modified Term	1.135/21/577.1%	8,248,801.50	242,657,632.72	FLT	1-year CMT	Monthly	1	5.875%	2.352%	11.900%	0.860%	(2)	25,275.69	25,275.69	93	(22)	71,095,315.10	614,257,193.00	DP4604	January 2026	DP4604
14	Line of Credit	1.135/21/577.1%	76,619.05	76,619.05	FLT	1-year CMT	Monthly	1	5.670%	2.171%	10.826%	0.860%	(2)	26,077.02	26,077.02	20	(22)	846,708.45	11,115,890.00	DP4604	January 2026	DP4604
14	Modified Term	1.135/21/577.1%	26,457.19	1,062,690.35	FLT	1-year CMT	Monthly	1	5.899%	2.384%	11.022%	0.860%	(2)	4,925.57	4,925.57	20	0.00	0.00	650,000.00	DP5604	January 2026	

Group	Payment Plan	Percentage of Food in Tent	HFCM MBS Balance (2)	HFCM MBS Balance (2)	HFCM MBS Balance (2)	Index	Rate	Next Rate	Approximate Weighted Average Gross Margin (7)	Approximate Weighted Average Lifetime Interest Rate Floor (8)	Approximate Weighted Average Lifetime Interest Rate Cap (9)	Approximate Weighted Average Servicing Margin (11)	Monthly Fee (12)	Initial Monthly Draw (13)	Subsequent Monthly Draw (14)	Weighted Remaining Months (15)	Initial Available Credit (16)	Available Credit (17)	Maximum Amount (18)	Deal Number	HFCM MBS Date
14	Line of Credit	3.591632204%	\$ 142,553,917.92	\$ 2,688,276.79	\$ 2,688,276.79	1	5.875%	2.526%	9.073%	0.500%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 28,310,068.08	\$ 262,128,800.00	DP5005	January 2026
14	Modified Term	3.591632204%	52,572.24	52,572.24	52,572.24	Monthly	1	5.875%	2.526%	10.841%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 509,593.81	4,925,600.00	DP5005	January 2026
14	Modified Term	3.591632204%	1,545,925.64	1,545,925.64	1,545,925.64	Monthly	1	5.875%	2.172%	8.250%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 498,488.65	3,421,375.00	DP5005	January 2026
14	Modified Term	3.591632204%	237,426,646.95	237,426,646.95	237,426,646.95	Monthly	1	5.875%	2.315%	11.172%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 61,707,157.66	563,746,245.00	DP5005	January 2026
14	Modified Term	3.591632204%	2,497,735.09	2,497,735.09	2,497,735.09	Monthly	1	5.875%	1.773%	10.116%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 1,590,651.62	11,689,725.00	DP5005	January 2026
14	Modified Term	3.591632204%	1,319,826.11	1,319,826.11	1,319,826.11	Monthly	1	5.875%	2.699%	9.550%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 999,688.78	4,701,250.00	DP5005	January 2026
14	Term	3.6577417656%	428,271.93	5,988.56	428,271.93	Monthly	1	6.001%	2.484%	11.991%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 0.00	1,288,000.00	DP5008	January 2026
14	Term	3.6577417656%	28,654.56	2,265.02	28,654.56	Monthly	1	5.655%	2.125%	10.750%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 0.00	500,000.00	DP5008	January 2026
14	Line of Credit	0.800814912%	1,105,591.18	1,105,591.18	1,105,591.18	Monthly	1	6.082%	2.577%	13.300%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 7,652,181.49	95,819,985.00	DP5008	January 2026
14	Modified Term	0.800814912%	4,003.40	4,003.40	4,003.40	Monthly	1	6.263%	2.790%	17.000%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 529,000.00	95,819,985.00	DP5008	January 2026
14	Modified Term	0.800814912%	4,003.40	4,003.40	4,003.40	Monthly	1	6.013%	2.500%	13.300%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 1,000.00	789,000.00	DP5009	January 2026
14	Term	0.800814912%	72,001.43	72,001.43	72,001.43	Monthly	1	6.013%	2.500%	13.800%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 0.00	500,000.00	DP5009	January 2026
14	Line of Credit	3.941312016%	170,935,644.77	2,765,800.60	170,935,644.77	Monthly	1	5.872%	2.461%	9.056%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 25,975,788.01	297,945,500.00	DP5010	January 2026
14	Modified Term	3.941312016%	3,450.24	3,450.24	3,450.24	Monthly	1	6.375%	2.715%	10.050%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 851,566.81	2,550,800.00	DP5010	January 2026
14	Modified Term	3.941312016%	2,892.46	2,892.46	2,892.46	Monthly	1	5.995%	2.428%	8.293%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 1,115.34	1,115.34	DP5010	January 2026
14	Term	3.941312016%	228,704.80	2,266.57	228,704.80	Monthly	1	5.895%	2.390%	7.489%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 0.00	957,000.00	DP5010	January 2026
14	Line of Credit	3.15717714431%	1,019,032,600.25	52	1,019,032,600.25	Monthly	1	5.842%	2.357%	12.904%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 91,235,790.32	15,162,992.00	DP5015	February 2026
14	Modified Term	3.15717714431%	29,027.86	29,027.86	29,027.86	Monthly	1	5.916%	2.162%	13.108%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 1,212,573.74	14,081,385.00	DP5015	February 2026
14	Term	3.15717714431%	23,813.58	2,458,885.78	23,813.58	Monthly	1	5.930%	2.428%	13.458%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 0.00	4,807,800.00	DP5015	February 2026
14	Modified Term	3.15717714431%	3,775,161.29	15,678.06	3,775,161.29	Monthly	1	5.986%	2.488%	13.200%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 396,666.94	7,952,000.00	DP5015	February 2026
14	Term	3.15717714431%	4,925.54	1,620,897.62	4,925.54	Monthly	1	5.995%	2.488%	13.300%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 0.00	4,055,000.00	DP5015	February 2026
14	Line of Credit	31.5717714431%	248,614.23	18,657,519.38	248,614.23	Annually	8	6.025%	2.528%	11.402%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 4,734,712.92	36,684,716.00	DP5018	February 2026
14	Modified Term	31.5717714431%	28,378.47	28,378.47	28,378.47	Annually	10	6.099%	2.368%	11.099%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 313,479.59	1,767,375.00	DP5018	February 2026
14	Term	31.5717714431%	9,060.98	9,060.98	9,060.98	Annually	7	6.500%	2.560%	11.500%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 0.00	425,000.00	DP5018	February 2026
14	Line of Credit	5.6952485648%	2,191,402.12	112,533,247.66	2,191,402.12	Monthly	1	5.887%	2.381%	8.939%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 23,035,290.98	201,887,405.00	DP5023	February 2026
14	Modified Term	5.6952485648%	22,973.13	572,661.79	22,973.13	Monthly	1	5.924%	2.416%	8.357%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 346,100.91	1,693,800.00	DP5023	February 2026
14	Modified Term	5.6952485648%	2,191,402.12	2,191,402.12	2,191,402.12	Monthly	1	5.925%	2.499%	8.073%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 75,892.52	1,262,000.00	DP5023	February 2026
14	Term	5.6952485648%	1,135.00	1,135.00	1,135.00	Monthly	1	6.025%	3.090%	12.000%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 0.00	231,500.00	DP5023	February 2026
15	Line of Credit	2.672899791%	2,175,397.42	2,175,397.42	2,175,397.42	Monthly	1	5.455%	1.931%	7.004%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 3,116,162.81	48,445,179.00	DP5023	October 2021
15	Modified Term	2.672899791%	357,204.16	357,204.16	357,204.16	Monthly	1	5.255%	1.783%	6.853%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 58,369.83	1,100,000.00	DP5023	October 2021
15	Line of Credit	1.095660212%	11,093,242.77	280,700,515.15	11,093,242.77	Monthly	1	5.766%	2.263%	11.570%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 105,940,331.86	798,279,494.00	DM3184	January 2026
15	Modified Term	1.095660212%	441,000.12	441,000.12	441,000.12	Monthly	1	5.916%	2.413%	11.065%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 3,486,376.23	38,491,400.00	DM3184	January 2026
15	Modified Term	1.095660212%	283,366.65	6,995,523.91	283,366.65	Monthly	1	5.688%	2.376%	11.695%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 4,655,770.94	34,672,225.00	DM3184	January 2026
15	Term	1.095660212%	12,606.20	462,501.64	12,606.20	Monthly	1	6.005%	2.597%	11.880%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 0.00	2,416,000.00	DM3184	January 2026
15	Line of Credit	1.095660212%	15,988,549.53	15,988,549.53	15,988,549.53	Monthly	1	5.913%	2.402%	11.170%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 1,160,101,005.52	10,795,404,563.00	DM3190	February 2026
15	Modified Term	1.095660212%	1,969,189.23	1,969,189.23	1,969,189.23	Monthly	1	5.819%	2.348%	11.577%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 2,758,976.16	387,665,300.00	DM3190	February 2026
15	Modified Term	1.095660212%	796,348.44	65,544,989.49	796,348.44	Monthly	1	5.848%	2.357%	11.600%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 4,801,161.48	286,375,875.00	DM3190	February 2026
15	Term	1.095660212%	26,697.59	25,369,378.89	26,697.59	Monthly	1	5.900%	2.401%	11.671%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 0.00	100,271,175.00	DM3190	February 2026
15	Line of Credit	0.0419219470%	179,218,671.59	3,891,119,217.59	179,218,671.59	Monthly	1	5.821%	2.314%	11.944%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 66,155,464.79	5,373,207,822.00	DM3190	February 2026
15	Modified Term	0.0419219470%	1,069,625.04	1,069,625.04	1,069,625.04	Monthly	1	5.714%	2.214%	10.943%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 765,909,795.99	7,820,972,248.00	DM3190	February 2026
15	Modified Term	0.0419219470%	20,294,209.26	20,294,209.26	20,294,209.26	Monthly	1	5.737%	2.256%	10.882%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 23,148,801.44	266,670,879.00	DM3190	February 2026
15	Term	0.0419219470%	301,782.71	36,820,098.35	301,782.71	Monthly	1	5.722%	2.495%	11.191%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 16,828,732.78	126,597,825.00	DM3190	February 2026
15	Modified Term	0.0419219470%	153,564.89	13,360,320.66	153,564.89	Monthly	1	5.766%	2.265%	11.265%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 0.00	36,099,750.00	DM3190	February 2026
15	Term	0.0419219470%	139,257.27	18,535,804.18	139,257.27	Monthly	1	5.701%	2.261%	11.623%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 0.00	57,303,835.00	DM3190	February 2026
15	Line of Credit	13.944943782%	10,420,968.74	1,757,438,970.80	10,420,968.74	Monthly	1	5.855%	2.528%	11.635%	0.500%	0.360%	(2)	(19)	(19)	(19)	(22)	\$ 66,155,464.79	5,373,207,822.00	DM3190	February 2026
15	Modified Term	13.944943782%	1,102,594.32	1,102,594.32	1,102,594.32	Monthly	1	6.016%	2.599%	11.819%	0.500%	0.360%	(2)	(20)	(20)	(20)	(22)	\$ 5,360,976.88	17,511,435.68	DM3190	February 2026
15	Modified Term	13.944943782%	686,535.13	29,294,209.26	686,535.13	Monthly	1	5.994%	2.556%	11.753%	0.500%	0.360%	(2)	(20)	(20)	(20)	(2				

Group	Payment Plan	Percentage of Total in Trust	HECM MBS Balance	HECM Loan Balance	Approximate Weighted Average (in months)	HECM Type	Index	Rate Reset Frequency (Months)	Approximate Average Gross Rate (Monthly)	Approximate Weighted Average Gross Rate (Monthly)	Approximate Weighted Average Gross Rate Floor (Rate Floor)	Approximate Weighted Average Gross Rate Cap (Rate Cap)	Approximate Weighted Average Servicing Margin (1)	Monthly Fee (2)	Initial Monthly Draw (12)	Subsequent Monthly Draw (14)	Weighted Remaining Months (15)	Initial Available Credit (16)	Available Credit (17)	Maximum Available Amount (18)	Deal Number	HECM MBS Reset Date
15	Modified Term	0.01386186%	\$ 40,003.10	\$ 40,003.10	45	FLT	1-year CMT	Monthly	1	6.026%	2.750%	17.000%	0.500%	(2)	\$ 300.00	\$ 500.00	9	(2)	\$ 162,119.92	\$ 520,000.00	DP909	January 2026
15	Modified Term	0.01386186%	4,013.57	551,526.73	48	FLT	1-year CMT	Monthly	1	6.013%	2.500%	13.500%	0.500%	(2)	1,000.00	1,000.00	(20)	(2)	51,722.52	780,000.00	DP909	January 2026
15	Modified Term	0.01386186%	1,489.56	72,001.43	48	FLT	1-year CMT	Monthly	1	6.013%	2.500%	13.500%	0.500%	(2)	487.10	487.10	(20)	(2)	8.00	300,000.00	DP909	January 2026
15	Line of Credit	1.9672888526%	2,765,800.60	170,933,644.77	47	FLT	1-year CMT	Monthly	1	5.872%	2.364%	9.054%	0.500%	(2)	487.10	487.10	(19)	(2)	25,975,281.01	297,945,500.00	DP910	January 2026
15	Modified Term	1.9672888526%	34,505.24	34,505.24	41	FLT	1-year CMT	Monthly	1	6.257%	2.715%	10.950%	0.500%	(2)	(23)	(23)	(23)	(2)	851,566.81	2,550,800.00	DP910	January 2026
15	Modified Term	1.9672888526%	2,802.46	575,916.39	47	FLT	1-year CMT	Monthly	1	5.995%	2.428%	8.295%	0.500%	(2)	1,115.34	1,115.34	(20)	(2)	81,902.25	945,000.00	DP910	January 2026
15	Term	1.9672888526%	2,265.57	225,701.80	55	FLT	1-year CMT	Monthly	1	5.895%	2.390%	7.880%	0.500%	(2)	701.20	701.20	29	(2)	0.00	367,000.00	DP910	January 2026
15	Line of Credit	2.7110576098%	885,261.96	1,019,052,600.25	52	FLT	1-year CMT	Monthly	1	5.842%	2.357%	12.903%	0.500%	(2)	(19)	(19)	(19)	(2)	94,285,700.32	1,516,925,000.00	DP915	February 2026
15	Modified Term	2.7110576098%	29,027.86	29,027.86	53	FLT	1-year CMT	Monthly	1	5.968%	2.463%	13.108%	0.500%	(2)	23,692.57	23,692.57	80	(2)	1,212,573.74	14,081,385.00	DP915	February 2026
15	Term	2.7110576098%	23,813.58	23,813.58	49	FLT	1-year CMT	Monthly	1	5.930%	2.428%	13.458%	0.500%	(2)	22,161.29	22,161.29	65	(2)	0.00	4,807,800.00	DP915	February 2026
15	Modified Term	2.7110576098%	15,678.06	3,775,161.29	50	FLT	1-year CMT	Monthly	1	5.986%	2.483%	13.200%	0.500%	(2)	14,506.56	14,506.56	(20)	(2)	396,666.94	7,962,000.00	DP915	February 2026
15	Term	2.7110576098%	9,325.54	16,201,876.62	53	FLT	1-year CMT	Monthly	1	5.995%	2.489%	13.560%	0.500%	(2)	8,012.71	8,012.71	(19)	(2)	0.00	4,053,900.00	DP915	February 2026
15	Line of Credit	13.4911116646%	11,557,188.52	6,717,188,706.71	28	FLT	1-year CMT	Monthly	1	5.818%	2.314%	10.852%	0.500%	(2)	(19)	(19)	(19)	(2)	1,550,660,475.26	14,884,833,271.00	DP916	February 2026
15	Modified Term	13.4911116646%	1,233,216.07	1,233,216.07	29	FLT	1-year CMT	Monthly	1	5.822%	2.314%	10.775%	0.500%	(2)	903,502.52	903,502.52	68	(2)	34,217,613.23	34,678,275.00	DP916	February 2026
15	Modified Term	13.4911116646%	491,913.67	62,328,395.92	25	FLT	1-year CMT	Monthly	1	5.847%	2.344%	10.817%	0.500%	(2)	415,098.17	415,098.17	(20)	(2)	25,469,884.52	220,463,530.00	DP916	February 2026
15	Term	13.4911116646%	453,625.59	38,474,371.77	20	FLT	1-year CMT	Monthly	1	5.729%	2.223%	11.021%	0.500%	(2)	393,421.34	393,421.34	83	(2)	0.00	115,507,025.00	DP916	February 2026
15	Term	13.4911116646%	224,405.75	25,336,518.69	25	FLT	1-year CMT	Monthly	1	5.918%	2.401%	11.053%	0.500%	(2)	207,344.55	207,344.55	(20)	(2)	0.00	89,828,140.00	DP916	February 2026
15	Line of Credit	54.1845606194%	5,437,877.87	5,103,000,267.12	47	FLT	1-year CMT	Monthly	1	5.699%	2.189%	8.899%	0.500%	(2)	(19)	(19)	(19)	(2)	745,935,028.20	8,701,766,381.00	DP917	February 2026
15	Modified Term	54.1845606194%	467,178.03	467,178.03	45	FLT	1-year CMT	Monthly	1	5.882%	2.381%	9.900%	0.500%	(2)	380,861.54	380,861.54	62	(2)	18,145,726.12	167,168,750.00	DP917	February 2026
15	Modified Term	54.1845606194%	157,081.71	26,404,370.87	45	FLT	1-year CMT	Monthly	1	5.928%	2.428%	9.211%	0.500%	(2)	127,075.26	127,075.26	(20)	(2)	8,739,088.71	69,454,535.00	DP917	February 2026
15	Term	54.1845606194%	14,729.82	19,801,816.59	46	FLT	1-year CMT	Monthly	1	5.924%	2.315%	9.070%	0.500%	(2)	127,046.73	127,046.73	81	(2)	0.00	40,959,575.00	DP917	February 2026
15	Term	54.1845606194%	106,891.57	17,011,668.12	45	FLT	1-year CMT	Monthly	1	5.842%	2.335%	9.188%	0.500%	(2)	96,075.98	96,075.98	(20)	(2)	0.00	45,694,525.00	DP917	February 2026
15	Line of Credit	5.0753203860%	248,614.23	18,657,519.38	42	FLT	1-year CMT	Annually	8	6.402%	2.528%	11.402%	0.500%	(2)	(19)	(19)	(2)	4,734,712.92	36,684,716.00	DP918	February 2026	
15	Modified Term	5.0753203860%	28,578.47	28,578.47	54	FLT	1-year CMT	Annually	7	6.099%	2.368%	11.099%	0.500%	(2)	5,012.38	5,012.38	53	(2)	313,479.59	1,797,575.00	DP918	February 2026
15	Term	5.0753203860%	5,530.30	90,669.98	54	FLT	1-year CMT	Annually	7	6.500%	2.560%	11.500%	0.500%	(2)	1,033.54	1,033.54	(20)	(2)	0.00	425,000.00	DP918	February 2026
15	Line of Credit	80.628013607%	4,750,666.61	144,667,266.91	25	FLT	1-year CMT	Monthly	1	5.883%	2.377%	11.128%	0.500%	(2)	(19)	(19)	(2)	41,490,154.35	355,717,416.00	DP922	February 2026	
15	Modified Term	80.628013607%	36,617.59	1,675,911.79	18	FLT	1-year CMT	Monthly	1	5.732%	2.257%	11.294%	0.500%	(2)	8,225.00	8,225.00	(20)	(2)	1,169,952.68	6,781,750.00	DP922	February 2026
15	Modified Term	80.628013607%	21,553.29	21,553.29	24	FLT	1-year CMT	Monthly	1	6.029%	2.520%	12.029%	0.500%	(2)	11,714.85	11,714.85	81	(2)	571,905.46	4,170,000.00	DP922	February 2026
15	Term	80.628013607%	925.51	107,777.26	2	FLT	1-year CMT	Monthly	1	5.625%	2.125%	10.750%	0.500%	(2)	72.59	72.59	(20)	(2)	0.00	334,000.00	DP922	February 2026
15	Line of Credit	28.4267502883%	2,191,402.12	112,532,347.66	46	FLT	1-year CMT	Monthly	1	5.887%	2.381%	8.950%	0.500%	(2)	(19)	(19)	(2)	23,058,200.98	204,847,405.00	DP923	February 2026	
15	Modified Term	28.4267502883%	22,975.15	572,001.79	47	FLT	1-year CMT	Monthly	1	5.924%	2.416%	8.577%	0.500%	(2)	2,200.00	2,200.00	(20)	(2)	346,100.91	1,695,800.00	DP923	February 2026
15	Modified Term	28.4267502883%	2,135.00	2,135.00	40	FLT	1-year CMT	Monthly	1	5.952%	2.490%	8.073%	0.500%	(2)	(23)	(23)	(23)	(2)	75,802.52	1,202,000.00	DP923	February 2026
15	Term	28.4267502883%	1,600.75	72,533.21	48	FLT	1-year CMT	Monthly	1	6.025%	3.090%	12.000%	0.500%	(2)	693.64	693.64	(20)	(2)	0.00	231,500.00	DP923	February 2026

- The information in this Exhibit A is provided by the Sponsor as of February 1, 2026. It is based on information regarding the HECM MBS, the related Participations and the HECMs related to the Participations underlying the Group 1 through 3 and 7 through 15 HECM MBS Trust Assets. All weighted averages provided in this Exhibit A are weighted based on the outstanding principal amounts of the Participations underlying the related HECM MBS for such payment plan as of February 1, 2026. The information shown in this Exhibit A is for 100% of the relevant pool; however, the Trust Assets will include only the portion of each pool listed under the column heading "Percentage of Pool in Trust."
- The HECM MBS Principal Balance is the sum of the outstanding principal amounts of the Participations underlying the related HECM MBS for such payment plan as of February 1, 2026.
- The Approximate Weighted Average HECM Age (in months) is the weighted average age of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2026.
- The Rate Reset Frequency is a period, whether annually or monthly, that the interest rate of each adjustable rate HECM resets under the interest rate formula and HECM loan documents applicable to each adjustable rate HECM.
- The Approximate Weighted Average Next Rate Reset Month is the weighted average number of months until the interest rate of each adjustable rate HECM resets under the interest rate formula and HECM loan documents applicable to each adjustable rate HECM. For example, an entry of "1" signifies that the Approximate Weighted Average Next Rate Reset Month for the adjustable rate HECM's rate is the first day of March 2026.
- The Approximate Weighted Average Gross Interest Rate is the weighted average of the gross interest rates of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2026.

- (7) The Approximate Weighted Average Gross Margin is the weighted average of the gross margins of the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2026.
- (8) The Approximate Weighted Average Gross Lifetime Interest Rate Floor is the weighted average of the lowest interest rates possible based on the interest rate formula and HECM loan documents applicable to the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2026.
- (9) The Approximate Weighted Average Gross Lifetime Interest Rate Cap is the weighted average of the maximum interest rates possible based on the interest rate formula and HECM loan documents applicable to the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2026.
- (10) The Approximate Weighted Average MIP Fee is the weighted average of the MIP Fees of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2026. The MIP Fee is charged for FHA mortgage insurance. The MIP Fee is the monthly mortgage insurance premium ("MIP") that accrues on each HECM.
- (11) The Approximate Weighted Average Servicing Fee Margin is the weighted average of the Servicing Fee Margins of the HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2026. The Servicing Fee Margin represents (together with the Monthly Servicing Fee, if any) the amount of the servicing compensation payable to the Issuer to cover the Issuer's servicing costs. The Servicing Fee Margin includes the Guaranty Fee charged by Ginnie Mae for the HECM MBS guaranty at the annual rate of 0.06% and a participation agent fee, if any. The Approximate Weighted Average Servicing Fee Margin is included in the rates shown in the columns for Approximate Weighted Average Gross Interest Rate, Approximate Weighted Average Gross Margin, Approximate Weighted Average Gross Lifetime Interest Rate Floor and Approximate Weighted Average Gross Lifetime Interest Rate Cap.
- (12) The Monthly Servicing Fee is the aggregate monthly servicing fee payable to the Issuer if the full amount of the servicing cost is not included in the HECM interest rate and is in addition to the Servicing Fee Margin.
- (13) The Initial Monthly Scheduled Draw is the aggregate monthly amount that is payable to borrowers in a given month under certain types of payment plans during the first twelve month disbursement period.
- (14) The Subsequent Monthly Scheduled Draw is the aggregate monthly amount that is payable to borrowers in a given month under certain types of payment plans after the first twelve month disbursement period.
- (15) The Approximate Weighted Average Remaining Draw Term (in months) is the weighted average of the remaining draw terms of the HECMs related to the Participations underlying the related HECM MBS for such payment plan. The remaining draw term represents the number of months over which a borrower with a term or modified term payment plan will receive Monthly Scheduled Draws as of February 1, 2026.
- (16) The Initial Available Line of Credit is the aggregate of the lines of credit available to borrowers under the Modified Term, Modified Tenure and Line of Credit payment plans during the first twelve month disbursement period. The Initial Available Line of Credit does not include set asides for the Monthly Servicing Fee, if any, property charges (such as taxes, hazard insurance, ground rents or assessments) or repairs, if any.
- (17) The Available Line of Credit is the aggregate of the lines of credit available to borrowers under the Modified Term, Modified Tenure and Line of Credit payment plans during the lives of their related HECMs. The Available Line of Credit does not include set asides for the Monthly Servicing Fee, if any, property charges (such as taxes, hazard insurance, ground rents or assessments) or repairs, if any.
- (18) The sum of the applicable Maximum Claim Amounts with respect to each HECM.
- (19) These HECMs do not have draw terms or monthly scheduled draws.
- (20) Borrowers who select tenure or modified tenure payment plans have a right to receive monthly draws for their tenure in the property.
- (21) These HECMs do not have a flat Monthly Servicing Fee in addition to the Servicing Fee Margin.
- (22) These HECMs are not subject to restrictions on the amount of the Available Line of Credit available to borrowers during the first twelve month disbursement period.
- (23) The draw terms for these HECMs have expired.

The actual HECM ages, gross interest rates, gross margins, gross lifetime interest rate floors, gross lifetime interest rate caps, MIP Fees, Servicing Fee Margins and remaining draw terms of many of the HECMs related to the Participations underlying the Trust Assets will differ from the approximate weighted averages shown above, perhaps significantly. See *"The Trust Assets — The Participations and the HECMs" in this Supplement.*

**CPR Percentage in Effect by HECM Age**

<b>HECM Age (in months)</b>	<b>CPR (%)</b>
1	0.00000
2	0.54545
3	1.09091
4	1.63636
5	2.18182
6	2.72727
7	3.27273
8	3.81818
9	4.36364
10	4.90909
11	5.45455
12	6.00000
13	6.29167
14	6.58333
15	6.87500
16	7.16667
17	7.45833
18	7.75000
19	8.04167
20	8.33333
21	8.62500
22	8.91667
23	9.20833
24	9.50000
25	9.66667
26	9.83333
27	10.00000
28	10.16667
29	10.33333
30	10.50000
31	10.66667
32	10.83333
33	11.00000
34	11.16667
35	11.33333
36	11.50000
37	11.66667
38	11.83333
39	12.00000
40	12.16667

<b>HECM Age (in months)</b>	<b>CPR (%)</b>
41	12.33333
42	12.50000
43	12.66667
44	12.83333
45	13.00000
46	13.16667
47	13.33333
48	13.50000
49	13.62240
50	13.74479
51	13.86719
52	13.98958
53	14.11198
54	14.23438
55	14.35677
56	14.47917
57	14.60156
58	14.72396
59	14.84635
60	14.96875
61	15.09115
62	15.21354
63	15.33594
64	15.45833
65	15.58073
66	15.70313
67	15.82552
68	15.94792
69	16.07031
70	16.19271
71	16.31510
72	16.43750
73	16.55990
74	16.68229
75	16.80469
76	16.92708
77	17.04948
78	17.17188
79	17.29427
80	17.41667
81	17.53906
82	17.66146
83	17.78385

<b>HECM Age (in months)</b>	<b>CPR (%)</b>
84	17.90625
85	18.02865
86	18.15104
87	18.27344
88	18.39583
89	18.51823
90	18.64063
91	18.76302
92	18.88542
93	19.00781
94	19.13021
95	19.25260
96	19.37500
97	19.49740
98	19.61979
99	19.74219
100	19.86458
101	19.98698
102	20.10938
103	20.23177
104	20.35417
105	20.47656
106	20.59896
107	20.72135
108	20.84375
109	20.96615
110	21.08854
111	21.21094
112	21.33333
113	21.45573
114	21.57813
115	21.70052
116	21.82292
117	21.94531
118	22.06771
119	22.19010
120	22.31250
121	22.43490
122	22.55729
123	22.67969
124	22.80208
125	22.92448
126	23.04688

<b>HECM Age (in months)</b>	<b>CPR (%)</b>
127	23.16927
128	23.29167
129	23.41406
130	23.53646
131	23.65885
132	23.78125
133	23.90365
134	24.02604
135	24.14844
136	24.27083
137	24.39323
138	24.51563
139	24.63802
140	24.76042
141	24.88281
142	25.00521
143	25.12760
144	25.25000
145	25.37240
146	25.49479
147	25.61719
148	25.73958
149	25.86198
150	25.98438
151	26.10677
152	26.22917
153	26.35156
154	26.47396
155	26.59635
156	26.71875
157	26.84115
158	26.96354
159	27.08594
160	27.20833
161	27.33073
162	27.45313
163	27.57552
164	27.69792
165	27.82031
166	27.94271
167	28.06510
168	28.18750
169	28.30990

<b>HECM Age (in months)</b>	<b>CPR (%)</b>
170	28.43229
171	28.55469
172	28.67708
173	28.79948
174	28.92188
175	29.04427
176	29.16667
177	29.28906
178	29.41146
179	29.53385
180	29.65625
181	29.77865
182	29.90104
183	30.02344
184	30.14583
185	30.26823
186	30.39063
187	30.51302
188	30.63542
189	30.75781
190	30.88021
191	31.00260
192	31.12500
193	31.24740
194	31.36979
195	31.49219
196	31.61458
197	31.73698
198	31.85938
199	31.98177
200	32.10417
201	32.22656
202	32.34896
203	32.47135
204	32.59375
205	32.71615
206	32.83854
207	32.96094
208	33.08333
209	33.20573
210	33.32813
211	33.45052
212	33.57292

<b>HECM Age (in months)</b>	<b>CPR (%)</b>
213	33.69531
214	33.81771
215	33.94010
216	34.06250
217	34.18490
218	34.30729
219	34.42969
220	34.55208
221	34.67448
222	34.79688
223	34.91927
224	35.04167
225	35.16406
226	35.28646
227	35.40885
228	35.53125
229	35.65365
230	35.77604
231	35.89844
232	36.02083
233	36.14323
234	36.26563
235	36.38802
236	36.51042
237	36.63281
238	36.75521
239	36.87760
240	37.00000
241	37.05000
242	37.10000
243	37.15000
244	37.20000
245	37.25000
246	37.30000
247	37.35000
248	37.40000
249	37.45000
250	37.50000
251	37.55000
252	37.60000
253	37.65000
254	37.70000
255	37.75000

<b>HECM Age (in months)</b>	<b>CPR (%)</b>
256	37.80000
257	37.85000
258	37.90000
259	37.95000
260	38.00000
261	38.05000
262	38.10000
263	38.15000
264	38.20000
265	38.25000
266	38.30000
267	38.35000
268	38.40000
269	38.45000
270	38.50000
271	38.55000
272	38.60000
273	38.65000
274	38.70000
275	38.75000
276	38.80000
277	38.85000
278	38.90000
279	38.95000
280	39.00000
281	39.05000
282	39.10000
283	39.15000
284	39.20000
285	39.25000
286	39.30000
287	39.35000
288	39.40000
289	39.45000
290	39.50000
291	39.55000
292	39.60000
293	39.65000
294	39.70000
295	39.75000
296	39.80000
297	39.85000
298	39.90000

<b>HECM Age (in months)</b>	<b>CPR (%)</b>
299	39.95000
300	40.00000
301	40.05000
302	40.10000
303	40.15000
304	40.20000
305	40.25000
306	40.30000
307	40.35000
308	40.40000
309	40.45000
310	40.50000
311	40.55000
312	40.60000
313	40.65000
314	40.70000
315	40.75000
316	40.80000
317	40.85000
318	40.90000
319	40.95000
320	41.00000
321	41.05000
322	41.10000
323	41.15000
324	41.20000
325	41.25000
326	41.30000
327	41.35000
328	41.40000
329	41.45000
330	41.50000
331	41.55000
332	41.60000
333	41.65000
334	41.70000
335	41.75000
336	41.80000
337	41.85000
338	41.90000
339	41.95000
340	42.00000
341	42.05000

<b>HECM Age (in months)</b>	<b>CPR (%)</b>
342	42.10000
343	42.15000
344	42.20000
345	42.25000
346	42.30000
347	42.35000
348	42.40000
349	42.45000
350	42.50000
351	42.55000
352	42.60000
353	42.65000
354	42.70000
355	42.75000
356	42.80000
357	42.85000
358	42.90000
359	42.95000
360 and thereafter	43.00000

Draw Curve in Effect by HECM Age

HECM Age (in months)	Annualized Draw Rate (%)
1	14.00000
2	9.00000
3	8.00000
4	7.33333
5	6.66667
6	6.00000
7	5.83333
8	5.66667
9	5.50000
10	5.33333
11	5.16667
12	5.00000
13	4.83333
14	4.66667
15	4.50000
16	4.33333
17	4.16667
18	4.00000
19	3.86111
20	3.72222
21	3.58333
22	3.44444
23	3.30556
24	3.16667
25	3.02778
26	2.88889
27	2.75000
28	2.61111
29	2.47222
30	2.33333
31	2.19444
32	2.05556
33	1.91667
34	1.77778
35	1.63889
36	1.50000
37	1.43750
38	1.37500
39	1.31250
40	1.25000

<b>HECM Age (in months)</b>	<b>Annualized Draw Rate (%)</b>
41	1.18750
42	1.12500
43	1.06250
44	1.00000
45	0.93750
46	0.87500
47	0.81250
48	0.75000
49	0.68750
50	0.62500
51	0.56250
52	0.50000
53	0.43750
54	0.37500
55	0.31250
56	0.25000
57	0.18750
58	0.12500
59	0.06250
60 and thereafter	0.00000

Underlying Certificates

Trust Asset Group	Issuer	Series	Class	Issue Date	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Class Principal or Notional Balance	Underlying Certificate Factor(2)	Approximate Cumulative Deferred Interest Amount	Principal or Notional Balance in Trust(3)	Percentage of Class in Trust	Approximate Weighted Average Interest Rate of HECMs(4)	Approximate Weighted Average HECM Age (in months)(4)
4	Ginnie Mae	2021-H05	IP(6)	March, 30, 2021	38380QJ37	(5)	HWAC/IO/DLY	March 2071	NTL(HPT)	\$68,552,702	0.63834934	\$457,895.62	\$ 6,851,367	15.6564857210%	(7)	(7)
5	Ginnie Mae	2025-H23	CI	November 28, 2025	38384LC80	(5)	HWAC/IO/DLY	October 2075	NTL(HPT)	67,384,021	0.99655863	1.00	17,324,196	25.7984322426	5.670%	51
6	Ginnie Mae	2026-H04	AI	January 30, 2026	38384LR27	(5)	HWAC/IO/DLY	December 2075	NTL(HPT)	82,866,528	0.99822183	1.00	22,825,867	27.5944082030	5.795	20
16	Ginnie Mae	2026-H07	FG(8)	February 27, 2026	38384L3Y3	(5)	FLT/HWAC/HZ	February 2076	HPT	9,023,367	1.00000000	N/A	9,023,367	100	(8)	(8)
17	Ginnie Mae	2026-H07	GF(8)	February 27, 2026	38384L4A4	(5)	FLT/HWAC/HZ	February 2076	HPT	42,582,610	1.00000000	N/A	42,582,610	100	(8)	(8)
18	Ginnie Mae	2026-H07	FH(8)	February 27, 2026	38384L4C0	(5)	FLT/HWAC/HZ	February 2076	HPT	5,000,000	1.00000000	N/A	5,000,000	100	(8)	(8)
19	Ginnie Mae	2026-H07	JF(8)	February 27, 2026	38384L4K2	(5)	FLT/HWAC/HZ	February 2076	HPT	6,500,000	1.00000000	N/A	6,500,000	100	(8)	(8)
20	Ginnie Mae	2026-H07	KF(8)	February 27, 2026	38384L4M8	(5)	FLT/HWAC/HZ	February 2076	HPT	14,000,000	1.00000000	N/A	14,000,000	100	(8)	(8)
21	Ginnie Mae	2026-H07	FL(8)	February 27, 2026	38384L4N6	(5)	FLT/HWAC/HZ	February 2076	HPT	17,500,000	1.00000000	N/A	17,500,000	100	(8)	(8)

- (1) As defined under “Class Types” in Appendix I to the Base Offering Circular.
- (2) Underlying Certificate Factors are as of February 2026.
- (3) The Principal or Notional Balance in Trust was obtained using the current Class Principal or Notional Balance of the related Underlying Certificate from data provided to the Sponsor by the participation agent as of February 1, 2026 instead of the truncated balance from ginnie Mae gov.
- (4) Based on information as of the first Business Day of February 2026.
- (5) See “Terms Sheet — Interest Rates” in the Underlying Certificate Disclosure Document.
- (6) MX Class.
- (7) Ginnie Mae 2021-H05 Class IP is an MX Class that is derived from REMIC Classes of separate Security Groups, which are backed by certain mortgage loans whose approximate weighted average characteristics are as follows:

Series	Trust Asset Group	Approximate Weighted Average Interest Rate of HECMs(4)	Approximate Weighted Average HECM Age (in months)(4)
2021-H05	1	5.903%	60
2021-H05	5	5.923	61
2021-H05	9	5.809	61

- (8) Ginnie Mae 2026-H07 Classes FG, FH, FL, GF, JF and KF are REMIC Classes of separate Security Groups, which have the assumed characteristics of the HECMs and the Participations underlying the related Trust Asset Group set forth under “Terms Sheet — Assumed Characteristics of the HECMs and the Participations Underlying the Group 1 through 3 and 7 through 15 Trust Assets” and Exhibit A in this Supplement, as follows:

<b>Class</b>	<b>Trust Asset Group</b>
FG . . . . .	8
GF . . . . .	9
FH . . . . .	10
JF . . . . .	13
KF . . . . .	14
FL . . . . .	15

Updated Exhibit A

Assumed Characteristics of the HECMs and the Participations Underlying the Group 4 through 6 Trust Assets(1)

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal (\$)	HECM MBS Balance	HECM Age (in months)	HECM Type	Index	Rate Reset Frequency	Approximate Weighted Average Next Reset Month (5)	Approximate Weighted Average Gross Interest Rate (6)	Approximate Weighted Average Gross Margin (7)	Approximate Weighted Average Lifetime Floor (8)	Approximate Weighted Average Interest Rate Cap (9)	Approximate Weighted Average MIP Fee (10)	Approximate Weighted Average Servicing Fee (11)	Monthly Servicing Fee (12)	Initial Monthly Scheduled Draw (13)	Subsequent Monthly Scheduled Draw (14)	Approximate Weighted Average Draw Term (in months)	Available Line of Credit (15)	Available Line of Credit (17)	Maximum Claim Amount (18)	Pool Number	HECM MBS Issue Date	
4	Line of Credit	100%	\$13,566,291.73	\$ 16,212,606.14	60	FUT	1-year CMT	Monthly	1	5.888%	2.388%	2.388%	12.483%	0.500%	0.360%	(21)	(19)	(19)	(22)	\$ 1,179,283.92	\$ 22,592,950.00	270,000.00	BI5977	March 2021	
4	Modified Term	100%	160,433.87	209,291.86	60	FUT	1-year CMT	Monthly	1	6.385%	2.875%	2.875%	12.887%	0.500%	0.360%	(21)	(20)	(20)	(22)	14,104.66	0.00	0.00	BI5977	March 2021	
4	Term	100%	47,384.03	47,384.03	60	FUT	1-year CMT	Monthly	1	5.638%	2.125%	2.125%	12.220%	0.500%	0.360%	(21)	1,321.30	1,321.30	111	\$	0.00	0.00	BI5977	March 2021	
4	Line of Credit	100%	8,339,702.35	9,446,272.07	60	FUT	1-year CMT	Monthly	1	5.609%	2.159%	2.159%	12.340%	0.500%	0.360%	(21)	(19)	(19)	(22)	581,252.00	12,218,475.00	366,000.00	BI5990	March 2021	
4	Term	100%	128,939.24	128,939.24	60	FUT	1-year CMT	Monthly	1	5.885%	2.375%	2.375%	12.450%	0.500%	0.360%	(21)	398.26	398.26	(20)	0.00	0.00	0.00	BI5990	March 2021	
4	Line of Credit	100%	3,861,576.07	4,994,624.31	60	FUT	1-year CMT	Monthly	1	5.797%	2.288%	2.288%	12.779%	0.500%	0.360%	(21)	(19)	(19)	(22)	1,289,120.05	8,142,200.00	81,420,000.00	CB0271	March 2021	
4	Modified Term	100%	44,634.68	44,634.68	60	FUT	1-year CMT	Monthly	1	5.759%	2.250%	2.250%	12.230%	0.500%	0.360%	(21)	800.00	800.00	42	(22)	116,860.98	400,000.00	CB0271	March 2021	
4	Line of Credit	100%	12,573,277.88	15,097,770.10	61	FUT	1-year CMT	Monthly	1	5.962%	2.452%	2.452%	12.557%	0.500%	0.360%	(21)	(19)	(19)	(22)	1,705,609.99	21,425,870.00	21,425,870.00	CB0717	February 2021	
4	Modified Term	100%	15,331.15	13,331.15	61	FUT	1-year CMT	Monthly	1	6.260%	2.750%	2.750%	12.840%	0.500%	0.360%	(21)	675.00	675.00	59	(22)	37,438.29	191,000.00	CB0717	February 2021	
4	Line of Credit	100%	5,025,999.10	5,988,784.49	62	FUT	1-year CMT	Monthly	1	6.040%	2.530%	2.530%	12.628%	0.500%	0.360%	(21)	(19)	(19)	(22)	256,684.99	8,202,500.00	81,420,000.00	CB0717	February 2021	
5	Line of Credit	74.8099031994%	18,914,288.00	26,617,103.99	52	FUT	1-year CMT	Monthly	1	5.718%	2.207%	2.207%	10.346%	0.500%	0.360%	(21)	(19)	(19)	(22)	382,625,533.56	3,993,146,259.00	786,682.00	CB0717	August 2022	
5	Modified Term	74.8099031994%	395,519.48	395,519.48	53	FUT	1-year CMT	Monthly	1	5.854%	2.344%	2.344%	8.601%	0.500%	0.360%	(21)	211,445.99	211,445.99	109	(22)	8,944,239.86	78,171,050.00	786,682.00	CB0717	August 2022
5	Term	74.8099031994%	68,311.81	8,290,977.11	56	FUT	1-year CMT	Monthly	1	5.811%	2.336%	2.336%	9.412%	0.500%	0.360%	(21)	36,305.79	36,305.79	107	0.00	0.00	0.00	786,682.00	August 2022	
5	Modified Term	74.8099031994%	242,135.61	27,201,580.89	56	FUT	1-year CMT	Monthly	1	5.773%	2.263%	2.263%	8.061%	0.500%	0.360%	(21)	96,752.98	96,752.98	(20)	(22)	8,599,697.85	60,520,750.00	786,682.00	CB0717	August 2022
5	Term	74.8099031994%	48,305.15	7,553,165.65	54	FUT	1-year CMT	Monthly	1	5.755%	2.257%	2.257%	7.554%	0.500%	0.360%	(21)	38,244.52	38,244.52	(20)	0.00	0.00	0.00	16,509,250.00	August 2022	
5	Line of Credit	41.5607911349%	16,991,753.74	2,981,528,600.43	52	FUT	1-year CMT	Monthly	1	5.639%	2.132%	2.132%	7.653%	0.500%	0.360%	(21)	(19)	(19)	(22)	311,703,153.21	4,469,857,887.00	786,682.00	786,682.00	August 2022	
5	Modified Term	41.5607911349%	46,796.68	10,611,005.11	50	FUT	1-year CMT	Monthly	1	5.726%	2.216%	2.216%	7.758%	0.500%	0.360%	(21)	357,588.55	362,760.00	54	(22)	13,070,177.24	108,977,000.00	786,682.00	786,682.00	August 2022
5	Term	41.5607911349%	329,216.25	329,216.25	50	FUT	1-year CMT	Monthly	1	5.729%	2.219%	2.219%	7.951%	0.500%	0.360%	(21)	67,599.92	67,599.92	79	0.00	0.00	0.00	24,243,150.00	786,682.00	August 2022
5	Modified Term	41.5607911349%	107,303.03	21,614,370.21	49	FUT	1-year CMT	Monthly	1	5.914%	2.404%	2.404%	8.292%	0.500%	0.360%	(21)	89,955.33	89,955.33	(20)	(22)	7,880,871.01	50,114,100.00	786,682.00	786,682.00	August 2022
5	Term	41.5607911349%	46,796.68	10,611,005.11	50	FUT	1-year CMT	Monthly	1	5.726%	2.216%	2.216%	7.758%	0.500%	0.360%	(21)	51,944.36	52,675.60	(20)	0.00	0.00	0.00	24,243,150.00	786,682.00	August 2022
5	Line of Credit	74.8086520888%	13,314,114.45	3,671,535,719.94	55	FUT	1-year CMT	Monthly	1	5.709%	2.204%	2.204%	8.873%	0.500%	0.360%	(21)	(19)	(19)	(22)	453,368,128.65	5,539,795,191.00	786,682.00	786,682.00	November 2022	
5	Modified Term	74.8086520888%	505,061.79	505,061.79	54	FUT	1-year CMT	Monthly	1	5.742%	2.237%	2.237%	8.817%	0.500%	0.360%	(21)	430,528.61	433,975.55	62	(22)	10,705,889.20	147,761,180.00	786,682.00	786,682.00	November 2022
5	Term	74.8086520888%	61,062.10	10,570,483.19	56	FUT	1-year CMT	Monthly	1	5.742%	2.239%	2.239%	8.833%	0.500%	0.360%	(21)	61,362.39	61,362.39	88	0.00	0.00	0.00	21,403,325.00	786,682.00	November 2022
5	Modified Term	74.8086520888%	119,348.17	22,727,376.33	56	FUT	1-year CMT	Monthly	1	5.874%	2.372%	2.372%	9.057%	0.500%	0.360%	(21)	76,881.32	77,281.17	(20)	(22)	5,300,728.22	45,760,675.00	786,682.00	786,682.00	November 2022
5	Term	74.8086520888%	38,335.58	11,924,331.21	49	FUT	1-year CMT	Monthly	1	5.687%	2.179%	2.179%	8.881%	0.500%	0.360%	(21)	51,153.43	51,153.43	(20)	0.00	0.00	0.00	24,959,250.00	786,682.00	November 2022
5	Line of Credit	74.8075469359%	10,598,812.66	5,329,627,143.31	51	FUT	1-year CMT	Monthly	1	5.899%	2.089%	2.089%	8.348%	0.500%	0.360%	(21)	(19)	(19)	(22)	704,901,659.04	8,300,788,960.00	786,682.00	786,682.00	December 2022	
5	Modified Term	74.8075469359%	408,328.94	408,328.94	49	FUT	1-year CMT	Monthly	1	5.717%	2.211%	2.211%	8.881%	0.500%	0.360%	(21)	666,152.81	689,395.07	48	(22)	15,921,538.07	220,320,480.00	786,682.00	786,682.00	December 2022
5	Term	74.8075469359%	38,335.58	11,924,331.21	49	FUT	1-year CMT	Monthly	1	5.717%	2.211%	2.211%	8.881%	0.500%	0.360%	(21)	70,697.77	72,278.07	94	0.00	0.00	0.00	25,389,250.00	786,682.00	December 2022
5	Line of Credit	74.8075469359%	161,209.69	35,634,137.75	46	FUT	1-year CMT	Monthly	1	5.689%	2.355%	2.355%	9.073%	0.500%	0.360%	(21)	168,903.75	168,903.75	(20)	(22)	6,939,565.78	84,121,925.00	786,682.00	786,682.00	December 2022
5	Term	74.8075469359%	50,949.61	16,988,217.09	48	FUT	1-year CMT	Monthly	1	5.740%	2.240%	2.240%	8.881%	0.500%	0.360%	(21)	93,073.97	93,146.53	(20)	0.00	0.00	0.00	45,504,975.00	786,682.00	December 2022
5	Line of Credit	74.808216688%	9,661,571.30	5,329,627,279.05	51	FUT	1-year CMT	Monthly	1	5.599%	2.089%	2.089%	8.348%	0.500%	0.360%	(21)	(19)	(19)	(22)	704,901,659.04	8,300,788,960.00	786,682.00	786,682.00	January 2023	
5	Modified Term	74.808216688%	430,755.21	430,755.21	49	FUT	1-year CMT	Monthly	1	5.717%	2.211%	2.211%	8.881%	0.500%	0.360%	(21)	666,152.81	689,395.07	48	(22)	15,921,538.07	220,320,480.00	786,682.00	786,682.00	January 2023
5	Term	74.808216688%	148,212.64	11,924,331.21	49	FUT	1-year CMT	Monthly	1	5.687%	2.179%	2.179%	9.059%	0.500%	0.360%	(21)	70,697.77	72,278.07	94	0.00	0.00	0.00	25,389,250.00	786,682.00	January 2023
5	Line of Credit	74.806216688%	148,212.64	55,628,433.73	46	FUT	1-year CMT	Monthly	1	5.869%	2.355%	2.355%	9.073%	0.500%	0.360%	(21)	168,903.75	168,903.75	(20)	(22)	6,939,565.78	84,121,925.00	786,682.00	786,682.00	January 2023
5	Modified Term	74.806216688%	46,414.96	16,988,217.09	48	FUT	1-year CMT	Monthly	1	5.740%	2.240%	2.240%	8.881%	0.500%	0.360%	(21)	93,073.97	93,146.53	(20)	0.00	0.00	0.00	45,504,975.00	786,682.00	January 2023
5	Term	74.806216688%	38,335.58	11,924,331.21	49	FUT	1-year CMT	Monthly	1	5.717%	2.211%	2.211%	8.881%	0.500%	0.360%	(21)	70,697.77	72,278.07	94	0.00	0.00	0.00	25,389,250.00	786,682.00	January 2023
5	Line of Credit	9.8886724701%	385,171.69	335,171.69	52	FUT	1-year CMT	Monthly	1	5.654%	2.160%	2.160%	7.509%	0.500%	0.360%	(21)	1,370.00	1,370.00	152	(22)	8,022.16	822,275.00	CE5543	November 2021	
5	Term	9.8886724701%	466,115.98	513,016.67	53	FUT	1-year CMT	Monthly	1	5.154%	1.629%	1.629%	6.095%	0.500%	0.360%	(21)	500.54	500.54	61	0.00	0.00	0.00	690,000.00	CE5543	November 2021
5	Line of Credit	11.5316083472%	16,924,159.40	20,028,866.93	52	FUT	1-year CMT	Monthly	1	5.314%	1.804%	1.804%	6.887%	0.500%	0.360%	(21)	(19)	(19)	(22)	2,489,571.91	29,752,500.00	0.00	CB7062	November 2021	
5	Term	11.5316083472%	121,920.97	121,920.97	52	FUT	1-year CMT	Monthly	1	5.510%	2.000%	2.000%	7.110%	0.500%	0.360%	(21)	5,021.13	5,021.13	(20)	0.00	0.00	0.00	635,000.00	CB7062	November 2021
5	Line of Credit	11																							

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance (\$)	HECM Loan Balance (\$)	Approximate Weighted HECM Age (in months)	HECM Age Type	Index	Rate Frequency	Next Reset Month	Approximate Weighted Average Interest Rate	Approximate Weighted Average Life (Years)	Approximate Weighted Average Servicing Fee (10)	Approximate Weighted Average Servicing Fee (12)	Monthly Servicing Fee (12)	Subsequent Scheduled Draw (14)	Approximate Weighted Average Draw (Term)	Available Line of Credit (\$)	Maximum Claim Amount (\$)	Pool Number	HECM MBS Issue Date	
5	Tenure	11.78,62,2983%	425,155.55	654,316.88	43	FUT	1-year CMT	Monthly	1	5.443%	1.979%	0.500%	2.06684	2,066.84	219,790.19	51	0.00	1,413,000.00	CO9562	August 2022	
5	Line of Credit	47.99,01,28742%	11,999,071.04	2,090,869,349.59	49	FUT	1-year CMT	Monthly	1	5.780%	2.282%	0.500%	8.115%	8.115%	219,790.19	51	(22)	460,627,874.65	CH0005	January 2023	
5	Modified Term	47.99,01,28742%	29,972.92	25,972.92	46	FUT	1-year CMT	Monthly	1	5.823%	2.321%	0.500%	8.370%	8.370%	219,790.19	51	(22)	131,181,170.71	CH0003	January 2023	
5	Term	47.99,01,28742%	5,728.64	7,955,118	52	FUT	1-year CMT	Monthly	1	5.978%	2.422%	0.500%	8.035%	8.035%	3,033.69	35	0.00	1,410,000.00	CH0003	January 2023	
5	Modified Term	47.99,01,28742%	106,574.41	16,228,884.27	48	FUT	1-year CMT	Monthly	1	5.889%	2.386%	0.500%	8.926%	8.926%	72,874.26	(20)	(22)	814,840.82	CH0005	January 2023	
5	Term	47.99,01,28742%	2,130.05	187,486.16	45	FUT	1-year CMT	Monthly	1	6.524%	3.020%	0.500%	10.779%	10.779%	1,663.97	(20)	0.00	692,500.00	CH0005	January 2023	
5	Line of Credit	100%	2,026,531.62	639,624,244.77	51	FUT	1-year CMT	Monthly	1	5.796%	2.290%	0.500%	13.108%	13.108%	(19)	(19)	(22)	62,315,805.87	DM2169	October 2025	
5	Modified Term	100%	67,195.98	67,195.98	54	FUT	1-year CMT	Monthly	1	5.428%	2.349%	0.500%	12.191%	12.191%	45,761.53	51	(22)	1,089,150.48	DM2169	October 2025	
5	Term	100%	12,328.16	1,975,028.66	55	FUT	1-year CMT	Monthly	1	5.758%	2.253%	0.500%	12.206%	12.206%	0.00	0.00	0.00	3,571,000.00	DM2169	October 2025	
5	Modified Term	100%	22,934.56	3,164,311.67	51	FUT	1-year CMT	Monthly	1	6.058%	2.550%	0.500%	13.699%	13.699%	12,440.03	(20)	(22)	766,564.10	DM2169	October 2025	
5	Term	100%	6,119.72	1,505,711.49	53	FUT	1-year CMT	Monthly	1	5.940%	2.432%	0.500%	13.171%	13.171%	5,068.78	(20)	0.00	3,608,075.00	DM2169	October 2025	
5	Line of Credit	100%	468,921.17	25,281,185.98	36	FUT	1-year CMT	Monthly	1	5.198%	1.918%	0.500%	9.178%	9.178%	0.00	0.00	3,999,998.42	DM9877	October 2025		
5	Modified Term	100%	6,528.96	6,528.96	39	FUT	1-year CMT	Monthly	1	5.777%	2.267%	0.500%	9.095%	9.095%	4,501.11	51	(22)	132,869.86	DM9877	October 2025	
5	Modified Term	100%	4,784.77	92,175.99	5	FUT	1-year CMT	Monthly	1	5.609%	2.125%	0.500%	12.95%	12.95%	4,700.00	(20)	(22)	129,260.14	DM9877	October 2025	
6	Line of Credit	5.85,65,60955%	22,786,650.37	29,825,548.99	32	FUT	1-year CMT	Monthly	1	5.712%	2.208%	0.500%	12.202%	12.202%	(19)	(19)	(22)	7,212,271.20	CU3077	July 2023	
6	Modified Term	100%	466,192.43	6,626,003.75	22	FUT	1-year CMT	Monthly	1	5.962%	2.457%	0.500%	12.491%	12.491%	5,928.18	122	(22)	21,158.80	CU3077	July 2023	
6	Term	5.85,65,60955%	167,990.03	196,289.15	32	FUT	1-year CMT	Monthly	1	5.609%	2.125%	0.500%	12.95%	12.95%	7,486.88	90	0.00	470,000.00	CU3077	July 2023	
6	Modified Term	5.85,65,60955%	66,068.65	116,346.99	32	FUT	1-year CMT	Monthly	1	5.957%	2.428%	0.500%	12.888%	12.888%	1,300.00	(20)	(22)	235,159.99	CU3077	July 2023	
6	Line of Credit	100%	12,926,218.72	357,613,884.78	22	FUT	1-year CMT	Monthly	1	5.773%	2.273%	0.500%	11.583%	11.583%	(19)	(19)	(22)	10,993,154.59	DM2168	October 2025	
6	Modified Term	100%	466,192.43	6,626,003.75	22	FUT	1-year CMT	Monthly	1	5.718%	2.212%	0.500%	11.190%	11.190%	65,168.07	(20)	(22)	29,209,914.91	DM2168	October 2025	
6	Modified Term	100%	22,213.05	22,213.05	18	FUT	1-year CMT	Monthly	1	5.975%	2.488%	0.500%	11.779%	11.779%	141,912.69	67	(22)	2,400,021.12	DM2168	October 2025	
6	Term	100%	17,288.45	1,115,142.12	9	FUT	1-year CMT	Monthly	1	5.758%	2.260%	0.500%	11.547%	11.547%	9,000.10	(20)	0.00	6,210,750.00	DM2168	October 2025	
6	Term	100%	10,452.01	5,789,975.18	17	FUT	1-year CMT	Monthly	1	5.948%	2.424%	0.500%	11.702%	11.702%	6,085.74	119	0.00	2,890,000.00	DM2168	October 2025	
6	Line of Credit	100%	2,011,985.05	470,879,030.09	26	FUT	1-year CMT	Monthly	1	5.532%	2.028%	0.500%	11.124%	11.124%	(19)	(19)	(22)	81,804,769.87	DM9579	November 2025	
6	Modified Term	100%	16,974.45	161,674.45	24	FUT	1-year CMT	Monthly	1	5.759%	2.259%	0.500%	11.575%	11.575%	112,521.45	71	(22)	2,795,627.37	DM9579	November 2025	
6	Term	100%	22,142.32	2,221,238.12	22	FUT	1-year CMT	Monthly	1	5.286%	1.736%	0.500%	10.671%	10.671%	20,278.69	104	0.00	7,398,750.00	DM9579	November 2025	
6	Term	100%	18,593.75	2,532,295.23	31	FUT	1-year CMT	Monthly	1	5.487%	1.988%	0.500%	10.331%	10.331%	16,422.49	(20)	0.00	8,738,375.00	DM9579	November 2025	
6	Modified Term	100%	16,987.75	1,542,862.36	33	FUT	1-year CMT	Monthly	1	5.338%	1.837%	0.500%	10.714%	10.714%	10,642.04	(20)	(22)	1,217,712.01	DM9579	November 2025	
6	Line of Credit	100%	2,911,535.83	477,101,569.37	22	FUT	1-year CMT	Monthly	1	5.608%	2.107%	0.500%	11.207%	11.207%	(19)	(19)	(22)	84,152,286.23	DM9581	December 2025	
6	Modified Term	100%	316,020.77	316,020.77	21	FUT	1-year CMT	Monthly	1	5.590%	2.049%	0.500%	11.228%	11.228%	113,368.95	21	(22)	2,826,358.38	DM9581	December 2025	
6	Term	100%	26,256.20	2,221,238.12	22	FUT	1-year CMT	Monthly	1	5.708%	2.049%	0.500%	11.481%	11.481%	20,278.69	110	0.00	7,398,750.00	DM9581	December 2025	
6	Modified Term	100%	2,407.61	1,586,593.41	23	FUT	1-year CMT	Monthly	1	5.372%	1.871%	0.500%	10.501%	10.501%	14,642.04	(20)	(22)	1,220,287.35	DM9581	December 2025	
6	Term	100%	19,018.88	2,453,295.23	30	FUT	1-year CMT	Monthly	1	5.517%	2.018%	0.500%	10.789%	10.789%	16,422.49	(20)	0.00	8,738,375.00	DM9581	December 2025	
6	Line of Credit	100%	1,271,002.54	564,142,980.61	22	FUT	1-year CMT	Monthly	1	5.590%	2.049%	0.500%	11.628%	11.628%	(19)	(19)	(22)	103,517,302.49	DM9884	November 2025	
6	Modified Term	100%	127,855.01	1,278,855.01	22	FUT	1-year CMT	Monthly	1	5.708%	2.049%	0.500%	11.628%	11.628%	123,521.59	48	(22)	3,795,699.93	DM9884	November 2025	
6	Modified Term	100%	5,922.72	5,876,984.79	20	FUT	1-year CMT	Monthly	1	5.719%	2.249%	0.500%	11.881%	11.881%	47,236.90	(20)	(22)	3,499,344.69	DM9884	November 2025	
6	Term	100%	34,722.15	3,190,698.18	16	FUT	1-year CMT	Monthly	1	5.851%	2.343%	0.500%	11.589%	11.589%	31,717.02	39	0.00	7,174,750.00	DM9884	November 2025	
6	Term	100%	32,310.90	3,844,508.56	21	FUT	1-year CMT	Monthly	1	5.677%	2.165%	0.500%	11.628%	11.628%	29,851.50	(20)	0.00	11,727,750.00	DM9884	November 2025	
6	Line of Credit	100%	18,257,361.32	1,800,272,577.76	16	FUT	1-year CMT	Monthly	1	5.870%	2.360%	0.500%	11.740%	11.740%	(19)	(19)	(22)	563,332,074.90	DM9388	November 2025	
6	Modified Term	100%	1,063,572.20	1,063,572.20	15	FUT	1-year CMT	Monthly	1	6.013%	2.507%	0.500%	11.962%	11.962%	720,557.89	54	(22)	15,307,333.73	DM9388	November 2025	
6	Modified Term	100%	567,448.45	24,870,072.15	13	FUT	1-year CMT	Monthly	1	6.017%	2.539%	0.500%	11.857%	11.857%	311,112.06	(20)	(22)	18,172,261.60	DM9388	November 2025	
6	Term	100%	188,807.07	7,698,042.24	13	FUT	1-year CMT	Monthly	1	5.978%	2.465%	0.500%	11.899%	11.899%	156,177.42	(20)	0.00	45,883,325.00	DM9388	November 2025	
6	Term	100%	179,369.83	6,723,350.75	12	FUT	1-year CMT	Monthly	1	6.029%	2.577%	0.500%	11.787%	11.787%	167,466.13	67	0.00	0.00	34,715,075.00	DM9388	November 2025
6	Line of Credit	100%	17,491,917.02	1,656,080,607.25	15	FUT	1-year CMT	Monthly	1	5.834%	2.330%	0.500%	11.707%	11.707%	(19)	(19)	(22)	596,086,172.25	DM9393	December 2025	
6	Modified Term	100%	1,034,801.88	1,034,801.88	14	FUT	1-year CMT	Monthly	1	6.046%	2.549%	0.500%	11.940%	11.940%	750,841.89	52	(22)	15,969,050.13	DM9393	December 2025	
6	Modified Term	100%	600,469.95	26,698,193.66	14	FUT	1-year CMT	Monthly	1	6.015%	2.537%	0.500%	11.895%	11.895%	356,862.29	(20)	(22)	20,235,271.85	DM9393	December 2025	
6	Term	100%	220,605.52	7,507,204.88	10	FUT	1-year CMT	Monthly	1	6.059%	2.553%	0.500%	11.642%	11.642%	205,786.54	68	0.00	0.00	39,752,825.00	DM9393	December 2025
6	Term	100%	195,481.66	7,760,975.99	13	FUT	1-year CMT	Monthly	1	5.963%	2.456%	0.500%	11.843%	11.843%	162,922.63	(20)	0.00	47,823,325.00	DM9393	December 2025	
6	Line of Credit	100%	17,755,860.42	3,764,086,504.60	28	FUT	1-year CMT	Monthly	1	5.728%	2.224%	0.500%	10.915%	10.915%	(19)	(19)	(22)	750,039,777.26	DM4227	December 2025	
6	Modified Term	100%	1,047,752.33	1,047,752.33	28	FUT	1-year CMT	Monthly	1	5.711%	2.210%	0.500%	10.788%	10.788%	815,420.82	59	(22)	251,207,307.95	DM4227	December 2025	

Group	Payment Plan	Percentage of Pool in Trust	HECM MBS Principal Balance(2)	HECM Loan Balance	Approximate Weighted HECM Age (in months) (3)	HECM Interest Type	Index	Rate Reset Frequency (4)	Next Rate Reset Month (5)	Approximate Weighted Average Gross Interest Rate (6)	Approximate Weighted Average Gross Margin(7)	Approximate Weighted Average Lifetime Interest Rate Floor(8)	Approximate Weighted Average Gross Interest Rate Cap(9)	Approximate Weighted Average MIP Fee(10)	Approximate Weighted Average Servicing Fee Margin(11)	Monthly Servicing Fee(12)	Initial Monthly Scheduled Draw(13)	Subsequent Monthly Scheduled Draw(14)	Approximate Weighted Average Draw Term (in months) (15)	Initial Available Line of Credit(16)	Available Line of Credit(17)	Maximum Claim Amount(18)	Pool Number	HECM MBS Issue Date
6	Modified Tenure	100%	\$ 493,277.95	\$ 35,699,536.36	27	FUT	1-year CMT	Monthly	1	5.888%	2.387%	2.387%	11.485%	0.500%	0.360%	(21)	\$ 2,257,181.38	\$ 232,957.63	(20)	(22) \$ 16,682,956.35	0.00	\$ 124,573,025.00	D04227	December 2025
6	Tenure	100%	150,891.71	18,355,904.18	31	FUT	1-year CMT	Monthly	1	5.711%	2.240%	2.240%	11.026%	0.500%	0.360%	(21)	121,535.65	121,535.65	(20)	\$	0.00	57,303,825.00	D04227	December 2025
6	Term	100%	150,855.29	13,170,142.29	25	FUT	1-year CMT	Monthly	1	5.706%	2.204%	2.204%	11.108%	0.500%	0.360%	(21)	123,976.46	124,379.83	(6)	0.00	0.00	35,115,750.00	D04227	December 2025
6	Line of Credit	100%	1,732,074.67	45,000,266.62	23	FUT	1-year CMT	Monthly	1	5.688%	2.190%	2.190%	10.907%	0.500%	0.360%	(21)	2,000.00	2,000.00	(20)	(22)	8,228,363.57	99,247,760.00	D09094	December 2025
6	Modified Tenure	100%	33,045.83	465,078.85	24	FUT	1-year CMT	Monthly	1	5.815%	2.343%	2.343%	12.526%	0.500%	0.360%	(21)	15,370.98	14,070.00	20	(22)	294,153.11	1,552,825.00	D09094	December 2025
6	Modified Term	100%	2,182.55	2,182.55	33	FUT	1-year CMT	Monthly	1	5.798%	2.309%	2.309%	9.632%	0.500%	0.360%	(21)	79.39	79.39	(20)	(22)	143,537.30	722,000.00	D09094	December 2025
6	Tenure	100%	1,592.44	71,085.51	38	FUT	1-year CMT	Monthly	1	6.127%	2.625%	2.625%	12.355%	0.500%	0.360%	(21)	79.39	79.39	(20)	0.00	0.00	185,000.00	D09094	December 2025

- The information in this Updated Exhibit A is provided by the Sponsor as of February 1, 2026. It is based on information regarding the HECM MBS, the related Participations and the HECMs related to the Participations underlying the Group 1 and 4 Trust Assets. All weighted averages provided in this Updated Exhibit A are weighted based on the outstanding principal amounts of the Participations underlying the related HECM MBS or Ginnie Mae Platinum Certificate backed by HECM MBS for such payment plan as of February 1, 2026. The information shown in this Updated Exhibit A is for 100% of the relevant pool; however, the Group 4 through 6 securities are only entitled to the Group 4 through 6 Trust Assets.
- The HECM MBS Principal Balance is the sum of the outstanding principal amounts of the Participations underlying the related HECM MBS or Ginnie Mae Platinum Certificate backed by HECM MBS for such payment plan as of February 1, 2026.
- The Approximate Weighted Average HECM Age (in months) is the weighted average age of the HECMs related to the Participations underlying the related HECM MBS or Ginnie Mae Platinum Certificate backed by HECM MBS for such payment plan as of February 1, 2026.
- The Rate Reset Frequency is a period, whether annually or monthly, that the interest rate of each adjustable rate HECM resets under the interest rate formula and HECM loan documents applicable to each adjustable rate HECM.
- The Approximate Weighted Average Next Rate Reset Month is the weighted average number of months until the interest rate of each adjustable rate HECM resets under the interest rate formula and HECM loan documents applicable to each adjustable rate HECM. For example, an entry of "1" signifies that the Approximate Weighted Average Next Rate Reset Month for the adjustable rate HECM's rate is the first day of March 2026.
- The Approximate Weighted Average Gross Interest Rate is the weighted average of the gross interest rates of the HECMs related to the Participations underlying the related HECM MBS or Ginnie Mae Platinum Certificate backed by HECM MBS for such payment plan as of February 1, 2026.
- The Approximate Weighted Average Gross Margin is the weighted average of the gross margins of the adjustable rate HECMs related to the Participations underlying the related HECM MBS or Ginnie Mae Platinum Certificate backed by HECM MBS for such payment plan as of February 1, 2026.
- The Approximate Weighted Average Gross Lifetime Interest Rate Floor is the weighted average of the lowest interest rates possible based on the interest rate formula and HECM loan documents applicable to the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2026.
- The Approximate Weighted Average Gross Lifetime Interest Rate Cap is the weighted average of the maximum interest rates possible based on the interest rate formula and HECM loan documents applicable to the adjustable rate HECMs related to the Participations underlying the related HECM MBS for such payment plan as of February 1, 2026.

- (10) The Approximate Weighted Average MIP Fee is the weighted average of the MIP Fees of the HECMs related to the Participations underlying the related HECM MBS or Ginnie Mae Platinum Certificate backed by HECM MBS for such payment plan as of February 1, 2026. The MIP Fee is charged for FHA mortgage insurance. The MIP Fee is the monthly mortgage insurance premium ("MIP") that accrues on each HECM.
- (11) The Approximate Weighted Average Servicing Fee Margin is the weighted average of the Servicing Fee Margins of the HECMs related to the Participations underlying the related HECM MBS or Ginnie Mae Platinum Certificate backed by HECM MBS for such payment plan as of February 1, 2026. The Servicing Fee Margin represents (together with the Monthly Servicing Fee, if any) the amount of the servicing compensation payable to the Issuer to cover the Issuer's servicing costs. The Servicing Fee Margin includes the Guaranty Fee charged by Ginnie Mae for the HECM MBS or Ginnie Mae Platinum Certificate backed by HECM MBS guaranty at the annual rate of 0.06% and a participation agent fee, if any. The Approximate Weighted Average Servicing Fee Margin is included in the rates shown in the columns for Approximate Weighted Average Gross Interest Rate, Approximate Weighted Average Gross Margin, Approximate Weighted Average Gross Lifetime Interest Rate Floor and Approximate Weighted Average Gross Lifetime Interest Rate Cap.
- (12) The Monthly Servicing Fee is the aggregate monthly servicing fee payable to the Issuer if the full amount of the servicing cost is not included in the HECM interest rate and is in addition to the Servicing Fee Margin.
- (13) The Initial Monthly Scheduled Draw is the aggregate monthly amount that is payable to borrowers in a given month under certain types of payment plans during the first twelve month disbursement period.
- (14) The Subsequent Monthly Scheduled Draw is the aggregate monthly amount that is payable to borrowers in a given month under certain types of payment plans after the first twelve month disbursement period.
- (15) The Approximate Weighted Average Remaining Draw Term (in months) is the weighted average of the remaining draw terms of the HECMs related to the Participations underlying the related HECM MBS or Ginnie Mae Platinum Certificate backed by HECM MBS for such payment plan. The remaining draw term represents the number of months over which a borrower with a term or modified term payment plan will receive Monthly Scheduled Draws as of February 1, 2026.
- (16) The Initial Available Line of Credit is the aggregate of the lines of credit available to borrowers under the Modified Term, Modified Tenure and Line of Credit payment plans during the first twelve month disbursement period. The Initial Available Line of Credit does not include set asides for the Monthly Servicing Fee, if any, property charges (such as taxes, hazard insurance, ground rents or assessments) or repairs, if any.
- (17) The Available Line of Credit is the aggregate of the lines of credit available to borrowers under the Modified Term, Modified Tenure and Line of Credit payment plans during the lives of their related HECMs. The Available Line of Credit does not include set asides for the Monthly Servicing Fee, if any, property charges (such as taxes, hazard insurance, ground rents or assessments) or repairs, if any.
- (18) The sum of the applicable Maximum Claim Amounts with respect to each HECM.
- (19) These HECMs do not have draw terms or monthly scheduled draws.
- (20) Borrowers who select tenure or modified tenure payment plans have a right to receive monthly draws for their tenure in the property.
- (21) These HECMs do not have a flat Monthly Servicing Fee in addition to the Servicing Fee Margin.

(22) The Lines of Credit related to these HECMs are fully drawn.

(23) Platinum Pool

The actual HECM ages, gross interest rates, gross margins, gross lifetime interest rate floors, gross lifetime interest rate caps, MIP Fees, Servicing Fee Margins and remaining draw terms of many of the HECMs related to the Participations underlying the Group 4 through 6 Trust Assets will differ from the approximate weighted averages shown above, perhaps significantly. See *“The Trust Assets — The Participations” in this Supplement*.



**\$288,999,860**

**Government National  
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**Guaranteed HECM MBS REMIC  
Pass-Through Securities  
and MX Securities  
Ginnie Mae REMIC Trust 2026-H07**

**OFFERING CIRCULAR SUPPLEMENT  
February 23, 2026**

**Citigroup  
Roberts & Ryan Investments Inc.**

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