

**\$4,076,202,565**  
**Government National Mortgage Association**  
**GINNIE MAE<sup>®</sup>**  
**Guaranteed REMIC Pass-Through Securities**  
**and MX Securities**  
**Ginnie Mae REMIC Trust 2026-025**

**The Securities**

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

**The Ginnie Mae Guaranty**

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

**The Trust and its Assets**

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

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

**See “Risk Factors” beginning on page S-17 which highlights some of these risks.**

The Sponsor and the Co-Sponsor will offer the securities from time to time in negotiated transactions at varying prices. We expect the closing date to be 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 “exempt securities” under the Securities Exchange Act of 1934.

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
<b>Security Group 1</b>						
DA	\$175,000,000	4.500%	SEQ	FIX	38385MZV1	October 2051
DB	50,000,000	5,000	SEQ	FIX	38385MZW9	February 2056
DI	15,909,090	5,500	NTL(SEQ)	FIX/IO	38385MZX7	October 2051
DN(1)	25,000,000	5,000	SEQ	FIX	38385MZY5	May 2053
FD	125,000,000	(5)	PT	FLT	38385MZZ2	February 2056
SD	125,000,000	(5)	NTL(PT)	INV/IO	38385MA22	February 2056
<b>Security Group 2</b>						
F	363,306,303	(5)	PT	FLT	38385MA30	February 2056
PA(1)	144,004,000	4,500	PAC/AD	FIX	38385MA48	December 2054
PL(1)	117,000	4,500	PAC/AD	FIX	38385MA55	February 2056
PN(1)	16,560,000	4,500	PAC/AD	FIX	38385MA63	February 2056
S	363,306,303	(5)	NTL(PT)	INV/IO	38385MA71	February 2056
ZU(1)	20,972,152	4,500	SUP	FIX/Z	38385MA89	February 2056
<b>Security Group 3</b>						
CP	43,912,000	4,500	PAC/AD	FIX	38385MA97	November 2055
CZ	332,000	4,500	PAC/AD	FIX/Z	38385MB21	February 2056
FB	30,000,000	(5)	PT	FLT	38385MB39	February 2056
FC	100,000,000	(5)	PT	FLT	38385MB47	February 2056
SB	30,000,000	(5)	NTL(PT)	INV/IO	38385MB54	February 2056
SC	100,000,000	(5)	NTL(PT)	INV/IO	38385MB62	February 2056
ZC(1)	5,756,000	4,500	SUP	FIX/Z	38385MB70	February 2056
<b>Security Group 4</b>						
FA	104,993,617	(5)	PT	FLT	38385MB88	February 2056
SA	104,993,617	(5)	NTL(PT)	INV/IO	38385MB96	February 2056
<b>Security Group 5</b>						
FH	112,520,533	(5)	PT	FLT	38385MC20	February 2056
HP(1)	61,282,000	5,000	PAC	FIX	38385MC38	February 2056
HY(1)	258,000	5,000	PAC	FIX	38385MC46	February 2056
NS(1)	8,496,756	(5)	SUP	INV	38385MC53	February 2056
QF(1)	42,483,777	(5)	SUP	FLT	38385MC61	February 2056
SH	112,520,533	(5)	NTL(PT)	INV/IO	38385MC79	February 2056
TH(1)	42,483,777	(5)	NTL(SUP)	INV/IO	38385MC87	February 2056
<b>Security Group 6</b>						
AE(1)	41,631,000	4,500	PAC/AD	FIX	38385MC95	January 2056
AF	50,000,000	(5)	PT	FLT	38385MD29	February 2056
AY(1)	627,000	4,500	PAC/AD	FIX	38385MD37	February 2056
BF	50,000,000	(5)	PT	FLT	38385MD45	February 2056
IM(1)	7,043,000	6,000	NTL(PAC/AD)	FIX/IO	38385MD52	February 2056
JA(1)	40,481,000	4,500	PAC/AD	FIX	38385MD60	September 2055
JJ(1)	7,043,000	6,000	NTL(PAC/AD)	FIX/IO	38385MD78	February 2056
JL(1)	1,777,000	4,500	PAC/AD	FIX	38385MD86	February 2056
SK	100,000,000	(5)	NTL(PT)	INV/IO	38385MD94	February 2056
ZA(1)	7,742,000	5,500	SUP	FIX/Z	38385ME28	February 2056
ZI(1)	7,742,000	5,500	SUP	FIX/Z	38385ME36	February 2056
<b>Security Group 7</b>						
FG	41,666,666	(5)	PT	FLT	38385ME44	February 2056
GA(1)	100,000,000	4,500	SEQ	FIX	38385ME51	May 2053
GB	25,000,000	5,000	SEQ	FIX	38385ME69	February 2056
GI	9,090,909	5,500	NTL(SEQ)	FIX/IO	38385ME77	May 2053
SG	41,666,666	(5)	NTL(PT)	INV/IO	38385ME85	February 2056
<b>Security Group 8</b>						
FK(1)	125,000,000	(5)	PT	FLT	38385ME93	February 2056
KI	15,921,833	6,000	NTL(PAC/AD)	FIX/IO	38385MF27	February 2056
KL(1)	479,861	4,500	PAC/AD	FIX	38385MF35	February 2056
KM	40,000,000	4,750	PAC/AD	FIX	38385MF43	November 2055
KN(1)	1,318,157	4,500	PAC/AD	FIX	38385MF50	February 2056
KP	63,732,982	4,500	PAC/AD	FIX	38385MF68	February 2056
KS	125,000,000	(5)	NTL(PT)	INV/IO	38385MF76	February 2056
TK(1)	125,000,000	(5)	NTL(PT)	INV/IO	38385MF84	February 2056
ZK	19,469,000	5,500	SUP	FIX/Z	38385MF92	February 2056

(Cover continued on next page)



**Ramirez & Co., Inc.**

The date of this Offering Circular Supplement is February 23, 2026.

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
<b>Security Group 9</b>						
FU	\$ 40,000,000	(5)	PT	FLT	38385MG26	February 2056
FV	130,000,000	(5)	PT	FLT	38385MG34	February 2056
SU	170,000,000	(5)	NTL(PT)	INV/IO	38385MG42	February 2056
TV	130,000,000	(5)	NTL(PT)	INV/IO	38385MG59	February 2056
<b>Security Group 10</b>						
PT	33,000,000	5.500%	PT	FIX	38385MG67	February 2056
<b>Security Group 11</b>						
FJ	80,000,000	(5)	PT	FLT	38385MG75	February 2056
FM	50,000,000	(5)	PT	FLT	38385MG83	February 2056
FW	20,000,000	(5)	PT	FLT	38385MG91	February 2056
JF	100,000,000	(5)	PT	FLT	38385MH25	February 2056
SJ	250,000,000	(5)	NTL(PT)	INV/IO	38385MH33	February 2056
TJ	80,000,000	(5)	NTL(PT)	INV/IO	38385MH41	February 2056
TM	70,000,000	(5)	NTL(PT)	INV/IO	38385MH58	February 2056
<b>Security Group 12</b>						
CF	25,000,000	(5)	PT	FLT	38385MH66	February 2066
DF	58,333,332	(5)	PT	FLT	38385MH74	February 2066
DS	58,333,332	(5)	NTL(PT)	INV/IO	38385MH82	February 2066
FE	250,000,000	(5)	PT	FLT	38385MH90	February 2066
FX(1)	100,000,004	(5)	PT	FLT	38385MJ23	February 2066
MS	100,000,004	(5)	NTL(PT)	INV/IO	38385MJ31	February 2066
SE	275,000,000	(5)	NTL(PT)	INV/IO	38385MJ49	February 2066
TA(1)	100,000,004	(5)	NTL(PT)	INV/IO	38385MJ56	February 2066
<b>Security Group 13</b>						
FN	56,000,000	(5)	PT	FLT	38385MJ64	February 2056
NA(1)	44,164,000	4.500	SEQ	FIX	38385MJ72	August 2052
NL(1)	14,836,000	4.500	SEQ	FIX	38385MJ80	February 2056
NT	10,000,000	3.000	PT	FIX	38385MJ98	February 2056
SN	56,000,000	(5)	NTL(PT)	INV/IO	38385MK21	February 2056
<b>Security Group 14</b>						
EA(1)	35,090,000	4.500	SC/PAC/AD	FIX	38385MK39	February 2055
EI(1)	5,907,500	6.000	NTL(SC/PAC/AD)	FIX/IO	38385MK47	February 2055
EZ(1)	355,000	4.500	SC/PAC/AD	FIX/Z	38385MK54	February 2055
ZE	7,555,955	5.500	SC/SUP	FIX/Z	38385MK62	February 2055
<b>Security Group 15</b>						
BI	4,304,862	6.500	NTL(SC/PT)	FIX/IO	38385MK70	September 2055
BP(1)	49,597,000	4.500	SC/PAC/AD	FIX	38385MK88	January 2056
BZ(1)	2,408,000	4.500	SC/PAC/AD	FIX/Z	38385MK96	January 2056
ZB	16,378,131	4.500	SC/SUP	FIX/Z	38385ML20	January 2056
<b>Security Group 16</b>						
FL(1)	66,656,000	(5)	PAC/AD	FLT	38385ML38	February 2056
LA(1)	63,399,000	4.500	PAC/AD	FIX	38385ML46	February 2054
LZ(1)	3,257,000	4.500	PAC/AD	FIX/Z	38385ML53	February 2056
SL(1)	66,656,000	(5)	NTL(PAC/AD)	INV/IO	38385ML61	February 2056
ZL(1)	16,720,264	5.500	SUP	FIX/Z	38385ML79	February 2056
<b>Security Group 17</b>						
EF	20,000,000	(5)	PT	FLT	38385ML87	February 2066
ES(1)	20,000,000	(5)	NTL(PT)	INV/IO	38385ML95	February 2066
FT	25,000,000	(5)	TAC/AD	FLT	38385MM29	February 2066
IO	253,958	0.125	NTL(PT)	FIX/IO	38385MM37	February 2066
IT	25,000,000	(5)	NTL(TAC/AD)	INV/IO	38385MM45	February 2066
ST(1)	25,000,000	(5)	NTL(TAC/AD)	INV/IO	38385MM52	February 2066
ZT	277,953	6.500	SUP	FIX/Z	38385MM60	February 2066
<b>Security Group 18</b>						
GC(1)	18,785,000	4.500	SC/SEQ	FIX	38385MM78	October 2054
GL(1)	847,604	4.500	SC/SEQ	FIX	38385MM86	October 2054
GN(1)	1,429,000	4.500	SC/SEQ	FIX	38385MM94	October 2054
LF(1)	28,082,138	(5)	SC/PT	FLT	38385MN28	October 2054
LS(1)	28,082,138	(5)	NTL(SC/PT)	INV/IO	38385MN36	October 2054
<b>Security Group 19</b>						
CS(1)	50,000,000	(5)	NTL(PAC/AD)	INV/IO	38385MN44	February 2056
FS(1)	50,000,000	(5)	PAC/AD	FLT	38385MN51	February 2056
KA(1)	46,586,000	4.500	PAC/AD	FIX	38385MN69	May 2055
KJ(1)	2,171,000	4.500	PAC/AD	FIX	38385MN77	November 2055
KW(1)	1,243,000	4.500	PAC/AD	FIX	38385MN85	February 2056
KZ(1)	12,542,202	5.500	SUP	FIX/Z	38385MN93	February 2056
<b>Security Group 20</b>						
FP	30,000,000	(5)	PAC/AD	FLT	38385MP26	February 2056
FQ(1)	70,000,000	(5)	PAC/AD	FLT	38385MP34	February 2056
QA(1)	65,931,000	4.500	PAC/AD	FIX	38385MP42	December 2051
QB	29,068,000	4.500	PAC/AD	FIX	38385MP59	August 2055
QY(1)	5,001,000	4.500	PAC/AD	FIX	38385MP67	February 2056
SP(1)	100,000,000	(5)	NTL(PAC/AD)	INV/IO	38385MP75	February 2056
TI	30,000,000	(5)	NTL(PAC/AD)	INV/IO	38385MP83	February 2056
TP(1)	70,000,000	(5)	NTL(PAC/AD)	INV/IO	38385MP91	February 2056
ZM(1)	32,870,801	5.500	SUP	FIX/Z	38385MQ25	February 2056
<b>Security Group 21</b>						
FY	50,000,000	(5)	PAC/AD	FLT	38385MQ33	February 2056
JP(1)	48,811,000	4.500	PAC/AD	FIX	38385MQ41	November 2055
JY(1)	1,189,000	4.500	PAC/AD	FIX	38385MQ58	February 2056
SY(1)	50,000,000	(5)	NTL(PAC/AD)	INV/IO	38385MQ66	February 2056
TB	50,000,000	(5)	NTL(PAC/AD)	INV/IO	38385MQ74	February 2056
ZN(1)	16,435,401	5.500	SUP	FIX/Z	38385MQ82	February 2056
<b>Security Group 22</b>						
GP(1)	86,761,000	6.500	PAC/AD	FIX	38385MQ90	February 2056
ZG	13,760,976	6.500	SUP	FIX/Z	38385MR24	February 2056
<b>Security Group 23</b>						
WI(1)	138,557,094	(5)	NTL(SC/PT)	WAC/IO	38385MR32	November 2054
<b>Security Group 24</b>						
UI(1)	47,949,586	(5)	NTL(SC/PT)	WAC/IO	38385MR40	August 2055
<b>Security Group 25</b>						
TW(1)	155,966,399	(5)	NTL(SC/PT)	WAC/IO	38385MR57	August 2054

(Cover continued on next page)

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
<b>Security Group 26</b>						
WT(1) .....	\$153,583,741	(5)	NTL(SC/PT)	WAC/IO	38385MR65	December 2054
<b>Security Group 27</b>						
HF .....	100,000,000	(5)	PT	FLT	38385MR73	February 2066
HS .....	100,000,000	(5)	NTL(PT)	INV/IO	38385MR81	February 2066
<b>Residual</b>						
RR .....	0	0.000%	NPR	NPR	38385MR99	February 2066

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

## AVAILABLE INFORMATION

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

- this Offering Circular Supplement (this “Supplement”),
- the Base Offering Circular and
- in the case of the Group 14, 15, 18 and 23 through 26 securities, each disclosure document relating to the Underlying Certificates (the “Underlying Certificate Disclosure Documents”).

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

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

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

---

## TABLE OF CONTENTS

	<u>Page</u>		<u>Page</u>
Terms Sheet .....	S-3	ERISA Matters .....	S-73
Risk Factors .....	S-17	Legal Investment Considerations .....	S-74
The Trust Assets .....	S-21	Plan of Distribution .....	S-74
Ginnie Mae Guaranty .....	S-23	Increase in Size .....	S-74
Description of the Securities .....	S-23	Legal Matters .....	S-74
Yield, Maturity and Prepayment		Schedule I: Available Combinations .....	S-I-1
Considerations .....	S-27	Schedule II: Scheduled Principal	
Certain United States Federal Income		Balances .....	S-II-1
Tax Consequences .....	S-71	Exhibit A: Underlying Certificates .....	A-1

## 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:** BMO Capital Markets Corp.

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

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

**Tax Administrator:** The Trustee

**Closing Date:** February 27, 2026

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

### Trust Assets:

<u>Trust Asset Group or Subgroup<sup>(2)</sup></u>	<u>Trust Asset Type</u>	<u>Certificate Rate</u>	<u>Original Term To Maturity (in years)</u>
1	Ginnie Mae II	5.500%	30
2	Ginnie Mae II	5.500%	30
3	Ginnie Mae II	5.500%	30
4	Ginnie Mae II	7.000%	30
5	Ginnie Mae II	5.500%	30
6A	Ginnie Mae II	6.000%	30
6B	Ginnie Mae II	6.000%	30
7	Ginnie Mae II	5.500%	30
8	Ginnie Mae II	6.000%	30
9	Ginnie Mae II	6.000%	30
10	Ginnie Mae II	5.500%	30
11	Ginnie Mae II	5.500%	30
12A	Ginnie Mae II	6.500%	40
12B	Ginnie Mae II	6.500%	40
13	Ginnie Mae II	5.500%	30
14	Underlying Certificate	(1)	(1)
15A	Underlying Certificate	(1)	(1)
15B	Underlying Certificates	(1)	(1)
16	Ginnie Mae II	5.500%	30
17A	Ginnie Mae II	6.500%	40
17B	Ginnie Mae II	6.625%	40
17C	Ginnie Mae II	6.500%	40
17D	Ginnie Mae II	6.625%	40
18	Underlying Certificates	(1)	(1)
19	Ginnie Mae II	5.500%	30
20	Ginnie Mae II	5.500%	30

<u>Trust Asset Group or Subgroup<sup>(2)</sup></u>	<u>Trust Asset Type</u>	<u>Certificate Rate</u>	<u>Original Term To Maturity (in years)</u>
21	Ginnie Mae II	5.500%	30
22	Ginnie Mae II	6.500%	30
23	Underlying Certificates	(1)	(1)
24	Underlying Certificates	(1)	(1)
25	Underlying Certificates	(1)	(1)
26	Underlying Certificates	(1)	(1)
27	Ginnie Mae II	6.000%	40

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

<sup>(2)</sup> The Group 6, 12, 15 and 17 Trust Assets consist of the enumerated subgroups (each, a “Subgroup”).

**Security Groups:** This series of Securities consists of multiple Security Groups (each, a “Group”), as shown on the front cover of this Supplement and on Schedule I to this Supplement. Except in the case of certain MX Classes in Groups 2, 3, 16, 19, 20, 21, 23, 24, 25 and 26, payments on each Group will be based solely on payments on the Trust Asset Group with the same numerical designation.

**Assumed Characteristics of the Mortgage Loans Underlying the Group 1 through 13, 16, 17, 19, 20, 21, 22 and 27 Trust Assets<sup>(1)</sup>:**

<u>Principal Balance</u>	<u>Weighted Average Remaining Term to Maturity (in months)</u>	<u>Weighted Average Loan Age (in months)</u>	<u>Weighted Average Mortgage Rate<sup>(2)</sup></u>
<b>Group 1 Trust Assets</b>			
\$375,000,000	356	1	6.023%
<b>Group 2 Trust Assets</b>			
\$544,959,455	334	22	6.070%
<b>Group 3 Trust Assets</b>			
\$180,000,000	336	20	6.067%
<b>Group 4 Trust Assets</b>			
\$104,993,617	351	4	7.482%
<b>Group 5 Trust Assets</b>			
\$225,041,066	359	1	6.059%
<b>Subgroup 6A Trust Assets</b>			
\$100,000,000	354	1	6.526%
<b>Subgroup 6B Trust Assets</b>			
\$100,000,000	354	1	6.526%
<b>Group 7 Trust Assets</b>			
\$166,666,666	357	2	6.047%
<b>Group 8 Trust Assets</b>			
\$250,000,000	354	2	6.539%
<b>Group 9 Trust Assets</b>			
\$170,000,000	354	2	6.539%

<u>Principal Balance</u>	<u>Weighted Average Remaining Term to Maturity (in months)</u>	<u>Weighted Average Loan Age (in months)</u>	<u>Weighted Average Mortgage Rate<sup>(2)</sup></u>
<b>Group 10 Trust Assets</b>			
\$33,000,000	354	2	6.059%
<b>Group 11 Trust Assets</b>			
\$250,000,000	358	1	6.060%
<b>Subgroup 12A Trust Assets<sup>(3)</sup></b>			
\$393,939,396	474	4	6.946%
<b>Subgroup 12B Trust Assets<sup>(3)</sup></b>			
\$39,393,940	474	4	6.946%
<b>Group 13 Trust Assets</b>			
\$125,000,000	352	7	6.043%
<b>Group 16 Trust Assets</b>			
\$150,032,264	357	1	6.051%
<b>Subgroup 17A Trust Assets<sup>(3)</sup></b>			
\$19,934,150	477	1	6.909%
<b>Subgroup 17B Trust Assets<sup>(3)</sup></b>			
\$65,850	458	20	7.125%
<b>Subgroup 17C Trust Assets<sup>(3)</sup></b>			
\$25,089,845	476	3	7.031%
<b>Subgroup 17D Trust Assets<sup>(3)</sup></b>			
\$188,108	458	20	7.125%
<b>Group 19 Trust Assets</b>			
\$112,542,202	357	1	6.051%
<b>Group 20 Trust Assets</b>			
\$232,870,801	359	1	6.059%
<b>Group 21 Trust Assets</b>			
\$116,435,401	359	1	6.059%
<b>Group 22 Trust Assets</b>			
\$100,521,976	351	4	7.050%
<b>Group 27 Trust Assets<sup>(3)</sup></b>			
\$100,000,000	478	2	6.600%

<sup>(1)</sup> As of February 1, 2026.

<sup>(2)</sup> The Mortgage Loans underlying the Group 1 through 13, 16, 17, 19, 20, 21, 22 and 27 Trust Assets may bear interest at rates ranging from 0.25% to 1.50% per annum above the related Certificate Rate.

<sup>(3)</sup> The Mortgage Loans underlying the Group 12, 17 and 27 Trust Assets are modified loans with terms greater than or equal to 361 but not more than 480 months from the pool issuance date.

The actual remaining terms to maturity, loan ages and Mortgage Rates of many of the Mortgage Loans underlying the Group 1 through 13, 16, 17, 19, 20, 21, 22 and 27 Trust Assets will differ from the weighted averages shown above, perhaps significantly. See *“The Trust Assets — The Mortgage Loans”* in this Supplement.

**Characteristics of the Group 14, 15, 18 and 23 through 26 Trust Assets:** See Exhibit A to this Supplement for certain information regarding the characteristics of the related Underlying Certificates.

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

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

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

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

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

Class	Interest Rate Formula(1)	Initial Interest Rate(2)	Minimum Rate	Maximum Rate	Delay (in days)	30-day Average SOFR for Minimum Interest Rate
<b>Security Group 1</b>						
FD	30-day Average SOFR + 0.85%	4.5520000%	0.85%	6.50000000%	0	0.00%
S	5.65% – 30-day Average SOFR	1.9480000%	0.00%	5.65000000%	0	5.65%
<b>Security Group 2</b>						
F	30-day Average SOFR + 0.92%	4.6012500%	0.92%	6.00000000%	0	0.00%
S	5.08% – 30-day Average SOFR	1.3987500%	0.00%	5.08000000%	0	5.08%
<b>Security Group 3</b>						
FB	30-day Average SOFR + 1.20%	4.8996200%	1.20%	5.50000000%	0	0.00%
FC	30-day Average SOFR + 0.90%	4.5812500%	0.90%	6.00000000%	0	0.00%
SB	4.30% – 30-day Average SOFR	0.6003800%	0.00%	4.30000000%	0	4.30%
SC	5.10% – 30-day Average SOFR	1.4187500%	0.00%	5.10000000%	0	5.10%
<b>Security Group 4</b>						
FA	30-day Average SOFR + 0.77%	4.4555900%	0.77%	7.00000000%	0	0.00%
SA	6.23% – 30-day Average SOFR	2.5444100%	0.00%	6.23000000%	0	6.23%
<b>Security Group 5</b>						
FH	30-day Average SOFR + 0.90%	4.6735400%	0.90%	6.00000000%	0	0.00%
NF	30-day Average SOFR + 1.30%	4.9500000%	1.30%	6.00000000%	0	0.00%
NS	23.49999869% – (30-day Average SOFR × 4.99999965)	5.2499999%	0.00%	23.49999869%	0	4.70%
QF	30-day Average SOFR + 1.10%	4.7500000%	1.10%	6.00000000%	0	0.00%
SH	5.10% – 30-day Average SOFR	1.3264600%	0.00%	5.10000000%	0	5.10%
TH	4.90% – 30-day Average SOFR	0.2000000%	0.00%	0.20000000%	0	4.90%
<b>Security Group 6</b>						
AF	30-day Average SOFR + 0.83%	4.5112500%	0.83%	6.50000000%	0	0.00%
BF	30-day Average SOFR + 0.83%	4.5112500%	0.83%	6.50000000%	0	0.00%
SK	5.67% – 30-day Average SOFR	1.9887500%	0.00%	5.67000000%	0	5.67%
<b>Security Group 7</b>						
FG	30-day Average SOFR + 0.75%	4.4292400%	0.75%	7.00000000%	0	0.00%
SG	6.25% – 30-day Average SOFR	2.5707600%	0.00%	6.25000000%	0	6.25%
<b>Security Group 8</b>						
FK	30-day Average SOFR + 0.75%	4.4312500%	0.75%	6.50000000%	0	0.00%
KF	30-day Average SOFR + 0.85%	4.5312500%	0.85%	6.50000000%	0	0.00%
KS	5.65% – 30-day Average SOFR	1.9687500%	0.00%	5.65000000%	0	5.65%
TK	5.75% – 30-day Average SOFR	0.1000000%	0.00%	0.10000000%	0	5.75%

Class	Interest Rate Formula(1)	Initial Interest Rate(2)	Minimum Rate	Maximum Rate	Delay (in days)	30-day Average SOFR for Minimum Interest Rate
<b>Security Group 9</b>						
FU	30-day Average SOFR + 0.95%	4.6142000%	0.95%	6.00000000%	0	0.00%
FV	30-day Average SOFR + 0.90%	4.5575300%	0.90%	6.00000000%	0	0.00%
SU	5.05% – 30-day Average SOFR	1.3909000%	0.00%	5.05000000%	0	5.05%
TV	5.10% – 30-day Average SOFR	0.0500000%	0.00%	0.05000000%	0	5.10%
<b>Security Group 11</b>						
FJ	30-day Average SOFR + 1.12%	4.7842000%	1.12%	5.50000000%	0	0.00%
FM	30-day Average SOFR + 1.10%	5.0176500%	1.10%	5.50000000%	0	0.00%
FW	30-day Average SOFR + 1.10%	5.0176500%	1.10%	5.50000000%	0	0.00%
JF	30-day Average SOFR + 1.15%	4.8102000%	1.15%	5.50000000%	0	0.00%
SJ	4.35% – 30-day Average SOFR	0.6164300%	0.00%	4.35000000%	0	4.35%
TJ	4.38% – 30-day Average SOFR	0.0300000%	0.00%	0.03000000%	0	4.38%
TM	4.40% – 30-day Average SOFR	0.0500000%	0.00%	0.05000000%	0	4.40%
<b>Security Group 12</b>						
CF	30-day Average SOFR + 0.95%	4.6142000%	0.95%	6.00000000%	0	0.00%
DF	30-day Average SOFR + 0.70%	4.3642000%	0.70%	8.00000000%	0	0.00%
DS	7.30% – 30-day Average SOFR	3.6358000%	0.00%	7.30000000%	0	7.30%
FE	30-day Average SOFR + 0.95%	4.6142000%	0.95%	6.00000000%	0	0.00%
FX	30-day Average SOFR + 0.75%	4.4142000%	0.75%	7.00000000%	0	0.00%
MF	30-day Average SOFR + 0.80%	4.4642000%	0.80%	7.00000000%	0	0.00%
MS	6.20% – 30-day Average SOFR	2.5358000%	0.00%	6.20000000%	0	6.20%
SE	5.05% – 30-day Average SOFR	1.3858000%	0.00%	5.05000000%	0	5.05%
TA	6.25% – 30-day Average SOFR	0.0500000%	0.00%	0.05000000%	0	6.25%
<b>Security Group 13</b>						
FN	30-day Average SOFR + 0.74%	4.7816900%	0.74%	7.00000000%	0	0.00%
SN	6.26% – 30-day Average SOFR	2.2183100%	0.00%	6.26000000%	0	6.26%
<b>Security Group 16</b>						
FL	30-day Average SOFR + 0.80%	4.4581900%	0.80%	6.50000000%	0	0.00%
SL	5.70% – 30-day Average SOFR	2.0418100%	0.00%	5.70000000%	0	5.70%
<b>Security Group 17</b>						
EF	30-day Average SOFR + 0.80%	4.4578500%	0.80%	6.50000000%	0	0.00%
ES	5.70% – 30-day Average SOFR	2.0421500%	0.00%	5.70000000%	0	5.70%
FT	30-day Average SOFR + 0.75%	4.4142000%	0.75%	6.50000000%	0	0.00%
IT	5.75% – 30-day Average SOFR	0.0500000%	0.00%	0.05000000%	0	5.75%
ST	5.70% – 30-day Average SOFR	2.0358000%	0.00%	5.70000000%	0	5.70%
SX	5.70% – 30-day Average SOFR	2.0386200%	0.00%	5.70000000%	0	5.70%
<b>Security Group 18</b>						
LF	30-day Average SOFR + 0.65%	4.3115400%	0.65%	8.00000000%	0	0.00%
LS	7.35% – 30-day Average SOFR	3.6884600%	0.00%	7.35000000%	0	7.35%
<b>Security Group 19</b>						
CS	5.70% – 30-day Average SOFR	2.0418100%	0.00%	5.70000000%	0	5.70%
FS	30-day Average SOFR + 0.80%	4.4581900%	0.80%	6.50000000%	0	0.00%
<b>Security Groups 16 and 19</b>						
GF	30-day Average SOFR + 0.80%	4.4581900%	0.80%	6.50000000%	0	0.00%
GS	5.70% – 30-day Average SOFR	2.0418100%	0.00%	5.70000000%	0	5.70%
<b>Security Group 20</b>						
FP	30-day Average SOFR + 0.80%	4.7433800%	0.80%	6.50000000%	0	0.00%
FQ	30-day Average SOFR + 0.75%	4.6933800%	0.75%	6.50000000%	0	0.00%
PF	30-day Average SOFR + 0.85%	4.7933800%	0.85%	6.50000000%	0	0.00%
SP	5.65% – 30-day Average SOFR	1.7066200%	0.00%	5.65000000%	0	5.65%
TI	5.70% – 30-day Average SOFR	0.0500000%	0.00%	0.05000000%	0	5.70%
TP	5.75% – 30-day Average SOFR	0.1000000%	0.00%	0.10000000%	0	5.75%
<b>Security Group 21</b>						
FY	30-day Average SOFR + 0.80%	4.7433800%	0.80%	6.50000000%	0	0.00%
SY	5.65% – 30-day Average SOFR	1.7066200%	0.00%	5.65000000%	0	5.65%
TB	5.70% – 30-day Average SOFR	0.0500000%	0.00%	0.05000000%	0	5.70%
<b>Security Groups 20 and 21</b>						
PS	5.65% – 30-day Average SOFR	1.7066200%	0.00%	5.65000000%	0	5.65%
<b>Security Group 27</b>						
HF	30-day Average SOFR + 0.90%	4.5578600%	0.90%	6.00000000%	0	0.00%
HS	5.10% – 30-day Average SOFR	1.4421400%	0.00%	5.10000000%	0	5.10%

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

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

Each of Classes IW, TW, UI, WI and WT is a Weighted Average Coupon Class. Class IW 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. Class TW will accrue interest during each Accrual Period at a per annum interest rate equal to the weighted average of the interest rates of the Underlying Certificates included in the Group 25 Trust Assets for that Accrual Period, weighted based on the outstanding notional balance of each Underlying Certificate included in the Group 25 Trust Assets for the related Distribution Date (before giving effect to any payments on such Distribution Date). Class UI will accrue interest during each Accrual Period at a per annum interest rate equal to the weighted average of the interest rates of the Underlying Certificates included in the Group 24 Trust Assets for that Accrual Period, weighted based on the outstanding notional balance of each Underlying Certificate included in the Group 24 Trust Assets for the related Distribution Date (before giving effect to any payments on such Distribution Date). Class WI will accrue interest during each Accrual Period at a per annum interest rate equal to the weighted average of the interest rates of the Underlying Certificates included in the Group 23 Trust Assets for that Accrual Period, weighted based on the outstanding notional balance of each Underlying Certificate included in the Group 23 Trust Assets for the related Distribution Date (before giving effect to any payments on such Distribution Date). Class WT will accrue interest during each Accrual Period at a per annum interest rate equal to the weighted average of the interest rates of the Underlying Certificates included in the Group 26 Trust Assets for that Accrual Period, weighted based on the outstanding notional balance of each Underlying Certificate included in the Group 26 Trust Assets for the related Distribution Date (before giving effect to any payments on such Distribution Date). The approximate initial Interest Rate for each Weighted Average Coupon Class, which will be in effect for the first Accrual Period, is as follows:

<u>Class</u>	<u>Approximate Initial Interest Rate</u>
IW .....	0.21147%
TW .....	0.32310%
UI .....	0.28127%
WI .....	0.12299%
WT .....	0.15615%

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

**SECURITY GROUP 1**

The Group 1 Principal Distribution Amount will be allocated, concurrently, as follows:

- 33.3333333333% to FD, until retired
- 66.6666666667%, sequentially, to DA, DN and DB, in that order, until retired

**SECURITY GROUP 2**

The Group 2 Principal Distribution Amount and the ZU Accrual Amount will be allocated as follows:

- 66.6666666055% of the Group 2 Principal Distribution Amount to F, until retired

- The ZU Accrual Amount and 33.3333333945% of the Group 2 Principal Distribution Amount in the following order of priority:

1. Sequentially, to PA, PN and PL, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date

2. To ZU, until retired

3. Sequentially, to PA, PN and PL, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

### **SECURITY GROUP 3**

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

- The CZ Accrual Amount, sequentially, to CP and CZ, in that order, until retired
- 72.2222222222% of the Group 3 Principal Distribution Amount, concurrently, to FB and FC, pro rata, until retired
- The ZC Accrual Amount and 27.7777777778% of the Group 3 Principal Distribution Amount in the following order of priority:

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

2. To ZC, until retired

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

### **SECURITY GROUP 4**

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

### **SECURITY GROUP 5**

The Group 5 Principal Distribution Amount will be allocated, concurrently, as follows:

- 50% to FH, until retired
- 50% in the following order of priority:
  1. Sequentially, to HP and HY, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
  2. Concurrently, to NS and QF, pro rata, until retired
  3. Sequentially, to HP and HY, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

### **SECURITY GROUP 6**

The Subgroup 6A Principal Distribution Amount, the Subgroup 6B Principal Distribution, the ZA Accrual Amount and the ZJ Accrual Amount will be allocated as follows:

- 50% of the Subgroup 6A Principal Distribution Amount to AF, until retired

- The ZJ Accrual Amount and 50% of the Subgroup 6A Principal Distribution Amount in the following order of priority:

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

2. To ZJ, until retired

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

- 50% of the Subgroup 6B Principal Distribution Amount to BF, until retired

- The ZA Accrual Amount and 50% of the Subgroup 6B Principal Distribution Amount in the following order of priority:

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

2. To ZA, until retired

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

#### **SECURITY GROUP 7**

The Group 7 Principal Distribution Amount will be allocated, concurrently, as follows:

- 24.9999997% to FG, until retired
- 75.0000003%, sequentially, to GA and GB, in that order, until retired

#### **SECURITY GROUP 8**

The Group 8 Principal Distribution Amount and the ZK Accrual Amount will be allocated as follows:

- 50% of the Group 8 Principal Distribution Amount to FK, until retired
- The ZK Accrual Amount and 50% of the Group 8 Principal Distribution Amount in the following order of priority:

1. To KL, KM, KN and KP, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date, concurrently, as follows:

- a. 60.8473747051%, sequentially, to KP and KL, in that order, while outstanding

- b. 39.1526252949%, sequentially, to KM and KN, in that order, while outstanding

2. To ZK, until retired

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

#### **SECURITY GROUP 9**

The Group 9 Principal Distribution Amount will be allocated, concurrently, to FU and FV, pro rata, until retired

### **SECURITY GROUP 10**

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

### **SECURITY GROUP 11**

The Group 11 Principal Distribution Amount will be allocated, concurrently, to FJ, FM, FW and JF, pro rata, until retired

### **SECURITY GROUP 12**

The Subgroup 12A Principal Distribution Amount and the Subgroup 12B Principal Distribution Amount will be allocated, concurrently, as follows:

- 63.4615381296% of the Subgroup 12A Principal Distribution Amount to FE, until retired
- 23.0769237408% of the Subgroup 12A Principal Distribution Amount and 23.0769250296% of the Subgroup 12B Principal Distribution to FX, until retired
- 13.4615381296% of the Subgroup 12A Principal Distribution Amount and 13.4615374852% of the Subgroup 12B Principal Distribution to DF, until retired
- 63.4615374852% of the Subgroup 12B Principal Distribution Amount to CF, until retired

### **SECURITY GROUP 13**

The Group 13 Principal Distribution Amount will be allocated, concurrently, as follows:

- 52.8%, concurrently, to FN and NT, pro rata, until retired
- 47.2%, sequentially, to NA and NL, in that order, until retired

### **SECURITY GROUP 14**

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

- The EZ Accrual Amount, sequentially, to EA and EZ, in that order, until retired
- The Group 14 Principal Distribution Amount and the ZE Accrual Amount in the following order of priority:
  1. Sequentially, to EA and EZ, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
  2. To ZE, until retired
  3. Sequentially, to EA and EZ, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

### **SECURITY GROUP 15**

The Group 15 Principal Distribution Amount, the BZ Accrual Amount and the ZB Accrual Amount will be allocated as follows:

- The BZ Accrual Amount, sequentially, to BP and BZ, in that order, until retired

- The Group 15 Principal Distribution Amount and the ZB Accrual Amount in the following order of priority:

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

2. To ZB, until retired

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

#### **SECURITY GROUP 16**

The Group 16 Principal Distribution Amount, the LZ Accrual Amount and the ZL Accrual Amount will be allocated as follows:

- The LZ Accrual Amount, sequentially, to LA and LZ, in that order, until retired
- The Group 16 Principal Distribution Amount and the ZL Accrual Amount in the following order of priority:

1. To FL, LA and LZ, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date, concurrently, as follows:

- a. 50% to FL, while outstanding

- b. 50%, sequentially, to LA and LZ, in that order, while outstanding

2. To ZL, until retired

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

#### **SECURITY GROUP 17**

The Subgroup 17A Principal Distribution Amount, The Subgroup 17B Principal Distribution Amount, the Subgroup 17C Principal Distribution Amount, the Subgroup 17D Principal Distribution Amount and the ZT Accrual Amount will be allocated as follows:

- The Subgroup 17A Principal Distribution Amount and the Subgroup 17B Principal Distribution Amount to EF, until retired
- The Subgroup 17C Principal Distribution Amount, the Subgroup 17D Principal Distribution Amount and the ZT Accrual Amount in the following order of priority:

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

2. To ZT, until retired

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

#### **SECURITY GROUP 18**

The Group 18 Principal Distribution Amount will be allocated, concurrently, as follows:

- 57.1428565615% to LF, until retired
- 42.8571434385%, sequentially, to GC, GN and GL, in that order, until retired

### **SECURITY GROUP 19**

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

1. To FS, KA, KJ and KW, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date, concurrently, as follows:
  1. 50% to FS, while outstanding
  2. 50%, sequentially, to KA, KJ and KW, in that order, while outstanding
2. To KZ, until retired
3. To FS, KA, KJ and KW, in the same manner and order of priority as described in step 1. above, but without regard to their Aggregate Scheduled Principal Balance, until retired

### **SECURITY GROUP 20**

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

1. To FP, FQ, QA, QB and QY, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date, concurrently, as follows:
  - a. 50%, concurrently, to FP and FQ, pro rata, while outstanding
  - b. 50%, sequentially, to QA, QB and QY, in that order, while outstanding
2. To ZM, until retired
3. To FP, FQ, QA, QB and QY, in the same manner and order of priority as described in step 1. above, but without regard to their Aggregate Scheduled Principal Balance, until retired

### **SECURITY GROUP 21**

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

1. To FY, JP and JY, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date, concurrently, as follows:
  - a. 50% to FY, while outstanding
  - b. 50%, sequentially, to JP and JY, in that order, while outstanding
2. To ZN, until retired
3. To FY, JP and JY, in the same manner and order of priority as described in step 1. above, but without regard to their Aggregate Scheduled Principal Balance, until retired

### **SECURITY GROUP 22**

The Group 22 Principal Distribution Amount and the ZG Accrual Amount will be allocated in the following order of priority:

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

## SECURITY GROUP 27

The Group 27 Principal Distribution Amount will be allocated to HF, until retired

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

<u>Security Group</u>	<u>Structuring Ranges or Rate</u>
<b>PAC Classes</b>	
2 PA, PL and PN (in the aggregate) .....	200% PSA through 300% PSA
3 CP and CZ (in the aggregate) .....	200% PSA through 300% PSA
5 HP and HY (in the aggregate) .....	200% PSA through 700% PSA
6 AE and AY (in the aggregate) .....	175% PSA through 325% PSA
6 JA and JL (in the aggregate) .....	175% PSA through 325% PSA
8 KL, KM, KN and KP (in the aggregate) .....	175% PSA through 325% PSA
14 EA and EZ (in the aggregate) .....	150% PSA through 300% PSA
15 BP and BZ (in the aggregate) .....	150% PSA through 400% PSA
16 FL, LA and LZ (in the aggregate) .....	150% PSA through 245% PSA
19 FS, KA, KJ and KW (in the aggregate) .....	150% PSA through 245% PSA
20 FP, FQ, QA, QB and QY (in the aggregate) .....	150% PSA through 275% PSA
21 FY, JP and JY (in the aggregate) .....	150% PSA through 275% PSA
22 GP .....	150% PSA through 275% PSA
<b>TAC Class</b>	
17 FT .....	1,069% PSA

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

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

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
<b>Security Group 1</b>		
DI .....	\$ 15,909,090	9.0909090909% of DA (SEQ Class)
ID .....	4,545,454	18.1818181818% of DN (SEQ Class)
SD .....	125,000,000	100% of FD (PT Class)
<b>Security Group 2</b>		
IK .....	\$ 14,607,363	9.0909090909% of PA, PL and PN (in the aggregate) (PAC/AD Classes)
IP .....	14,596,727	9.0909090909% of PA and PN (in the aggregate) (PAC/AD Classes)
PI .....	13,091,272	9.0909090909% of PA (PAC/AD Class)
S .....	363,306,303	100% of F (PT Class)
<b>Security Group 3</b>		
SB .....	\$ 30,000,000	100% of FB (PT Class)
SC .....	100,000,000	100% of FC (PT Class)

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
<b>Security Group 4</b>		
SA .....	\$104,993,617	100% of FA (PT Class)
<b>Security Group 5</b>		
HI .....	\$ 11,142,181	18.1818181818% of HP (PAC Class)
IH .....	\$ 9,269,188	18.1818181818% of NS and QF (in the aggregate) (SUP Classes)
	11,189,090	18.1818181818% of HP and HY (in the aggregate) (PAC Classes)
	<u>\$ 20,458,278</u>	
SH .....	\$112,520,533	100% of FH (PT Class)
TH .....	42,483,777	100% of QF (SUP Class)
<b>Security Group 6</b>		
AI .....	\$ 14,086,000	16.666666667% of AE, AY, JA and JL (in the aggregate) (PAC/AD Classes)
IA .....	1,734,625	4.166666667% of AE (PAC/AD Class)
IJ .....	3,373,416	8.333333333% of JA (PAC/AD Class)
IM .....	7,043,000	16.666666667% of AE and AY (in the aggregate) (PAC/AD Classes)
JL .....	7,043,000	16.666666667% of JA and JL (in the aggregate) (PAC/AD Classes)
SK .....	100,000,000	100% of AF and BF (in the aggregate) (PT Classes)
<b>Security Group 7</b>		
GI .....	\$ 9,090,909	9.0909090909% of GA (SEQ Class)
MI .....	4,545,454	4.5454545455% of GA (SEQ Class)
SG .....	41,666,666	100% of FG (PT Class)
<b>Security Group 8</b>		
KI .....	\$ 10,921,833	16.666666667% of KL, KN and KP (in the aggregate) (PAC/AD Classes)
	5,000,000	12.5% of KM (PAC/AD Class)
	<u>\$ 15,921,833</u>	
KS .....	\$125,000,000	100% of FK (PT Class)
TK .....	125,000,000	100% of FK (PT Class)
<b>Security Group 9</b>		
SU .....	\$170,000,000	100% of FU and FV (in the aggregate) (PT Classes)
TV .....	130,000,000	100% of FV (PT Class)
<b>Security Group 11</b>		
SJ .....	\$250,000,000	100% of FJ, FM, FW and JF (in the aggregate) (PT Classes)
TJ .....	80,000,000	100% of FJ (PT Class)
TM .....	70,000,000	100% of FM and FW (in the aggregate) (PT Classes)
<b>Security Group 12</b>		
DS .....	\$ 58,333,332	100% of DF (PT Class)
MS .....	100,000,004	100% of FX (PT Class)
SE .....	275,000,000	100% of CF and FE (in the aggregate) (PT Classes)
TA .....	100,000,004	100% of FX (PT Class)
<b>Security Group 13</b>		
CI .....	\$ 4,046,181	27.2727272727% of NL (SEQ Class)
IN .....	16,090,909	27.2727272727% of NA and NL (in the aggregate) (SEQ Classes)
NI .....	12,044,727	27.2727272727% of NA (SEQ Class)
SN .....	56,000,000	100% of FN (PT Class)
<b>Security Group 14</b>		
EI .....	\$ 5,907,500	16.666666667% of EA and EZ (in the aggregate) (SC/PAC/AD Classes)
IE .....	2,924,166	8.3333333333% of EA (SC/PAC/AD Class)
<b>Security Group 15</b>		
BI .....	\$ 4,304,862	11.5384615385% of the Subgroup 15B Trust Assets
IB .....	3,815,153	7.6923076923% of BP (SC/PAC/AD Class)
<b>Security Group 16</b>		
SL .....	\$ 66,656,000	100% of FL (PAC/AD Class)
<b>Security Group 17</b>		
ES .....	\$ 20,000,000	100% of EF (PT Class)
IO .....	\$ 65,850	100% of the Subgroup 17B Trust Assets
	188,108	100% of the Subgroup 17D Trust Assets
	<u>\$ 253,958</u>	

Class	Original Class Notional Balance	Represents Approximately
IT .....	\$ 25,000,000	100% of FT (TAC/AD Class)
ST .....	25,000,000	100% of FT (TAC/AD Class)
SX .....	\$ 20,000,000	100% of EF (PT Class)
	25,000,000	100% of FT (TAC/AD Class)
	<u>\$ 45,000,000</u>	
<b>Security Group 18</b>		
IG .....	\$ 1,554,923	7.6923076923% of GC and GN (in the aggregate) (SC/SEQ Classes)
LS .....	28,082,138	100% of LF (SC/PT Class)
VI .....	1,620,123	7.6923076923% of GC, GL and GN (in the aggregate) (SC/SEQ Classes)
<b>Security Group 19</b>		
CS .....	\$ 50,000,000	100% of FS (PAC/AD Class)
IL .....	4,235,090	9.0909090909% of KA (PAC/AD Class)
IU .....	4,545,454	9.0909090909% of KA, KJ and KW (in the aggregate) (PAC/AD Classes)
LI .....	4,432,454	9.0909090909% of KA and KJ (in the aggregate) (PAC/AD Classes)
<b>Security Groups 16 and 19</b>		
GS .....	\$116,656,000	100% of FL and FS (in the aggregate) (PAC/AD Classes)
<b>Security Group 20</b>		
QI .....	\$ 5,993,727	9.0909090909% of QA (PAC/AD Class)
SP .....	100,000,000	100% of FP and FQ (in the aggregate) (PAC/AD Classes)
TI .....	30,000,000	100% of FP (PAC/AD Class)
TP .....	70,000,000	100% of FQ (PAC/AD Class)
<b>Security Group 21</b>		
IC .....	\$ 4,545,454	9.0909090909% of JP and JY (in the aggregate) (PAC/AD Classes)
IV .....	4,437,363	9.0909090909% of JP (PAC/AD Class)
SY .....	50,000,000	100% of FY (PAC/AD Class)
TB .....	50,000,000	100% of FY (PAC/AD Class)
<b>Security Groups 20 and 21</b>		
PS .....	\$150,000,000	100% of FP, FQ and FY (in the aggregate) (PAC/AD Classes)
<b>Security Group 22</b>		
IQ .....	\$ 33,369,615	38.4615384615% of GP (PAC/AD Class)
<b>Security Group 23</b>		
WI .....	\$138,557,094	100% of the Group 23 Trust Assets
<b>Security Group 24</b>		
UI .....	\$ 47,949,586	100% of the Group 24 Trust Assets
<b>Security Group 25</b>		
TW .....	\$155,966,399	100% of the Group 25 Trust Assets
<b>Security Group 26</b>		
WT .....	\$153,583,741	100% of the Group 26 Trust Assets
<b>Security Groups 23, 24, 25 and 26</b>		
IW .....	\$138,557,094	100% of the Group 23 Trust Assets
	47,949,586	100% of the Group 24 Trust Assets
	155,966,399	100% of the Group 25 Trust Assets
	153,583,741	100% of the Group 26 Trust Assets
	<u>\$496,056,820</u>	
<b>Security Group 27</b>		
HS .....	\$100,000,000	100% of HF (PT Class)

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

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

## RISK FACTORS

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

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

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

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

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

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

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

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

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

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

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

***The levels of 30-day Average SOFR will affect the yields on the floating rate, inverse floating rate and, under certain circumstances, weighted average coupon securities.*** If 30-day Average SOFR performs differently from what you expect, the yield on the floating rate, inverse floating rate and, under certain circumstances, weighted average coupon securities may be lower than you expect. Lower levels of such index will generally reduce the yield on the floating rate securities; higher levels of such

index will generally reduce the yield on the inverse floating rate and, under certain circumstances, weighted average coupon securities. You should bear in mind that the timing of changes in the level of such index may affect your yield: generally, the earlier a change, the greater the effect on your yield. It is doubtful that such index will remain constant.

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

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

***The rate of payments on the underlying certificates will directly affect the rate of payments on the group 14, 15, 18 and 23 through 26 securities.*** The underlying certificates will be sensitive in varying degrees to:

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

As described in the related underlying certificate disclosure document, one of the underlying certificates included in trust asset subgroup 15B is not entitled to distributions of principal until a certain class of the related underlying series has been retired and, accordingly, distributions of principal of the related mortgage loans for extended periods may be applied to the distribution of principal of such class of certificates having priority over the underlying certificate. Accordingly, this underlying certificate may receive no principal distributions for extended periods of time.

In addition, the principal entitlements of and reductions in notional balances of certain of the underlying certificates included in trust asset group 24 and subgroup 15B on any payment date are calculated, directly or indirectly, on the basis of schedules; no assurance can be given that the underlying certificates will adhere to their schedules. Further, prepayments on the related mortgage loans may have occurred at rates faster or slower than those initially assumed.

The trust asset underlying one of the underlying certificates included in trust asset group 26 is also a previously issued certificate that represents beneficial ownership interests in a separate trust. The rate of payments on the previously issued certificate backing this underlying certificate will directly affect the timing and rate of payments on the group 26 securities. You should read the related underlying certificate disclosure document, including the risk factors contained therein, to understand the payments on and related risks of the previously issued certificate backing this underlying certificate.

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

current principal factors of the underlying certificates in light of applicable information contained in the related underlying certificate disclosure documents.

***Up to 10% of the mortgage loans underlying the group 1 through 22 and 24 through 27 trust assets and up to 100% of the mortgage loans underlying the group 23 trust assets may be higher balance mortgage loans.***

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

***An investment in the floating rate, inverse floating rate and weighted average coupon securities entails risks not associated with an investment in conventional fixed rate securities or securities linked to established market indices.***

The Federal Reserve Bank of New York began to publish SOFR in April 2018 and compounded averages of SOFR in March 2020. Although the Federal Reserve Bank of New York has also published historical indicative SOFR from August 2014 to March 2018, such pre-publication data necessarily involves assumptions, estimates and approximations. You should not rely on any historical changes or trends in SOFR as an indicator of future changes in SOFR. Daily shifts in SOFR have been, and may in the future be, greater than those in comparable market indices. Because the interest rate applicable to any accrual period for securities with an

interest rate based on SOFR will be calculated by reference to the daily rates of SOFR during an approximate 30-day period commencing and ending before the related accrual period as described under “Description of the Securities — Interest Distributions — Floating Rate and Inverse Floating Rate Classes” in this supplement, the return on and value of the floating rate, inverse floating rate and weighted average coupon securities may fluctuate more than debt securities linked to less volatile indices.

30-day Average SOFR is a relatively new market index, and the floating rate, inverse floating rate and weighted average coupon 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 floating rate, inverse floating rate and weighted average coupon securities and the suitability of investing in the floating rate, inverse floating rate and weighted average coupon securities in light of your particular circumstances.

***Interest on the floating rate and inverse floating rate securities will be determined using a replacement rate if 30-day Average SOFR is no longer available, which could adversely affect the value of your investment in the floating rate, inverse floating rate and weighted average coupon 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 floating rate, inverse floating rate and weighted average coupon securities.

If 30-day Average SOFR is no longer published or cannot be used, the amount of interest payable on the floating rate and inverse floating rate securities will be determined using a replacement rate, as described under “Description of the Securities — Interest Rate Indices — 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, inverse floating rate and weighted average coupon securities, which could adversely affect the return on, value of, and market for, the floating rate, inverse floating rate and weighted average coupon 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 14, 15, 18 and 23 through 26 securities and, in particular, the support, interest only, inverse floating rate, accrual and residual classes, are not suitable investments for all investors.

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

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

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

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

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

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

The yield and decrement tables in this supplement are based on assumed characteristics which are likely to be different from the actual characteristics. As a result, the yields on your securities could be lower than you expected, even if the mortgage loans prepay at the constant prepayment rates set forth in the applicable table.

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

## THE TRUST ASSETS

### General

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

### **The Trust MBS (Groups 1 through 13, 16, 17, 19, 20, 21, 22 and 27)**

The Trust MBS are either:

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

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

### **The Underlying Certificates (Groups 14, 15, 18 and 23 through 26)**

The Group 14, 15, 18 and 23 through 26 Trust Assets are Underlying Certificates that represent beneficial ownership interests in one or more separate trusts, the assets of which evidence direct or indirect beneficial ownership interests in certain Ginnie Mae Certificates. Each Underlying Certificate constitutes all or a portion of a class of a separate Series of certificates described in the related Underlying Certificate Disclosure Document. Each Underlying Certificate Disclosure Document may be obtained from the Information Agent as described under “Available Information” in this Supplement or on [ginniemae.gov](http://ginniemae.gov). Investors are cautioned that material changes in facts and circumstances may have occurred since the date of each Underlying Certificate Disclosure Document, including changes in prepayment rates, prevailing interest rates and other economic factors, which may limit the usefulness of, and be directly contrary to the assumptions used in preparing the information included in, the offering document. See “*Underlying Certificates*” in the *Base Offering Circular*.

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

### **The Mortgage Loans**

The Mortgage Loans underlying the Group 1 through 13, 16, 17, 19, 20, 21, 22 and 27 Trust Assets are expected to have, on a weighted average basis, the characteristics set forth in the Terms Sheet under “Assumed Characteristics of the Mortgage Loans Underlying the Group 1 through 13, 16, 17, 19, 20, 21, 22 and 27 Trust Assets” and the general characteristics described in the *Base Offering Circular*. The Mortgage Loans will consist of first lien, single-family, fixed rate, residential mortgage loans that are insured or guaranteed by the Federal Housing Administration, the United States Department of Veterans Affairs, Rural Development (formerly the Rural Housing Service) or the United States Department of Housing and Urban Development (“HUD”). See “*The Ginnie Mae Certificates — General*” in the *Base Offering Circular*.

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

## **The Trustee Fee**

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

## **GINNIE MAE GUARANTY**

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

## **DESCRIPTION OF THE SECURITIES**

### **General**

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

### **Form of Securities**

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

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

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

### **Distributions**

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

Offering Circular, by wire transfer. See “Description of the Securities — Distributions” and “— Method of Distributions” in the Base Offering Circular.

### Interest Distributions

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

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

### Categories of Classes

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

### Accrual Periods

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

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

### Fixed Rate Classes

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

### Floating Rate and Inverse Floating Rate Classes

The Floating Rate and Inverse Floating Rate Classes will bear interest as shown under “Terms Sheet — Interest Rates” in this Supplement. The Interest Rates for the Floating Rate and Inverse Floating Rate Classes will be based on 30-day Average SOFR as described below.

The Interest Rate for the Floating Rate and Inverse 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. In the case of the Group 18 and 23 through 26 Securities, the Trustee or its agent will use the same values of 30-day Average SOFR as are used for the related Underlying Certificates.

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.

### *Weighted Average Coupon Classes*

The Weighted Average Coupon Classes will bear interest as shown under “Terms Sheet — Interest Rates” 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 on [ginniemae.gov](http://ginniemae.gov) or by calling the Information Agent at (800) 234-GNMA.

### *Accrual Classes*

Each of Classes BZ, CZ, EZ, KZ, LZ, ZA, ZB, ZC, ZE, ZG, ZJ, ZK, ZL, ZM, ZN, ZT and ZU is an Accrual Class. Interest will accrue on the Accrual Classes and be distributed as described under “Terms Sheet — Accrual Classes” in this Supplement.

### **Principal Distributions**

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

### *Categories of Classes*

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

### *Notional Classes*

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

### **Residual Securities**

The Residual Securities will represent the beneficial ownership of the Residual Interest in the Trust REMICs, as described in “Certain United States Federal Income Tax Consequences” in this Supplement and 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 Trust REMICs after the Class Principal Balance or Class Notional Balance of each Class of Regular Securities has been reduced to zero. However, any remaining proceeds are not likely to be significant. The Residual Securities may not be transferred to a Plan Investor, a Non-U.S. Person or a Disqualified Organization.

### **Class Factors**

The Trustee will calculate and make available for each Class of Securities, no later than the day preceding the Distribution Date, the factor (carried out to eight decimal places) that when multiplied by the Original Class Principal Balance (or original Class Notional Balance) of that Class, determines the

Class Principal Balance (or Class Notional Balance) after giving effect to the distribution of principal to be made on the Securities (and any addition to the Class Principal Balance of an Accrual Class) or any reduction of Class Notional Balance on that Distribution Date (each, a “Class Factor”).

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

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

### **Modification and Exchange**

All or a portion of the Classes of REMIC Securities specified on the front cover may be exchanged for a proportionate interest in the related MX Class or Classes shown on Schedule I to this Supplement. Similarly, all or a portion of the related MX Class or Classes may be exchanged for proportionate interests in the related Class or Classes of REMIC Securities and, in the case of Combinations 1, 2, 3, 4, 7, 8, 11, 19, 20,

21, 22, 25, 29, 31, 33, 34, 36, 41, 42, 43 and 47, other related MX Classes. This process may occur repeatedly.

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

In the case of Combinations 1, 2, 3, 4, 7, 8, 11, 19, 20, 21, 22, 25, 29, 31, 33, 34, 36, 41, 42, 43 and 47, the related REMIC Securities may be exchanged for proportionate interests in various sub-combinations of MX Classes. Similarly, all or a portion of these MX Classes may be exchanged for proportionate interests in the related REMIC Securities or in other subcombinations of the related MX Classes. Each subcombination may be effected only in proportions that result in the principal and interest entitlements of the Securities received being equal to the entitlements of the Securities surrendered. *See the example under “Description of the Securities — Modification and Exchange” in the Base Offering Circular.*

A Beneficial Owner proposing to effect an exchange must notify the Trustee through the Beneficial Owner’s Book-Entry Depository participant. This notice must be received by the Trustee not later than two Business Days before the proposed exchange date. The exchange date can be any Business Day other than the last Business Day of the month. The notice must contain the outstanding principal and notional balances of the Securities to be included in the exchange and the proposed exchange date. The notice is required to be delivered to the Trustee by email to USBGNMA@USBank.com or in writing at its Corporate Trust Office at U.S. Bank National Association, One Federal Street, 3rd Floor, Boston, MA 02110, Attention: Ginnie Mae REMIC Program Agency Group 2026-025. 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  $\frac{1}{32}$  of 1% of the outstanding principal balance (or notional balance) of the Securities surrendered for exchange (but not less than \$2,000 or more than \$25,000); provided, however, that no fee will be payable in respect of an interest only security unless all securities involved in the exchange are interest only securities. The fee must be paid concurrently with the exchange.

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

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

## **YIELD, MATURITY AND PREPAYMENT CONSIDERATIONS**

### **General**

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

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

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

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

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

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

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

Investors in the Group 14, 15, 18 and 23 through 26 Securities are urged to review the discussion under *"Risk Factors — The rate of payments on the underlying certificates will directly affect the rate of payments on the group 14, 15, 18 and 23 through 26 securities"* in this Supplement.

### **Accretion Directed Classes**

Classes AE, AY, BP, BZ, CP, CZ, EA, EZ, FL, FP, FQ, FS, FT, FY, GP, JA, JL, JP, JY, KA, KJ, KL, KM, KN, KP, KW, LA, LZ, PA, PL, PN, QA, QB and QY are Accretion Directed Classes. The related Accrual Amounts will be applied to making principal distributions on those Classes as described in this Supplement. Each of Classes CS, EI, IM, IT, JI, KI, SL, SP, ST, SY, TB, TI and TP is a Notional Class whose Class Notional Balance is determined by reference to the Class Principal Balance of the related Accretion Directed Class or Classes shown under "Terms Sheet — Notional Classes" in this Supplement.

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

### **Securities that Receive Principal on the Basis of Schedules**

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

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

<u>Security Group</u>	<u>Initial Effective Ranges or Rate</u>
<b>PAC Classes</b>	
2 PA, PL and PN (in the aggregate) . . . . .	200% PSA through 300% PSA
3 CP and CZ (in the aggregate) . . . . .	200% PSA through 300% PSA
5 HP and HY (in the aggregate) . . . . .	200% PSA through 700% PSA
6 AE and AY (in the aggregate) . . . . .	175% PSA through 325% PSA
6 JA and JL (in the aggregate) . . . . .	175% PSA through 325% PSA
8 KL, KM, KN and KP (in the aggregate) . . . . .	175% PSA through 325% PSA
14 EA and EZ (in the aggregate) . . . . .	150% PSA through 300% PSA
15 BP and BZ (in the aggregate) . . . . .	150% PSA through 400% PSA
16 FL, LA and LZ (in the aggregate) . . . . .	150% PSA through 245% PSA
19 FS, KA, KJ and KW (in the aggregate) . . . . .	150% PSA through 245% PSA
20 FP, FQ, QA, QB and QY (in the aggregate) . . . . .	150% PSA through 275% PSA
21 FY, JP and JY (in the aggregate) . . . . .	150% PSA through 275% PSA
22 GP . . . . .	150% PSA through 275% PSA
<b>TAC Class</b>	
17 FT . . . . .	1,069% PSA

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

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

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

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

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

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

### **Assumability**

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

### **Final Distribution Date**

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

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

### **Modeling Assumptions**

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

1. The Mortgage Loans underlying the Group 1 through 13, 16, 17, 19, 20, 21, 22 and 27 Trust Assets have the assumed characteristics shown under “Assumed Characteristics of the Mortgage Loans Underlying the Group 1 through 13, 16, 17, 19, 20, 21, 22 and 27 Trust Assets” in the Terms Sheet, except in the case of information set forth under the 0% PSA Prepayment Assumption Rate, for which each Mortgage Loan underlying a Group 1 through 11, 13, 16, 19, 20, 21 or 22 Trust Asset is assumed to have an original and a remaining term to maturity of 360 months, each Mortgage Loan underlying a Group 12, 17 or 27 Trust Asset is assumed to have an original and a remaining term to maturity of 480 months and each Mortgage Loan underlying a Group 1 through 13, 16, 17, 19, 20, 21, 22 or 27 Trust Asset is assumed to have a Mortgage Rate of 1.50% per annum higher than the related Certificate Rate.

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

3. Distributions on the Securities are always received on the 20th day of the month, whether or not a Business Day, commencing in March 2026.

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

5. The Closing Date for the Securities February 27, 2026.

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

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

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

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

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

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

### **Decrement Tables**

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

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

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

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

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

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

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

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

Security Group 1 PSA Prepayment Assumption Rates																								
Distribution Date	Classes DA and DI						Class DB						Classes DM, DN, DP, DQ, DT and ID						Classes FD and SD					
	0%	100%	250%	420%	650%	900%	0%	100%	250%	420%	650%	900%	0%	100%	250%	420%	650%	900%	0%	100%	250%	420%	650%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	99	96	93	89	84	79	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2028	97	89	78	66	51	35	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2029	95	79	59	38	14	0	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2030	94	70	42	17	0	0	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2031	92	62	28	1	0	0	100	100	100	100	72	26	100	100	100	100	0	0	94	73	50	31	14	5
February 2032	90	54	17	0	0	0	100	100	100	100	43	12	100	100	100	26	0	0	93	68	42	23	9	2
February 2033	87	46	7	0	0	0	100	100	100	83	26	5	100	100	100	0	0	0	91	62	35	17	5	1
February 2034	85	39	0	0	0	0	100	100	100	61	15	2	100	100	88	0	0	0	89	57	29	12	3	0
February 2035	82	32	0	0	0	0	100	100	100	44	9	1	100	100	39	0	0	0	88	53	24	9	2	0
February 2036	80	26	0	0	0	0	100	100	99	32	5	0	100	100	0	0	0	0	86	48	20	6	1	0
February 2037	77	20	0	0	0	0	100	100	82	23	3	0	100	100	0	0	0	0	84	44	16	5	1	0
February 2038	74	15	0	0	0	0	100	100	68	17	2	0	100	100	0	0	0	0	82	40	14	3	0	0
February 2039	70	9	0	0	0	0	100	100	56	12	1	0	100	100	0	0	0	0	79	37	11	2	0	0
February 2040	67	4	0	0	0	0	100	100	46	9	1	0	100	100	0	0	0	0	77	33	9	2	0	0
February 2041	63	0	0	0	0	0	100	100	37	6	0	0	100	99	0	0	0	0	74	30	7	1	0	0
February 2042	59	0	0	0	0	0	100	100	30	5	0	0	100	68	0	0	0	0	71	27	6	1	0	0
February 2043	54	0	0	0	0	0	100	100	24	3	0	0	100	40	0	0	0	0	68	24	5	1	0	0
February 2044	50	0	0	0	0	0	100	100	20	2	0	0	100	13	0	0	0	0	65	21	4	0	0	0
February 2045	44	0	0	0	0	0	100	94	16	2	0	0	100	0	0	0	0	0	61	19	3	0	0	0
February 2046	39	0	0	0	0	0	100	82	12	1	0	0	100	0	0	0	0	0	57	16	2	0	0	0
February 2047	33	0	0	0	0	0	100	71	10	1	0	0	100	0	0	0	0	0	53	14	2	0	0	0
February 2048	27	0	0	0	0	0	100	61	8	1	0	0	100	0	0	0	0	0	49	12	2	0	0	0
February 2049	20	0	0	0	0	0	100	51	6	0	0	0	100	0	0	0	0	0	44	10	1	0	0	0
February 2050	13	0	0	0	0	0	100	42	4	0	0	0	100	0	0	0	0	0	39	8	1	0	0	0
February 2051	5	0	0	0	0	0	100	34	3	0	0	0	100	0	0	0	0	0	34	7	1	0	0	0
February 2052	0	0	0	0	0	0	100	26	2	0	0	0	78	0	0	0	0	0	28	5	0	0	0	0
February 2053	0	0	0	0	0	0	100	18	1	0	0	0	15	0	0	0	0	0	22	4	0	0	0	0
February 2054	0	0	0	0	0	0	74	11	1	0	0	0	0	0	0	0	0	0	15	2	0	0	0	0
February 2055	0	0	0	0	0	0	38	4	0	0	0	0	0	0	0	0	0	0	8	1	0	0	0	0
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	16.5	6.9	3.8	2.6	2.0	1.6	28.7	23.5	14.7	9.6	6.3	4.6	26.5	16.7	8.8	5.7	4.0	3.0	19.9	11.2	6.5	4.3	3.1	2.4

Security Group 2 PSA Prepayment Assumption Rates																							
Distribution Date	Classes DC, DE, DG, DH, DJ, IK and P					Classes F and S					Classes IP, PJ, PK, PM, PQ, PV and PW					Classes PA, PC, PD, PE, PG, PH and PI							
	0%	200%	250%	300%	500%	0%	200%	250%	300%	500%	0%	200%	250%	300%	500%	0%	200%	250%	300%	500%			
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2027	98	85	85	85	81	99	88	85	82	71	98	85	85	85	81	98	84	84	84	84	78	78	
February 2028	96	72	72	72	56	98	76	71	66	49	96	72	72	72	55	96	68	68	68	68	50	50	
February 2029	94	59	59	59	38	97	66	59	54	34	94	59	59	59	38	94	55	55	55	55	31	31	
February 2030	92	49	49	49	26	95	57	50	43	23	92	49	49	49	26	91	43	43	43	43	18	18	
February 2031	90	39	39	39	18	94	49	41	35	16	90	39	39	39	18	89	32	32	32	32	9	9	
February 2032	88	31	31	31	12	93	42	34	28	11	88	31	31	31	12	86	24	24	24	24	2	2	
February 2033	85	25	25	25	8	91	36	29	22	7	85	25	25	25	8	83	17	17	17	17	0	0	
February 2034	82	20	20	20	6	89	31	24	18	5	82	20	20	20	6	80	11	11	11	11	0	0	
February 2035	80	16	16	16	4	88	27	20	14	3	80	16	16	16	4	77	6	6	6	6	0	0	
February 2036	77	13	13	13	3	86	23	16	11	2	77	13	13	13	3	74	3	3	3	3	0	0	
February 2037	73	10	10	10	2	84	19	13	9	2	73	10	10	10	2	70	0	0	0	0	0	0	
February 2038	70	8	8	8	1	82	16	11	7	1	70	8	8	8	1	66	0	0	0	0	0	0	
February 2039	66	6	6	6	1	79	14	9	6	1	66	6	6	6	1	62	0	0	0	0	0	0	
February 2040	62	5	5	5	1	77	12	7	4	0	62	5	5	5	0	58	0	0	0	0	0	0	
February 2041	58	4	4	4	0	74	10	6	3	0	58	4	4	4	0	53	0	0	0	0	0	0	
February 2042	54	3	3	3	0	71	8	5	3	0	54	3	3	3	0	48	0	0	0	0	0	0	
February 2043	49	2	2	2	0	68	7	4	2	0	49	2	2	2	0	43	0	0	0	0	0	0	
February 2044	44	2	2	2	0	65	6	3	2	0	44	2	2	2	0	37	0	0	0	0	0	0	
February 2045	38	1	1	1	0	61	5	2	1	0	38	1	1	1	0	31	0	0	0	0	0	0	
February 2046	33	1	1	1	0	57	4	2	1	0	33	1	1	1	0	25	0	0	0	0	0	0	
February 2047	27	1	1	1	0	53	3	1	1	0	27	1	1	1	0	18	0	0	0	0	0	0	
February 2048	20	1	1	1	0	49	2	1	0	0	20	0	0	0	0	11	0	0	0	0	0	0	
February 2049	13	0	0	0	0	44	2	1	0	0	13	0	0	0	0	3	0	0	0	0	0	0	
February 2050	6	0	0	0	0	39	1	1	0	0	6	0	0	0	0	0	0	0	0	0	0	0	
February 2051	0	0	0	0	0	34	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
February 2052	0	0	0	0	0	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
February 2053	0	0	0	0	0	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
February 2054	0	0	0	0	0	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
February 2055	0	0	0	0	0	8	0	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	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.5	5.1	5.1	5.1	3.1	19.9	6.6	5.5	4.6	2.8	15.5	5.0	5.0	5.0	3.1	14.5	3.9	3.9	3.9	3.9	2.4	2.4	

**Security Group 2  
PSA Prepayment Assumption Rates**

Distribution Date	Class PL					Class PN					Class PY					Class ZU					
	0%	200%	250%	300%	500%	0%	200%	250%	300%	500%	0%	200%	250%	300%	500%	0%	200%	250%	300%	500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2027	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	105	105	81	57	0
February 2028	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	109	109	67	26	0	
February 2029	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	114	114	60	9	0	
February 2030	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	120	120	57	1	0	
February 2031	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	125	124	58	0	0	
February 2032	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	131	125	57	0	0	
February 2033	100	100	100	100	100	100	100	100	100	81	100	100	100	100	82	137	122	54	0	0	
February 2034	100	100	100	100	100	100	100	100	100	55	100	100	100	100	56	143	116	51	0	0	
February 2035	100	100	100	100	100	100	100	100	100	37	100	100	100	100	38	150	108	47	0	0	
February 2036	100	100	100	100	100	100	100	100	100	25	100	100	100	100	26	157	99	42	0	0	
February 2037	100	100	100	100	100	100	98	98	98	17	100	98	98	98	17	164	90	37	0	0	
February 2038	100	100	100	100	100	100	77	77	77	11	100	77	77	77	12	171	81	33	0	0	
February 2039	100	100	100	100	100	100	61	61	61	7	100	61	61	61	8	179	72	29	0	0	
February 2040	100	100	100	100	100	100	48	48	48	5	100	48	48	48	5	188	64	25	0	0	
February 2041	100	100	100	100	100	100	37	37	37	3	100	37	37	37	4	196	56	21	0	0	
February 2042	100	100	100	100	100	100	29	29	29	2	100	29	29	29	2	205	48	18	0	0	
February 2043	100	100	100	100	100	100	22	22	22	1	100	22	22	22	2	215	41	15	0	0	
February 2044	100	100	100	100	100	100	17	17	17	0	100	17	17	17	1	224	35	12	0	0	
February 2045	100	100	100	100	93	100	12	12	12	0	100	13	13	13	1	235	29	10	0	0	
February 2046	100	100	100	100	59	100	9	9	9	0	100	10	10	10	0	246	24	8	0	0	
February 2047	100	100	100	100	37	100	6	6	6	0	100	7	7	7	0	257	19	6	0	0	
February 2048	100	100	100	100	23	100	4	4	4	0	100	5	5	5	0	269	15	5	0	0	
February 2049	100	100	100	100	14	100	3	3	3	0	100	4	4	4	0	281	12	4	0	0	
February 2050	100	100	100	100	8	55	2	2	2	0	55	2	2	2	0	294	8	3	0	0	
February 2051	100	100	100	100	4	1	1	1	1	0	2	2	2	2	0	290	6	2	0	0	
February 2052	100	100	100	100	2	0	0	0	0	0	1	1	1	1	0	240	3	1	0	0	
February 2053	45	45	45	45	1	0	0	0	0	0	0	0	0	0	0	186	1	0	0	0	
February 2054	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	129	0	0	0	0	
February 2055	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	67	0	0	0	0	
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																					
Life (years)	27.0	27.0	27.0	27.0	20.9	24.1	14.8	14.8	14.8	9.0	24.1	14.9	14.9	14.9	9.1	27.6	14.9	8.5	1.4	0.4	

**Security Group 3  
PSA Prepayment Assumption Rates**

Distribution Date	Class CP					Class CZ					Classes FB, FC, SB and SC					Class ZC				
	0%	200%	250%	300%	500%	0%	200%	250%	300%	500%	0%	200%	250%	300%	500%	0%	200%	250%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	98	86	86	86	82	105	105	105	105	105	99	88	86	83	73	105	105	82	60	0
February 2028	96	72	72	72	56	109	109	109	109	109	98	76	72	67	50	109	109	68	28	0
February 2029	94	60	60	60	38	114	114	114	114	114	97	66	60	54	34	114	114	60	9	0
February 2030	92	49	49	49	26	120	120	120	120	120	95	57	50	44	24	120	120	57	1	0
February 2031	90	39	39	39	18	125	125	125	125	125	94	49	42	35	16	125	125	58	0	0
February 2032	87	31	31	31	12	131	131	131	131	131	93	43	35	28	11	131	125	57	0	0
February 2033	85	25	25	25	8	137	137	137	137	137	91	37	29	23	8	137	122	55	0	0
February 2034	82	19	19	19	5	143	143	143	143	143	89	31	24	18	5	143	116	51	0	0
February 2035	79	15	15	15	3	150	150	150	150	150	88	27	20	14	4	150	109	47	0	0
February 2036	76	12	12	12	2	157	157	157	157	157	86	23	16	11	2	157	100	42	0	0
February 2037	73	9	9	9	1	164	164	164	164	164	84	20	13	9	2	164	91	38	0	0
February 2038	69	7	7	7	0	171	171	171	171	167	82	17	11	7	1	171	82	33	0	0
February 2039	65	5	5	5	0	179	179	179	179	112	79	14	9	6	1	179	73	29	0	0
February 2040	61	4	4	4	0	188	188	188	188	75	77	12	7	4	0	188	64	25	0	0
February 2041	57	2	2	2	0	196	196	196	196	50	74	10	6	3	0	196	56	21	0	0
February 2042	53	2	2	2	0	205	205	205	205	33	71	8	5	3	0	205	49	18	0	0
February 2043	48	1	1	1	0	215	215	215	215	22	68	7	4	2	0	215	42	15	0	0
February 2044	43	0	0	0	0	224	224	224	224	14	65	6	3	2	0	224	35	13	0	0
February 2045	37	0	0	0	0	235	183	183	183	9	61	5	2	1	0	235	29	10	0	0
February 2046	31	0	0	0	0	246	137	137	137	6	57	4	2	1	0	246	24	8	0	0
February 2047	25	0	0	0	0	257	101	101	101	4	53	3	1	1	0	257	20	7	0	0
February 2048	18	0	0	0	0	269	73	73	73	2	49	2	1	0	0	269	16	5	0	0
February 2049	11	0	0	0	0	281	51	51	51	1	44	2	1	0	0	281	12	4	0	0
February 2050	4	0	0	0	0	294	35	35	35	1	39	1	1	0	0	294	9	3	0	0
February 2051	0	0	0	0	0	22	22	22	22	0	34	1	0	0	0	291	6	2	0	0
February 2052	0	0	0	0	0	12	12	12	12	0	28	1	0	0	0	241	4	1	0	0
February 2053	0	0	0	0	0	5	5	5	5	0	22	0	0	0	0	187	2	0	0	0
February 2054	0	0	0	0	0	0	0	0	0	0	15	0	0	0	0	129	0	0	0	0
February 2055	0	0	0	0	0	0	0	0	0	0	8	0	0	0	0	67	0	0	0	0
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)	15.3	4.9	4.9	4.9	3.0	24.7	21.3	21.3	21.3	14.4	19.9	6.6	5.5	4.7	2.8	27.6	15.0	8.6	1.5	0.4

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

Distribution Date	Class UZ				
	0%	200%	250%	300%	500%
Initial Percent	100	100	100	100	100
February 2027	105	105	81	58	0
February 2028	109	109	67	27	0
February 2029	114	114	60	9	0
February 2030	120	120	57	1	0
February 2031	125	125	58	0	0
February 2032	131	125	57	0	0
February 2033	137	122	55	0	0
February 2034	143	116	51	0	0
February 2035	150	108	47	0	0
February 2036	157	100	42	0	0
February 2037	164	91	37	0	0
February 2038	171	81	33	0	0
February 2039	179	72	29	0	0
February 2040	188	64	25	0	0
February 2041	196	56	21	0	0
February 2042	205	48	18	0	0
February 2043	215	41	15	0	0
February 2044	224	35	12	0	0
February 2045	235	29	10	0	0
February 2046	246	24	8	0	0
February 2047	257	19	6	0	0
February 2048	269	15	5	0	0
February 2049	281	12	4	0	0
February 2050	294	9	3	0	0
February 2051	290	6	2	0	0
February 2052	240	3	1	0	0
February 2053	186	1	0	0	0
February 2054	129	0	0	0	0
February 2055	67	0	0	0	0
February 2056	0	0	0	0	0
Weighted Average Life (years)	27.6	14.9	8.5	1.4	0.4

**Security Group 4  
PSA Prepayment Assumption Rates**

Distribution Date	Classes FA and SA					
	0%	100%	350%	584%	900%	1,200%
Initial Percent	100	100	100	100	100	100
February 2027	99	97	92	87	80	74
February 2028	98	92	76	63	47	33
February 2029	98	85	60	41	21	9
February 2030	97	79	47	26	10	3
February 2031	95	73	36	17	4	1
February 2032	94	68	28	11	2	0
February 2033	93	63	22	7	1	0
February 2034	92	58	17	4	0	0
February 2035	90	53	13	3	0	0
February 2036	89	49	10	2	0	0
February 2037	87	45	8	1	0	0
February 2038	85	41	6	1	0	0
February 2039	83	37	5	0	0	0
February 2040	81	34	4	0	0	0
February 2041	78	31	3	0	0	0
February 2042	75	28	2	0	0	0
February 2043	72	25	2	0	0	0
February 2044	69	22	1	0	0	0
February 2045	66	20	1	0	0	0
February 2046	62	17	1	0	0	0
February 2047	58	15	0	0	0	0
February 2048	53	13	0	0	0	0
February 2049	49	11	0	0	0	0
February 2050	43	9	0	0	0	0
February 2051	37	7	0	0	0	0
February 2052	31	5	0	0	0	0
February 2053	24	3	0	0	0	0
February 2054	17	2	0	0	0	0
February 2055	9	0	0	0	0	0
February 2056	0	0	0	0	0	0
Weighted Average Life (years)	20.8	11.3	4.9	3.1	2.2	1.7

**Security Group 5  
PSA Prepayment Assumption Rates**

Distribution Date	Classes FH, HJ, HK, HL, HM, HT, IH and SH					Classes HA, HB, HC, HD, HE, HG, HI and HP					Class HY					Classes NF, NS, QF and TH				
	0%	200%	420%	700%	900%	0%	200%	420%	700%	900%	0%	200%	420%	700%	900%	0%	200%	420%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	99	96	93	88	85	98	92	92	92	92	100	100	100	100	100	100	100	93	83	77
February 2028	98	87	76	63	54	96	76	76	76	76	100	100	100	100	100	100	100	76	47	28
February 2029	97	76	57	37	25	94	56	56	56	46	100	100	100	100	100	100	100	58	14	0
February 2030	95	66	42	21	12	92	37	37	37	21	100	100	100	100	100	100	100	47	1	0
February 2031	94	57	31	12	5	89	22	22	22	9	100	100	100	100	100	100	100	99	41	0
February 2032	93	49	23	7	2	87	12	12	12	4	100	100	100	100	100	100	100	94	35	0
February 2033	91	42	17	4	1	84	7	7	7	2	100	100	100	100	100	100	100	85	28	0
February 2034	89	37	12	2	0	81	4	4	4	0	100	100	100	100	100	100	100	76	22	0
February 2035	88	31	9	1	0	77	2	2	2	0	100	100	100	100	94	100	67	17	0	0
February 2036	86	27	6	1	0	74	1	1	1	0	100	100	100	100	42	100	58	13	0	0
February 2037	84	23	5	0	0	70	0	0	0	0	100	100	100	100	19	100	50	10	0	0
February 2038	82	20	3	0	0	66	0	0	0	0	100	98	98	98	8	100	43	7	0	0
February 2039	79	17	2	0	0	62	0	0	0	0	100	55	55	55	4	100	37	5	0	0
February 2040	77	14	2	0	0	57	0	0	0	0	100	31	31	31	2	100	31	4	0	0
February 2041	74	12	1	0	0	52	0	0	0	0	100	17	17	17	1	100	27	3	0	0
February 2042	71	10	1	0	0	47	0	0	0	0	100	9	9	9	0	100	22	2	0	0
February 2043	68	9	1	0	0	41	0	0	0	0	100	5	5	5	0	100	19	1	0	0
February 2044	65	7	0	0	0	35	0	0	0	0	100	3	3	3	0	100	16	1	0	0
February 2045	61	6	0	0	0	29	0	0	0	0	100	2	2	2	0	100	13	1	0	0
February 2046	57	5	0	0	0	22	0	0	0	0	100	1	1	1	0	100	11	1	0	0
February 2047	53	4	0	0	0	14	0	0	0	0	100	0	0	0	0	100	9	0	0	0
February 2048	49	3	0	0	0	6	0	0	0	0	100	0	0	0	0	100	7	0	0	0
February 2049	44	3	0	0	0	0	0	0	0	0	0	0	0	0	0	97	6	0	0	0
February 2050	39	2	0	0	0	0	0	0	0	0	0	0	0	0	0	86	4	0	0	0
February 2051	34	1	0	0	0	0	0	0	0	0	0	0	0	0	0	74	3	0	0	0
February 2052	28	1	0	0	0	0	0	0	0	0	0	0	0	0	0	61	2	0	0	0
February 2053	22	1	0	0	0	0	0	0	0	0	0	0	0	0	0	48	2	0	0	0
February 2054	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0	33	1	0	0	0
February 2055	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	17	0	0	0	0
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.9	7.6	4.3	2.9	2.4	14.3	3.6	3.6	3.6	3.0	22.7	13.7	13.7	13.7	10.2	26.7	12.3	5.2	2.0	1.5

**Security Group 6  
PSA Prepayment Assumption Rates**

Distribution Date	Classes AD, AE and IA					Class AF					Class AI					Class AY				
	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	98	94	94	94	94	99	96	95	94	91	98	95	95	95	95	100	100	100	100	100
February 2028	96	84	84	84	84	98	89	85	81	73	96	84	84	84	84	100	100	100	100	100
February 2029	93	71	71	71	59	97	78	71	65	51	93	71	71	71	60	100	100	100	100	100
February 2030	90	58	58	58	40	96	69	60	51	35	91	59	59	59	41	100	100	100	100	100
February 2031	88	47	47	47	27	95	61	50	41	24	88	48	48	48	29	100	100	100	100	100
February 2032	85	37	37	37	18	93	54	42	32	17	85	38	38	38	20	100	100	100	100	100
February 2033	81	29	29	29	12	92	47	35	25	11	82	30	30	30	13	100	100	100	100	100
February 2034	78	23	23	23	8	90	41	29	20	8	78	24	24	24	9	100	100	100	100	100
February 2035	74	17	17	17	5	89	36	24	16	5	75	19	19	19	6	100	100	100	100	100
February 2036	71	13	13	13	3	87	32	20	12	4	71	15	15	15	4	100	100	100	100	100
February 2037	66	10	10	10	1	85	28	17	10	2	67	12	12	12	3	100	100	100	100	100
February 2038	62	8	8	8	1	83	24	14	8	2	63	9	9	9	2	100	100	100	100	100
February 2039	57	6	6	6	0	80	21	11	6	1	58	7	7	7	1	100	100	100	100	91
February 2040	52	4	4	4	0	78	18	9	5	1	53	5	5	5	1	100	100	100	100	62
February 2041	47	3	3	3	0	75	15	8	4	1	48	4	4	4	1	100	100	100	100	42
February 2042	41	2	2	2	0	73	13	6	3	0	42	3	3	3	0	100	100	100	100	28
February 2043	35	1	1	1	0	70	11	5	2	0	36	2	2	2	0	100	100	100	100	19
February 2044	28	0	0	0	0	66	10	4	2	0	29	2	2	2	0	100	100	100	100	12
February 2045	21	0	0	0	0	63	8	3	1	0	22	1	1	1	0	100	97	97	97	8
February 2046	14	0	0	0	0	59	7	3	1	0	15	1	1	1	0	100	73	73	73	5
February 2047	5	0	0	0	0	55	6	2	1	0	7	1	1	1	0	100	54	54	54	3
February 2048	0	0	0	0	0	50	4	2	0	0	1	1	1	1	0	39	39	39	39	2
February 2049	0	0	0	0	0	46	4	1	0	0	0	0	0	0	0	28	28	28	28	1
February 2050	0	0	0	0	0	40	3	1	0	0	0	0	0	0	0	20	20	20	20	1
February 2051	0	0	0	0	0	35	2	1	0	0	0	0	0	0	0	13	13	13	13	0
February 2052	0	0	0	0	0	29	2	0	0	0	0	0	0	0	0	9	9	9	9	0
February 2053	0	0	0	0	0	22	1	0	0	0	0	0	0	0	0	5	5	5	5	0
February 2054	0	0	0	0	0	16	1	0	0	0	0	0	0	0	0	3	3	3	3	0
February 2055	0	0	0	0	0	8	0	0	0	0	0	0	0	0	0	1	1	1	1	0
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	13.3	5.6	5.6	5.6	4.1	20.2	8.3	6.5	5.3	3.8	13.5	5.8	5.8	5.8	4.2	22.8	21.9	21.9	21.9	15.3

**Security Group 6  
PSA Prepayment Assumption Rates**

Distribution Date	Class BF					Class DY					Classes IJ, JA, JB, JC, JD, JE and JG					Class IM					
	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	99	96	95	94	91	100	100	100	100	100	98	94	94	94	94	98	95	95	95	95	95
February 2028	98	89	85	81	73	100	100	100	100	100	95	84	84	84	84	96	84	84	84	84	84
February 2029	97	78	71	65	51	100	100	100	100	100	93	70	70	70	58	93	71	71	71	71	60
February 2030	96	69	60	51	35	100	100	100	100	100	90	57	57	57	39	91	59	59	59	59	41
February 2031	95	61	50	41	24	100	100	100	100	100	87	46	46	46	25	88	48	48	48	48	29
February 2032	93	54	42	32	17	100	100	100	100	100	84	35	35	35	16	85	38	38	38	38	20
February 2033	92	47	35	25	11	100	100	100	100	100	81	27	27	27	10	82	30	30	30	30	13
February 2034	90	41	29	20	8	100	100	100	100	100	77	20	20	20	5	78	24	24	24	24	9
February 2035	89	36	24	16	5	100	100	100	100	100	74	15	15	15	2	75	19	19	19	19	6
February 2036	87	32	20	12	4	100	100	100	100	100	70	11	11	11	0	71	15	15	15	15	4
February 2037	85	28	17	10	2	100	100	100	100	78	65	8	8	8	0	67	12	12	12	12	3
February 2038	83	24	14	8	2	100	100	100	100	61	61	5	5	5	0	63	9	9	9	9	2
February 2039	80	21	11	6	1	100	100	100	100	48	56	3	3	3	0	58	7	7	7	7	1
February 2040	78	18	9	5	1	100	100	100	100	32	51	1	1	1	0	53	5	5	5	5	1
February 2041	75	15	8	4	1	100	100	100	100	22	45	0	0	0	0	48	4	4	4	4	1
February 2042	73	13	6	3	0	100	83	83	83	15	39	0	0	0	0	42	3	3	3	3	0
February 2043	70	11	5	2	0	100	70	70	70	10	33	0	0	0	0	36	2	2	2	2	0
February 2044	66	10	4	2	0	100	59	59	59	6	26	0	0	0	0	29	2	2	2	2	0
February 2045	63	8	3	1	0	100	50	50	50	4	19	0	0	0	0	22	1	1	1	1	0
February 2046	59	7	3	1	0	100	38	38	38	3	11	0	0	0	0	15	1	1	1	1	0
February 2047	55	6	2	1	0	100	28	28	28	2	3	0	0	0	0	7	1	1	1	1	0
February 2048	50	4	2	0	0	21	21	21	21	1	0	0	0	0	0	1	1	1	1	1	0
February 2049	46	4	1	0	0	15	15	15	15	1	0	0	0	0	0	0	0	0	0	0	0
February 2050	40	3	1	0	0	10	10	10	10	0	0	0	0	0	0	0	0	0	0	0	0
February 2051	35	2	1	0	0	7	7	7	7	0	0	0	0	0	0	0	0	0	0	0	0
February 2052	29	2	0	0	0	5	5	5	5	0	0	0	0	0	0	0	0	0	0	0	0
February 2053	22	1	0	0	0	3	3	3	3	0	0	0	0	0	0	0	0	0	0	0	0
February 2054	16	1	0	0	0	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0
February 2055	8	0	0	0	0	0	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	0	0	0	0	0	0
Weighted Average Life (years)	20.2	8.3	6.5	5.3	3.8	22.2	19.4	19.4	19.4	13.3	13.1	5.3	5.3	5.3	3.9	13.5	5.8	5.8	5.8	5.8	4.2

**PSA Prepayment Assumption Rates**

Distribution Date	Class IJ					Class JL					Class SK				
	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	98	95	95	95	95	100	100	100	100	100	99	96	95	94	91
February 2028	96	84	84	84	84	100	100	100	100	100	98	89	85	81	73
February 2029	93	71	71	71	60	100	100	100	100	100	97	78	71	65	51
February 2030	91	59	59	59	41	100	100	100	100	100	96	69	60	51	35
February 2031	88	48	48	48	29	100	100	100	100	100	95	61	50	41	24
February 2032	85	38	38	38	20	100	100	100	100	100	93	54	42	32	17
February 2033	82	30	30	30	13	100	100	100	100	100	92	47	35	25	11
February 2034	78	24	24	24	9	100	100	100	100	100	90	41	29	20	8
February 2035	75	19	19	19	6	100	100	100	100	100	89	36	24	16	5
February 2036	71	15	15	15	4	100	100	100	100	100	87	32	20	12	4
February 2037	67	12	12	12	3	100	100	100	100	70	85	28	17	10	2
February 2038	63	9	9	9	2	100	100	100	100	48	83	24	14	8	2
February 2039	58	7	7	7	1	100	100	100	100	32	80	21	11	6	1
February 2040	53	5	5	5	1	100	100	100	100	22	78	18	9	5	1
February 2041	48	4	4	4	1	100	100	100	100	15	75	15	8	4	1
February 2042	42	3	3	3	0	100	77	77	77	10	73	13	6	3	0
February 2043	36	2	2	2	0	100	59	59	59	7	70	11	5	2	0
February 2044	29	2	2	2	0	100	45	45	45	4	66	10	4	2	0
February 2045	22	1	1	1	0	100	34	34	34	3	63	8	3	1	0
February 2046	15	1	1	1	0	100	26	26	26	2	59	7	3	1	0
February 2047	7	1	1	1	0	100	19	19	19	1	55	6	2	1	0
February 2048	1	1	1	1	0	14	14	14	14	1	50	4	2	0	0
February 2049	0	0	0	0	0	10	10	10	10	0	46	4	1	0	0
February 2050	0	0	0	0	0	7	7	7	7	0	40	3	1	0	0
February 2051	0	0	0	0	0	5	5	5	5	0	35	2	1	0	0
February 2052	0	0	0	0	0	3	3	3	3	0	29	2	0	0	0
February 2053	0	0	0	0	0	2	2	2	2	0	22	1	0	0	0
February 2054	0	0	0	0	0	1	1	1	1	0	16	1	0	0	0
February 2055	0	0	0	0	0	0	0	0	0	0	8	0	0	0	0
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	13.5	5.8	5.8	5.8	4.2	22.0	18.5	18.5	18.5	12.7	20.2	8.3	6.5	5.3	3.8

**Security Group 6  
PSA Prepayment Assumption Rates**

Distribution Date	Class Z					Class ZA					Class ZJ				
	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	106	106	98	91	74	106	106	98	91	74	106	106	98	91	74
February 2028	112	112	87	63	8	112	112	87	63	8	112	112	87	63	8
February 2029	118	118	73	30	0	118	118	73	30	0	118	118	73	30	0
February 2030	125	125	64	10	0	125	125	64	10	0	125	125	64	10	0
February 2031	132	132	61	1	0	132	132	61	1	0	132	132	61	1	0
February 2032	139	138	62	0	0	139	138	62	0	0	139	138	62	0	0
February 2033	147	140	61	0	0	147	140	61	0	0	147	140	61	0	0
February 2034	155	137	58	0	0	155	137	58	0	0	155	137	58	0	0
February 2035	164	131	54	0	0	164	131	54	0	0	164	131	54	0	0
February 2036	173	124	49	0	0	173	124	49	0	0	173	124	49	0	0
February 2037	183	115	44	0	0	183	115	44	0	0	183	115	44	0	0
February 2038	193	105	39	0	0	193	105	39	0	0	193	105	39	0	0
February 2039	204	96	34	0	0	204	96	34	0	0	204	96	34	0	0
February 2040	216	86	30	0	0	216	86	30	0	0	216	86	30	0	0
February 2041	228	76	26	0	0	228	76	26	0	0	228	76	26	0	0
February 2042	241	67	22	0	0	241	67	22	0	0	241	67	22	0	0
February 2043	254	59	19	0	0	254	59	19	0	0	254	59	19	0	0
February 2044	269	51	15	0	0	269	51	15	0	0	269	51	15	0	0
February 2045	284	44	13	0	0	284	44	13	0	0	284	44	13	0	0
February 2046	300	37	10	0	0	300	37	10	0	0	300	37	10	0	0
February 2047	317	31	8	0	0	317	31	8	0	0	317	31	8	0	0
February 2048	322	26	7	0	0	322	26	7	0	0	322	26	7	0	0
February 2049	292	21	5	0	0	292	21	5	0	0	292	21	5	0	0
February 2050	260	16	4	0	0	260	16	4	0	0	260	16	4	0	0
February 2051	224	13	3	0	0	224	13	3	0	0	224	13	3	0	0
February 2052	186	9	2	0	0	186	9	2	0	0	186	9	2	0	0
February 2053	145	6	1	0	0	145	6	1	0	0	145	6	1	0	0
February 2054	100	3	1	0	0	100	3	1	0	0	100	3	1	0	0
February 2055	52	1	0	0	0	52	1	0	0	0	52	1	0	0	0
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	26.3	16.5	9.9	2.5	1.4	26.3	16.5	9.9	2.5	1.4	26.3	16.5	9.9	2.5	1.4

**Security Group 7  
PSA Prepayment Assumption Rates**

Distribution Date	Classes FG and SG						Classes GA, GI, GQ and MI						Class GB					
	0%	100%	250%	420%	650%	900%	0%	100%	250%	420%	650%	900%	0%	100%	250%	420%	650%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	99	97	95	92	88	83	99	96	93	90	85	79	100	100	100	100	100	100
February 2028	98	92	84	75	63	52	97	90	80	69	54	40	100	100	100	100	100	100
February 2029	97	85	70	55	39	24	96	81	63	44	23	5	100	100	100	100	100	100
February 2030	95	79	59	41	23	11	94	74	49	26	4	0	100	100	100	100	100	54
February 2031	94	73	49	30	14	5	93	66	36	13	0	0	100	100	100	100	69	24
February 2032	93	67	41	22	8	2	91	59	26	3	0	0	100	100	100	100	42	11
February 2033	91	62	34	16	5	1	89	53	18	0	0	0	100	100	100	81	25	5
February 2034	89	57	28	12	3	0	87	46	11	0	0	0	100	100	100	59	15	2
February 2035	88	52	24	9	2	0	85	40	5	0	0	0	100	100	100	43	9	1
February 2036	86	48	20	6	1	0	82	35	0	0	0	0	100	100	98	32	5	0
February 2037	84	44	16	5	1	0	80	30	0	0	0	0	100	100	81	23	3	0
February 2038	82	40	13	3	0	0	77	25	0	0	0	0	100	100	67	17	2	0
February 2039	79	36	11	2	0	0	74	21	0	0	0	0	100	100	55	12	1	0
February 2040	77	33	9	2	0	0	71	16	0	0	0	0	100	100	45	9	1	0
February 2041	74	30	7	1	0	0	68	12	0	0	0	0	100	100	37	6	0	0
February 2042	71	27	6	1	0	0	64	9	0	0	0	0	100	100	30	4	0	0
February 2043	68	24	5	1	0	0	60	5	0	0	0	0	100	100	24	3	0	0
February 2044	65	21	4	0	0	0	56	2	0	0	0	0	100	100	19	2	0	0
February 2045	61	19	3	0	0	0	51	0	0	0	0	0	100	94	16	2	0	0
February 2046	57	17	2	0	0	0	47	0	0	0	0	0	100	83	12	1	0	0
February 2047	53	14	2	0	0	0	41	0	0	0	0	0	100	72	10	1	0	0
February 2048	49	12	1	0	0	0	36	0	0	0	0	0	100	61	7	1	0	0
February 2049	44	10	1	0	0	0	30	0	0	0	0	0	100	52	6	0	0	0
February 2050	39	9	1	0	0	0	24	0	0	0	0	0	100	43	4	0	0	0
February 2051	34	7	1	0	0	0	17	0	0	0	0	0	100	34	3	0	0	0
February 2052	28	5	0	0	0	0	10	0	0	0	0	0	100	26	2	0	0	0
February 2053	22	4	0	0	0	0	2	0	0	0	0	0	100	18	1	0	0	0
February 2054	15	2	0	0	0	0	0	0	0	0	0	0	74	11	1	0	0	0
February 2055	8	1	0	0	0	0	0	0	0	0	0	0	38	5	0	0	0	0
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	19.9	11.2	6.4	4.3	3.0	2.3	17.7	8.1	4.3	3.0	2.2	1.8	28.7	23.5	14.7	9.5	6.3	4.5

**Security Group 8  
PSA Prepayment Assumption Rates**

Distribution Date	Classes FK, KF, KS and TK					Class KI					Class KL					Class KM				
	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	99	96	95	93	90	98	94	94	94	94	100	100	100	100	100	98	94	94	94	94
February 2028	98	88	84	80	71	96	84	84	84	84	100	100	100	100	100	95	83	83	83	83
February 2029	97	78	71	64	49	93	70	70	70	59	100	100	100	100	100	93	69	69	69	57
February 2030	96	69	59	51	34	91	58	58	58	40	100	100	100	100	100	90	57	57	57	38
February 2031	95	60	49	40	23	88	47	47	47	28	100	100	100	100	100	87	46	46	46	25
February 2032	93	53	41	32	16	85	38	38	38	19	100	100	100	100	100	84	35	35	35	16
February 2033	92	47	34	25	11	82	30	30	30	13	100	100	100	100	100	81	27	27	27	10
February 2034	90	41	29	20	8	78	24	24	24	9	100	100	100	100	100	78	21	21	21	6
February 2035	89	36	24	16	5	75	19	19	19	6	100	100	100	100	100	74	16	16	16	3
February 2036	87	31	20	12	4	71	15	15	15	5	100	100	100	100	100	70	12	12	12	1
February 2037	85	27	16	10	2	67	12	12	12	3	100	100	100	100	100	66	8	8	8	0
February 2038	83	24	14	7	2	63	9	9	9	2	100	100	100	100	100	61	6	6	6	0
February 2039	80	21	11	6	1	58	7	7	7	1	100	100	100	100	100	56	4	4	4	0
February 2040	78	18	9	5	1	53	6	6	6	1	100	100	100	100	100	51	2	2	2	0
February 2041	75	15	7	4	1	48	4	4	4	1	100	100	100	100	80	46	1	1	1	0
February 2042	73	13	6	3	0	42	4	4	4	0	100	100	100	100	54	40	0	0	0	0
February 2043	70	11	5	2	0	36	3	3	3	0	100	100	100	100	36	33	0	0	0	0
February 2044	66	9	4	2	0	29	2	2	2	0	100	100	100	100	24	27	0	0	0	0
February 2045	63	8	3	1	0	22	2	2	2	0	100	100	100	100	16	19	0	0	0	0
February 2046	59	7	2	1	0	15	1	1	1	0	100	100	100	100	10	12	0	0	0	0
February 2047	55	5	2	1	0	7	1	1	1	0	100	100	100	100	7	3	0	0	0	0
February 2048	50	4	2	0	0	1	1	1	1	0	77	77	77	77	4	0	0	0	0	0
February 2049	46	4	1	0	0	0	0	0	0	0	55	55	55	55	3	0	0	0	0	0
February 2050	40	3	1	0	0	0	0	0	0	0	39	39	39	39	2	0	0	0	0	0
February 2051	35	2	1	0	0	0	0	0	0	0	26	26	26	26	1	0	0	0	0	0
February 2052	29	2	0	0	0	0	0	0	0	0	17	17	17	17	1	0	0	0	0	0
February 2053	22	1	0	0	0	0	0	0	0	0	10	10	10	10	0	0	0	0	0	0
February 2054	16	1	0	0	0	0	0	0	0	0	5	5	5	5	0	0	0	0	0	0
February 2055	8	0	0	0	0	0	0	0	0	0	1	1	1	1	0	0	0	0	0	0
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)	20.2	8.2	6.4	5.3	3.7	13.5	5.8	5.8	5.8	4.2	23.9	23.8	23.8	23.8	16.9	13.2	5.3	5.3	5.3	3.9

**PSA Prepayment Assumption Rates**

Distribution Date	Class KN					Class KP					Class KY					Class ZK				
	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%	0%	175%	250%	325%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	100	100	100	100	100	98	94	94	94	94	100	100	100	100	100	106	106	97	89	70
February 2028	100	100	100	100	100	96	83	83	83	83	100	100	100	100	100	112	112	86	60	2
February 2029	100	100	100	100	100	93	70	70	70	58	100	100	100	100	100	118	118	71	28	0
February 2030	100	100	100	100	100	90	58	58	58	40	100	100	100	100	100	125	125	63	9	0
February 2031	100	100	100	100	100	88	47	47	47	27	100	100	100	100	100	132	132	61	1	0
February 2032	100	100	100	100	100	85	37	37	37	18	100	100	100	100	100	139	138	62	0	0
February 2033	100	100	100	100	100	82	29	29	29	12	100	100	100	100	100	147	139	60	0	0
February 2034	100	100	100	100	100	78	23	23	23	8	100	100	100	100	100	155	136	57	0	0
February 2035	100	100	100	100	100	75	18	18	18	5	100	100	100	100	100	164	130	53	0	0
February 2036	100	100	100	100	100	71	14	14	14	3	100	100	100	100	100	173	123	49	0	0
February 2037	100	100	100	100	90	67	11	11	11	2	100	100	100	100	93	183	114	44	0	0
February 2038	100	100	100	100	61	62	8	8	8	1	100	100	100	100	72	193	104	39	0	0
February 2039	100	100	100	100	41	57	6	6	6	1	100	100	100	100	57	204	95	34	0	0
February 2040	100	100	100	100	28	52	5	5	5	0	100	100	100	100	47	216	85	30	0	0
February 2041	100	100	100	100	19	47	3	3	3	0	100	100	100	100	35	228	76	25	0	0
February 2042	100	100	100	100	13	41	2	2	2	0	100	100	100	100	24	241	67	22	0	0
February 2043	100	77	77	77	8	35	2	2	2	0	100	83	83	83	16	254	58	18	0	0
February 2044	100	59	59	59	6	28	1	1	1	0	100	70	70	70	10	269	51	15	0	0
February 2045	100	44	44	44	4	21	1	1	1	0	100	59	59	59	7	284	43	13	0	0
February 2046	100	33	33	33	2	14	0	0	0	0	100	51	51	51	4	300	37	10	0	0
February 2047	100	25	25	25	2	6	0	0	0	0	100	45	45	45	3	317	31	8	0	0
February 2048	18	18	18	18	1	0	0	0	0	0	34	34	34	34	2	320	25	7	0	0
February 2049	13	13	13	13	1	0	0	0	0	0	24	24	24	24	1	290	21	5	0	0
February 2050	9	9	9	9	0	0	0	0	0	0	17	17	17	17	1	258	16	4	0	0
February 2051	6	6	6	6	0	0	0	0	0	0	12	12	12	12	0	223	12	3	0	0
February 2052	4	4	4	4	0	0	0	0	0	0	7	7	7	7	0	185	9	2	0	0
February 2053	2	2	2	2	0	0	0	0	0	0	4	4	4	4	0	144	6	1	0	0
February 2054	1	1	1	1	0	0	0	0	0	0	2	2	2	2	0	100	3	1	0	0
February 2055	0	0	0	0	0	0	0	0	0	0	1	1	1	1	0	52	1	0	0	0
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)	22.1	19.4	19.4	19.4	13.3	13.4	5.6	5.6	5.6	4.1	22.6	20.6	20.6	20.6	14.3	26.3	16.4	9.9	2.4	1.3

**Security Group 9  
PSA Prepayment Assumption Rates**

Distribution Date	Classes FU, FV, SU and TV					
	0%	100%	300%	457%	750%	1,000%
Initial Percent . . .	100	100	100	100	100	100
February 2027 . . .	99	97	94	91	86	82
February 2028 . . .	98	92	81	73	59	47
February 2029 . . .	97	85	66	53	32	19
February 2030 . . .	96	79	53	38	17	8
February 2031 . . .	95	73	43	27	9	3
February 2032 . . .	93	68	35	19	5	1
February 2033 . . .	92	62	28	14	3	0
February 2034 . . .	90	57	22	10	1	0
February 2035 . . .	89	53	18	7	1	0
February 2036 . . .	87	48	14	5	0	0
February 2037 . . .	85	44	11	3	0	0
February 2038 . . .	83	41	9	2	0	0
February 2039 . . .	80	37	7	2	0	0
February 2040 . . .	78	33	6	1	0	0
February 2041 . . .	75	30	5	1	0	0
February 2042 . . .	73	27	4	1	0	0
February 2043 . . .	70	24	3	0	0	0
February 2044 . . .	66	22	2	0	0	0
February 2045 . . .	63	19	2	0	0	0
February 2046 . . .	59	17	1	0	0	0
February 2047 . . .	55	15	1	0	0	0
February 2048 . . .	50	12	1	0	0	0
February 2049 . . .	46	10	1	0	0	0
February 2050 . . .	40	9	0	0	0	0
February 2051 . . .	35	7	0	0	0	0
February 2052 . . .	29	5	0	0	0	0
February 2053 . . .	22	4	0	0	0	0
February 2054 . . .	16	2	0	0	0	0
February 2055 . . .	8	1	0	0	0	0
February 2056 . . .	0	0	0	0	0	0
Weighted Average Life (years) . . . .	20.2	11.3	5.6	4.0	2.7	2.1

**Security Group 10  
PSA Prepayment Assumption Rates**

Distribution Date	Class PT					
	0%	100%	250%	420%	650%	900%
Initial Percent . . .	100	100	100	100	100	100
February 2027 . . .	99	97	95	92	88	83
February 2028 . . .	98	92	84	75	63	52
February 2029 . . .	97	85	70	55	38	24
February 2030 . . .	95	79	59	41	23	11
February 2031 . . .	94	73	49	30	14	5
February 2032 . . .	93	67	41	22	8	2
February 2033 . . .	91	62	34	16	5	1
February 2034 . . .	89	57	28	12	3	0
February 2035 . . .	88	52	24	9	2	0
February 2036 . . .	86	48	20	6	1	0
February 2037 . . .	84	44	16	5	1	0
February 2038 . . .	82	40	13	3	0	0
February 2039 . . .	79	36	11	2	0	0
February 2040 . . .	77	33	9	2	0	0
February 2041 . . .	74	30	7	1	0	0
February 2042 . . .	71	27	6	1	0	0
February 2043 . . .	68	24	5	1	0	0
February 2044 . . .	65	21	4	0	0	0
February 2045 . . .	61	19	3	0	0	0
February 2046 . . .	57	16	2	0	0	0
February 2047 . . .	53	14	2	0	0	0
February 2048 . . .	49	12	1	0	0	0
February 2049 . . .	44	10	1	0	0	0
February 2050 . . .	39	8	1	0	0	0
February 2051 . . .	34	7	1	0	0	0
February 2052 . . .	28	5	0	0	0	0
February 2053 . . .	22	3	0	0	0	0
February 2054 . . .	15	2	0	0	0	0
February 2055 . . .	8	1	0	0	0	0
February 2056 . . .	0	0	0	0	0	0
Weighted Average Life (years) . . . .	19.9	11.1	6.4	4.3	3.0	2.3

**Security Group 11  
PSA Prepayment Assumption Rates**

Distribution Date	Classes FJ, FM, FW, JF, SJ, TJ and TM					
	0%	100%	250%	420%	650%	900%
Initial Percent	100	100	100	100	100	100
February 2027	99	97	95	93	89	85
February 2028	98	92	85	76	65	54
February 2029	97	86	71	57	40	25
February 2030	95	79	60	42	24	12
February 2031	94	73	50	31	14	5
February 2032	93	68	42	23	9	2
February 2033	91	62	35	17	5	1
February 2034	89	57	29	12	3	0
February 2035	88	53	24	9	2	0
February 2036	86	48	20	6	1	0
February 2037	84	44	16	5	1	0
February 2038	82	40	14	3	0	0
February 2039	79	37	11	2	0	0
February 2040	77	33	9	2	0	0
February 2041	74	30	7	1	0	0
February 2042	71	27	6	1	0	0
February 2043	68	24	5	1	0	0
February 2044	65	22	4	0	0	0
February 2045	61	19	3	0	0	0
February 2046	57	17	3	0	0	0
February 2047	53	14	2	0	0	0
February 2048	49	12	2	0	0	0
February 2049	44	10	1	0	0	0
February 2050	39	9	1	0	0	0
February 2051	34	7	1	0	0	0
February 2052	28	5	0	0	0	0
February 2053	22	4	0	0	0	0
February 2054	15	2	0	0	0	0
February 2055	8	1	0	0	0	0
February 2056	0	0	0	0	0	0
Weighted Average Life (years)	19.9	11.3	6.5	4.3	3.1	2.4

**Security Group 12  
PSA Prepayment Assumption Rates**

Distribution Date	Class CF						Classes DF, DS, FX, MF, MS, SE and TA						Class FE						
	0%	100%	500%	948%	1,400%	1,900%	0%	100%	500%	948%	1,400%	1,900%	0%	100%	500%	948%	1,400%	1,900%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	100	97	89	79	70	58	100	97	89	79	70	58	100	97	89	79	70	58	100
February 2028	99	93	69	45	25	0	99	93	69	45	25	0	99	93	69	45	25	0	99
February 2029	99	86	48	19	4	0	99	86	48	19	4	0	99	86	48	19	4	0	99
February 2030	98	81	33	8	1	0	98	81	33	8	1	0	98	81	33	8	1	0	98
February 2031	98	75	23	4	0	0	98	75	23	4	0	0	98	75	23	4	0	0	98
February 2032	97	70	16	2	0	0	97	70	16	2	0	0	97	70	16	2	0	0	97
February 2033	97	66	11	1	0	0	97	66	11	1	0	0	97	66	11	1	0	0	97
February 2034	96	61	8	0	0	0	96	61	8	0	0	0	96	61	8	0	0	0	96
February 2035	95	57	5	0	0	0	95	57	5	0	0	0	95	57	5	0	0	0	95
February 2036	95	53	4	0	0	0	95	53	4	0	0	0	95	53	4	0	0	0	95
February 2037	94	49	3	0	0	0	94	49	3	0	0	0	94	49	3	0	0	0	94
February 2038	93	46	2	0	0	0	93	46	2	0	0	0	93	46	2	0	0	0	93
February 2039	92	43	1	0	0	0	92	43	1	0	0	0	92	43	1	0	0	0	92
February 2040	91	39	1	0	0	0	91	39	1	0	0	0	91	39	1	0	0	0	91
February 2041	90	37	1	0	0	0	90	37	1	0	0	0	90	37	1	0	0	0	90
February 2042	89	34	0	0	0	0	89	34	0	0	0	0	89	34	0	0	0	0	89
February 2043	88	31	0	0	0	0	88	31	0	0	0	0	88	31	0	0	0	0	88
February 2044	86	29	0	0	0	0	86	29	0	0	0	0	86	29	0	0	0	0	86
February 2045	85	26	0	0	0	0	85	26	0	0	0	0	85	26	0	0	0	0	85
February 2046	83	24	0	0	0	0	83	24	0	0	0	0	83	24	0	0	0	0	83
February 2047	81	22	0	0	0	0	81	22	0	0	0	0	81	22	0	0	0	0	81
February 2048	79	20	0	0	0	0	79	20	0	0	0	0	79	20	0	0	0	0	79
February 2049	77	19	0	0	0	0	77	19	0	0	0	0	77	19	0	0	0	0	77
February 2050	75	17	0	0	0	0	75	17	0	0	0	0	75	17	0	0	0	0	75
February 2051	73	15	0	0	0	0	73	15	0	0	0	0	73	15	0	0	0	0	73
February 2052	70	14	0	0	0	0	70	14	0	0	0	0	70	14	0	0	0	0	70
February 2053	67	12	0	0	0	0	67	12	0	0	0	0	67	12	0	0	0	0	67
February 2054	64	11	0	0	0	0	64	11	0	0	0	0	64	11	0	0	0	0	64
February 2055	61	10	0	0	0	0	61	10	0	0	0	0	61	10	0	0	0	0	61
February 2056	57	9	0	0	0	0	57	9	0	0	0	0	57	9	0	0	0	0	57
February 2057	53	7	0	0	0	0	53	7	0	0	0	0	53	7	0	0	0	0	53
February 2058	49	6	0	0	0	0	49	6	0	0	0	0	49	6	0	0	0	0	49
February 2059	45	5	0	0	0	0	45	5	0	0	0	0	45	5	0	0	0	0	45
February 2060	40	4	0	0	0	0	40	4	0	0	0	0	40	4	0	0	0	0	40
February 2061	34	3	0	0	0	0	34	3	0	0	0	0	34	3	0	0	0	0	34
February 2062	28	3	0	0	0	0	28	3	0	0	0	0	28	3	0	0	0	0	28
February 2063	22	2	0	0	0	0	22	2	0	0	0	0	22	2	0	0	0	0	22
February 2064	15	1	0	0	0	0	15	1	0	0	0	0	15	1	0	0	0	0	15
February 2065	8	0	0	0	0	0	8	0	0	0	0	0	8	0	0	0	0	0	8
February 2066	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	29.2	13.3	3.7	2.1	1.5	1.1	29.2	13.3	3.7	2.1	1.5	1.1	29.2	13.3	3.7	2.1	1.5	1.1	1.1

**Security Group 13  
PSA Prepayment Assumption Rates**

Distribution Date	Classes CA, CB, CD, CE, CG, CH, CI, CJ and NL					Classes FN, IN, N, NK, NM, NP, NQ, NT, NU, NV and SN						Classes NA, NB, NC, ND, NE, NG, NH, NI and NJ						
	0%	100%	250%	420%	650%	900%	0%	100%	250%	420%	650%	900%	0%	100%	250%	420%	650%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	100	100	100	100	100	100	99	96	92	87	81	74	99	95	89	83	75	66
February 2028	100	100	100	100	100	100	98	90	79	68	54	40	97	87	72	57	38	19
February 2029	100	100	100	100	100	71	97	83	66	50	32	18	96	78	55	33	9	0
February 2030	100	100	100	100	77	32	95	77	55	37	19	8	94	69	41	16	0	0
February 2031	100	100	100	100	46	15	94	71	46	27	12	4	92	61	28	3	0	0
February 2032	100	100	100	79	28	7	93	66	39	20	7	2	90	54	18	0	0	0
February 2033	100	100	100	58	16	3	91	60	32	15	4	1	88	47	9	0	0	0
February 2034	100	100	100	42	10	1	89	56	27	11	2	0	86	41	2	0	0	0
February 2035	100	100	88	31	6	1	88	51	22	8	1	0	84	35	0	0	0	0
February 2036	100	100	73	23	3	0	86	47	18	6	1	0	81	29	0	0	0	0
February 2037	100	100	60	16	2	0	84	43	15	4	1	0	78	23	0	0	0	0
February 2038	100	100	50	12	1	0	82	39	13	3	0	0	75	18	0	0	0	0
February 2039	100	100	41	9	1	0	79	35	10	2	0	0	72	14	0	0	0	0
February 2040	100	100	33	6	0	0	77	32	8	2	0	0	69	9	0	0	0	0
February 2041	100	100	27	4	0	0	74	29	7	1	0	0	65	5	0	0	0	0
February 2042	100	100	22	3	0	0	71	26	6	1	0	0	61	1	0	0	0	0
February 2043	100	92	18	2	0	0	68	23	4	1	0	0	57	0	0	0	0	0
February 2044	100	81	14	2	0	0	65	20	4	0	0	0	53	0	0	0	0	0
February 2045	100	72	11	1	0	0	61	18	3	0	0	0	48	0	0	0	0	0
February 2046	100	63	9	1	0	0	57	16	2	0	0	0	43	0	0	0	0	0
February 2047	100	54	7	1	0	0	53	14	2	0	0	0	37	0	0	0	0	0
February 2048	100	46	5	0	0	0	49	12	1	0	0	0	32	0	0	0	0	0
February 2049	100	38	4	0	0	0	44	10	1	0	0	0	25	0	0	0	0	0
February 2050	100	31	3	0	0	0	39	8	1	0	0	0	19	0	0	0	0	0
February 2051	100	25	2	0	0	0	34	6	1	0	0	0	11	0	0	0	0	0
February 2052	100	18	1	0	0	0	28	5	0	0	0	0	4	0	0	0	0	0
February 2053	86	12	1	0	0	0	22	3	0	0	0	0	0	0	0	0	0	0
February 2054	59	7	0	0	0	0	15	2	0	0	0	0	0	0	0	0	0	0
February 2055	31	2	0	0	0	0	8	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	0	0	0
Weighted Average Life (years)	28.3	21.9	13.3	8.4	5.5	3.9	19.9	10.9	6.1	3.9	2.7	2.0	17.1	7.2	3.7	2.4	1.7	1.3

**Security Group 14  
PSA Prepayment Assumption Rates**

Distribution Date	Classes EA, EB, EC, ED, EG, EH and IE					Classes EI, EP and ET					Class EZ					Class ZE					
	0%	150%	225%	300%	500%	0%	150%	225%	300%	500%	0%	150%	225%	300%	500%	0%	150%	225%	300%	500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	97	89	89	89	89	97	89	89	89	89	105	105	105	105	105	106	106	86	66	13	
February 2028	94	76	76	76	63	94	76	76	76	63	109	109	109	109	109	112	112	71	33	0	
February 2029	91	64	64	64	43	91	64	64	64	44	114	114	114	114	114	118	118	63	13	0	
February 2030	88	53	53	53	29	88	54	54	54	30	120	120	120	120	120	125	125	59	3	0	
February 2031	84	43	43	43	20	85	44	44	44	21	125	125	125	125	125	132	132	59	0	0	
February 2032	80	34	34	34	13	81	35	35	35	14	131	131	131	131	131	139	136	59	0	0	
February 2033	76	27	27	27	8	77	28	28	28	10	137	137	137	137	137	147	135	58	0	0	
February 2034	72	21	21	21	5	73	23	23	23	7	143	143	143	143	143	155	132	55	0	0	
February 2035	67	17	17	17	3	68	18	18	18	5	150	150	150	150	150	164	127	51	0	0	
February 2036	63	13	13	13	2	63	14	14	14	3	157	157	157	157	157	173	120	46	0	0	
February 2037	57	10	10	10	0	58	11	11	11	2	164	164	164	164	164	183	111	42	0	0	
February 2038	52	7	7	7	0	53	9	9	9	1	171	171	171	171	171	193	103	37	0	0	
February 2039	46	5	5	5	0	47	7	7	7	1	179	179	179	179	179	204	94	33	0	0	
February 2040	40	4	4	4	0	41	6	6	6	1	188	188	188	188	188	216	85	29	0	0	
February 2041	33	3	3	3	0	35	4	4	4	0	196	196	196	196	196	228	76	25	0	0	
February 2042	26	1	1	1	0	28	3	3	3	0	205	205	205	205	205	241	68	22	0	0	
February 2043	19	1	1	1	0	21	3	3	3	0	215	215	215	215	19	254	60	18	0	0	
February 2044	11	0	0	0	0	13	2	2	2	0	224	207	207	207	12	269	52	15	0	0	
February 2045	3	0	0	0	0	5	2	2	2	0	235	157	157	157	8	284	45	13	0	0	
February 2046	0	0	0	0	0	1	1	1	1	0	118	118	118	118	5	276	38	10	0	0	
February 2047	0	0	0	0	0	1	1	1	1	0	88	88	88	88	3	251	32	8	0	0	
February 2048	0	0	0	0	0	1	1	1	1	0	64	64	64	64	2	224	26	7	0	0	
February 2049	0	0	0	0	0	0	0	0	0	0	45	45	45	45	1	194	21	5	0	0	
February 2050	0	0	0	0	0	0	0	0	0	0	31	31	31	31	1	163	16	4	0	0	
February 2051	0	0	0	0	0	0	0	0	0	0	20	20	20	20	0	129	12	3	0	0	
February 2052	0	0	0	0	0	0	0	0	0	0	12	12	12	12	0	92	8	2	0	0	
February 2053	0	0	0	0	0	0	0	0	0	0	5	5	5	5	0	53	4	1	0	0	
February 2054	0	0	0	0	0	0	0	0	0	0	1	1	1	1	0	11	1	0	0	0	
February 2055	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)	11.5	5.2	5.2	5.2	3.3	11.8	5.5	5.5	5.5	3.4	21.1	20.9	20.9	20.9	14.1	24.3	16.6	9.3	1.6	0.6	

**Security Group 15  
PSA Prepayment Assumption Rates**

Distribution Date	Class BI					Classes BM, BN, BP, BQ, BT and IB					Class BZ				
	0%	150%	300%	400%	600%	0%	150%	300%	400%	600%	0%	150%	300%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	99	94	93	93	88	97	91	91	91	91	105	105	105	105	105
February 2028	98	86	83	76	64	93	79	79	79	79	109	109	109	109	109
February 2029	97	79	70	61	47	90	66	66	66	54	114	114	114	114	114
February 2030	96	72	60	50	36	86	53	53	53	37	120	120	120	120	120
February 2031	94	65	52	42	26	82	42	42	42	23	125	125	125	125	125
February 2032	93	59	45	36	16	78	32	32	32	12	131	131	131	131	131
February 2033	91	54	40	31	10	73	24	24	24	5	137	137	137	137	137
February 2034	90	49	35	23	6	69	18	18	18	0	143	143	143	143	143
February 2035	88	45	32	17	4	64	12	12	12	0	150	150	150	150	94
February 2036	86	41	26	13	3	58	6	6	6	0	157	157	157	157	58
February 2037	84	38	21	9	2	53	2	2	2	0	164	164	164	164	36
February 2038	82	34	17	7	1	47	0	0	0	0	171	157	157	157	23
February 2039	79	32	13	5	1	40	0	0	0	0	179	116	116	116	14
February 2040	77	28	10	4	0	34	0	0	0	0	188	85	85	85	9
February 2041	74	23	8	3	0	27	0	0	0	0	196	62	62	62	5
February 2042	71	18	6	2	0	19	0	0	0	0	205	45	45	45	3
February 2043	68	13	5	1	0	11	0	0	0	0	215	32	32	32	2
February 2044	65	9	4	1	0	3	0	0	0	0	224	23	23	23	1
February 2045	61	6	3	1	0	0	0	0	0	0	105	16	16	16	1
February 2046	58	4	2	1	0	0	0	0	0	0	12	12	12	12	0
February 2047	54	3	2	0	0	0	0	0	0	0	8	8	8	8	0
February 2048	49	2	1	0	0	0	0	0	0	0	5	5	5	5	0
February 2049	44	2	1	0	0	0	0	0	0	0	4	4	4	4	0
February 2050	39	1	1	0	0	0	0	0	0	0	2	2	2	2	0
February 2051	34	1	0	0	0	0	0	0	0	0	1	1	1	1	0
February 2052	24	1	0	0	0	0	0	0	0	0	1	1	1	1	0
February 2053	10	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
Weighted Average Life (years)	19.6	9.1	6.8	5.3	3.6	10.8	4.8	4.8	4.8	3.5	19.1	14.9	14.9	14.9	10.2

**PSA Prepayment Assumption Rates**

Distribution Date	Class PB					Class ZB				
	0%	150%	300%	400%	600%	0%	150%	300%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2027	97	92	92	92	92	105	105	96	91	72
February 2028	94	80	80	80	80	109	109	84	58	8
February 2029	91	68	68	68	57	114	114	67	29	0
February 2030	88	56	56	56	41	120	120	57	14	0
February 2031	84	45	45	45	28	125	125	53	10	0
February 2032	80	36	36	36	18	131	129	52	10	0
February 2033	76	29	29	29	11	137	127	49	11	0
February 2034	72	23	23	23	7	143	125	48	3	0
February 2035	68	18	18	18	4	150	122	48	0	0
February 2036	63	13	13	13	3	157	120	44	0	0
February 2037	58	10	10	10	2	164	115	37	0	0
February 2038	53	7	7	7	1	171	109	32	0	0
February 2039	47	5	5	5	1	179	102	26	0	0
February 2040	41	4	4	4	0	188	93	22	0	0
February 2041	34	3	3	3	0	196	79	18	0	0
February 2042	28	2	2	2	0	205	65	15	0	0
February 2043	21	1	1	1	0	215	53	12	0	0
February 2044	13	1	1	1	0	224	41	9	0	0
February 2045	5	1	1	1	0	235	32	7	0	0
February 2046	1	1	1	1	0	232	24	6	0	0
February 2047	0	0	0	0	0	215	20	4	0	0
February 2048	0	0	0	0	0	196	16	3	0	0
February 2049	0	0	0	0	0	176	13	2	0	0
February 2050	0	0	0	0	0	155	10	2	0	0
February 2051	0	0	0	0	0	131	7	1	0	0
February 2052	0	0	0	0	0	97	5	1	0	0
February 2053	0	0	0	0	0	52	3	0	0	0
February 2054	0	0	0	0	0	18	2	0	0	0
February 2055	0	0	0	0	0	5	0	0	0	0
February 2056	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	11.7	5.5	5.5	5.5	4.0	24.8	16.5	8.5	2.8	1.3

**Security Group 16  
PSA Prepayment Assumption Rates**

Distribution Date	Classes FL, LP and SL					Class LA					Class LZ					Class ZL					
	0%	150%	200%	245%	400%	0%	150%	200%	245%	400%	0%	150%	200%	245%	400%	0%	150%	200%	245%	400%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2027	98	95	95	95	95	98	95	95	95	95	105	105	105	105	105	106	106	99	93	72	
February 2028	96	87	87	87	87	95	86	86	86	86	109	109	109	109	109	112	112	89	69	0	
February 2029	94	76	76	76	66	93	74	74	74	63	114	114	114	114	114	118	118	75	38	0	
February 2030	92	66	66	66	49	90	63	63	63	46	120	120	120	120	120	125	125	66	16	0	
February 2031	89	56	56	56	37	88	53	53	53	32	125	125	125	125	125	132	132	62	5	0	
February 2032	87	48	48	48	27	85	43	43	43	22	131	131	131	131	131	139	139	62	0	0	
February 2033	84	40	40	40	20	81	35	35	35	14	137	137	137	137	137	147	145	63	0	0	
February 2034	81	33	33	33	15	78	28	28	28	9	143	143	143	143	143	155	147	63	0	0	
February 2035	78	28	28	28	11	74	21	21	21	4	150	150	150	150	150	164	145	61	0	0	
February 2036	75	23	23	23	8	71	16	16	16	1	157	157	157	157	157	173	141	58	0	0	
February 2037	71	19	19	19	6	67	12	12	12	0	164	164	164	164	127	183	135	55	0	0	
February 2038	68	16	16	16	5	62	8	8	8	0	171	171	171	171	93	193	128	51	0	0	
February 2039	64	13	13	13	3	58	5	5	5	0	179	179	179	179	69	204	120	46	0	0	
February 2040	59	11	11	11	2	53	2	2	2	0	188	188	188	188	50	216	111	42	0	0	
February 2041	55	9	9	9	2	47	0	0	0	0	196	180	180	180	37	228	101	38	0	0	
February 2042	50	7	7	7	1	42	0	0	0	0	205	147	147	147	27	241	92	34	0	0	
February 2043	45	6	6	6	1	36	0	0	0	0	215	119	119	119	19	254	83	30	0	0	
February 2044	39	5	5	5	1	30	0	0	0	0	224	96	96	96	14	269	74	26	0	0	
February 2045	33	4	4	4	0	23	0	0	0	0	235	77	77	77	10	284	65	22	0	0	
February 2046	27	3	3	3	0	16	0	0	0	0	246	61	61	61	7	300	57	19	0	0	
February 2047	20	2	2	2	0	8	0	0	0	0	257	48	48	48	5	317	49	16	0	0	
February 2048	13	2	2	2	0	0	0	0	0	0	266	38	38	38	3	334	42	13	0	0	
February 2049	5	1	1	1	0	0	0	0	0	0	108	29	29	29	2	353	35	11	0	0	
February 2050	1	1	1	1	0	0	0	0	0	0	21	21	21	21	2	342	28	9	0	0	
February 2051	1	1	1	1	0	0	0	0	0	0	16	16	16	16	1	295	22	7	0	0	
February 2052	1	1	1	1	0	0	0	0	0	0	11	11	11	11	1	245	17	5	0	0	
February 2053	0	0	0	0	0	0	0	0	0	0	7	7	7	7	0	191	12	3	0	0	
February 2054	0	0	0	0	0	0	0	0	0	0	4	4	4	4	0	132	7	2	0	0	
February 2055	0	0	0	0	0	0	0	0	0	0	1	1	1	1	0	68	3	1	0	0	
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																					
Life (years)	14.8	7.0	7.0	7.0	4.9	13.5	5.9	5.9	5.9	4.2	23.1	19.0	19.0	19.0	13.5	27.0	18.5	11.6	2.7	1.3	

**Security Group 17  
PSA Prepayment Assumption Rates**

Distribution Date	Classes EF and ES						Classes FT, IT and ST						Class SX								
	0%	100%	500%	943%	1,400%	1,900%	0%	100%	500%	943%	1,400%	1,900%	0%	100%	500%	943%	1,400%	1,900%			
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100		
February 2027	100	98	92	85	78	70	100	98	90	81	73	62	100	98	91	83	75	66	66		
February 2028	99	94	74	53	34	15	99	93	70	47	28	0	99	93	71	50	31	7	7		
February 2029	99	88	52	24	6	0	99	87	48	20	5	0	99	87	50	21	5	0	0		
February 2030	98	82	36	10	1	0	98	81	33	8	1	0	98	81	34	9	1	0	0		
February 2031	98	77	25	4	0	0	97	75	22	2	0	0	98	76	24	3	0	0	0		
February 2032	97	71	17	2	0	0	97	70	15	0	0	0	97	71	16	1	0	0	0		
February 2033	97	67	12	1	0	0	96	65	10	0	0	0	96	66	11	0	0	0	0		
February 2034	96	62	8	0	0	0	95	60	6	0	0	0	96	61	7	0	0	0	0		
February 2035	95	58	6	0	0	0	95	56	4	0	0	0	95	57	5	0	0	0	0		
February 2036	95	54	4	0	0	0	94	52	2	0	0	0	94	53	3	0	0	0	0		
February 2037	94	50	3	0	0	0	93	48	0	0	0	0	93	49	1	0	0	0	0		
February 2038	93	47	2	0	0	0	92	44	0	0	0	0	92	45	1	0	0	0	0		
February 2039	92	43	1	0	0	0	91	41	0	0	0	0	91	42	1	0	0	0	0		
February 2040	91	40	1	0	0	0	89	37	0	0	0	0	90	39	0	0	0	0	0		
February 2041	90	37	1	0	0	0	88	34	0	0	0	0	89	36	0	0	0	0	0		
February 2042	89	34	0	0	0	0	87	31	0	0	0	0	88	33	0	0	0	0	0		
February 2043	88	32	0	0	0	0	85	28	0	0	0	0	86	30	0	0	0	0	0		
February 2044	86	29	0	0	0	0	84	26	0	0	0	0	85	27	0	0	0	0	0		
February 2045	85	27	0	0	0	0	82	23	0	0	0	0	83	25	0	0	0	0	0		
February 2046	83	25	0	0	0	0	80	21	0	0	0	0	81	23	0	0	0	0	0		
February 2047	81	23	0	0	0	0	78	18	0	0	0	0	79	20	0	0	0	0	0		
February 2048	79	21	0	0	0	0	76	16	0	0	0	0	77	18	0	0	0	0	0		
February 2049	77	19	0	0	0	0	73	14	0	0	0	0	75	16	0	0	0	0	0		
February 2050	75	17	0	0	0	0	71	12	0	0	0	0	73	14	0	0	0	0	0		
February 2051	73	16	0	0	0	0	68	10	0	0	0	0	70	13	0	0	0	0	0		
February 2052	70	14	0	0	0	0	65	8	0	0	0	0	67	11	0	0	0	0	0		
February 2053	67	13	0	0	0	0	62	6	0	0	0	0	64	9	0	0	0	0	0		
February 2054	64	11	0	0	0	0	58	4	0	0	0	0	61	7	0	0	0	0	0		
February 2055	61	10	0	0	0	0	54	3	0	0	0	0	57	6	0	0	0	0	0		
February 2056	57	9	0	0	0	0	50	1	0	0	0	0	53	4	0	0	0	0	0		
February 2057	53	8	0	0	0	0	46	0	0	0	0	0	49	3	0	0	0	0	0		
February 2058	49	7	0	0	0	0	41	0	0	0	0	0	45	3	0	0	0	0	0		
February 2059	45	6	0	0	0	0	36	0	0	0	0	0	40	2	0	0	0	0	0		
February 2060	40	5	0	0	0	0	30	0	0	0	0	0	34	2	0	0	0	0	0		
February 2061	34	4	0	0	0	0	24	0	0	0	0	0	29	2	0	0	0	0	0		
February 2062	28	3	0	0	0	0	17	0	0	0	0	0	22	1	0	0	0	0	0		
February 2063	22	2	0	0	0	0	10	0	0	0	0	0	16	1	0	0	0	0	0		
February 2064	15	1	0	0	0	0	2	0	0	0	0	0	8	1	0	0	0	0	0		
February 2065	8	1	0	0	0	0	0	0	0	0	0	0	4	0	0	0	0	0	0		
February 2066	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																					
Life (years)	29.2	13.5	3.9	2.3	1.7	1.3	27.5	12.2	3.5	2.1	1.6	1.2	28.3	12.8	3.7	2.2	1.6	1.3			

**Security Group 17  
PSA Prepayment Assumption Rates**

Distribution Date	Class ZI						Class IO					
	0%	100%	500%	943%	1,400%	1,900%	0%	100%	500%	943%	1,400%	1,900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	107	107	107	107	0	0	100	94	73	50	25	0
February 2028	114	114	114	114	0	0	99	88	51	22	4	0
February 2029	121	121	121	121	0	0	99	82	35	9	1	0
February 2030	130	130	130	130	0	0	98	77	25	4	0	0
February 2031	138	138	138	138	0	0	98	72	17	2	0	0
February 2032	148	148	148	148	0	0	97	67	12	1	0	0
February 2033	157	157	157	65	0	0	97	62	8	0	0	0
February 2034	168	168	168	28	0	0	96	58	6	0	0	0
February 2035	179	179	179	12	0	0	96	54	4	0	0	0
February 2036	191	191	191	5	0	0	95	50	3	0	0	0
February 2037	204	204	204	2	0	0	94	47	2	0	0	0
February 2038	218	218	167	1	0	0	93	43	1	0	0	0
February 2039	232	232	115	0	0	0	92	40	1	0	0	0
February 2040	248	248	80	0	0	0	91	37	1	0	0	0
February 2041	264	264	55	0	0	0	90	34	0	0	0	0
February 2042	282	282	38	0	0	0	89	32	0	0	0	0
February 2043	301	301	26	0	0	0	88	29	0	0	0	0
February 2044	321	321	18	0	0	0	87	27	0	0	0	0
February 2045	343	343	12	0	0	0	85	25	0	0	0	0
February 2046	366	366	8	0	0	0	83	23	0	0	0	0
February 2047	390	390	6	0	0	0	82	21	0	0	0	0
February 2048	416	416	4	0	0	0	80	19	0	0	0	0
February 2049	444	444	3	0	0	0	78	17	0	0	0	0
February 2050	474	474	2	0	0	0	76	16	0	0	0	0
February 2051	506	506	1	0	0	0	73	14	0	0	0	0
February 2052	539	539	1	0	0	0	71	13	0	0	0	0
February 2053	576	576	1	0	0	0	68	11	0	0	0	0
February 2054	614	614	0	0	0	0	65	10	0	0	0	0
February 2055	655	655	0	0	0	0	61	9	0	0	0	0
February 2056	699	699	0	0	0	0	58	7	0	0	0	0
February 2057	746	688	0	0	0	0	54	6	0	0	0	0
February 2058	796	591	0	0	0	0	50	5	0	0	0	0
February 2059	849	499	0	0	0	0	45	4	0	0	0	0
February 2060	906	411	0	0	0	0	40	3	0	0	0	0
February 2061	967	329	0	0	0	0	35	2	0	0	0	0
February 2062	1032	251	0	0	0	0	29	2	0	0	0	0
February 2063	1101	177	0	0	0	0	22	1	0	0	0	0
February 2064	1174	108	0	0	0	0	16	0	0	0	0	0
February 2065	727	42	0	0	0	0	8	0	0	0	0	0
February 2066	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	39.2	34.8	14.1	7.2	0.2	0.1	29.3	12.5	2.9	1.4	0.8	0.4

**Security Group 18  
PSA Prepayment Assumption Rates**

Distribution Date	Classes G, GD, GE and IG						Class GC						Classes GH, GJ, GK, GT, LF, IS and VI						
	0%	100%	300%	543%	800%	1,100%	0%	100%	300%	543%	800%	1,100%	0%	100%	300%	543%	800%	1,100%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	99	94	84	72	60	45	99	93	83	70	57	41	99	94	85	73	61	47	
February 2028	98	87	67	47	29	12	97	86	65	43	23	6	98	87	69	49	32	16	
February 2029	96	80	54	30	13	1	96	79	50	24	6	0	96	81	56	33	16	5	
February 2030	95	74	43	18	4	0	94	72	38	12	0	0	95	75	45	22	8	2	
February 2031	93	68	34	11	0	0	93	66	28	4	0	0	93	69	36	14	4	1	
February 2032	91	63	26	6	0	0	91	60	21	0	0	0	92	64	29	9	2	0	
February 2033	90	57	20	2	0	0	89	54	14	0	0	0	90	59	23	6	1	0	
February 2034	88	53	15	0	0	0	87	49	9	0	0	0	88	54	19	4	1	0	
February 2035	85	48	12	0	0	0	84	44	5	0	0	0	86	50	15	3	0	0	
February 2036	83	44	8	0	0	0	82	39	1	0	0	0	84	46	12	2	0	0	
February 2037	81	39	6	0	0	0	79	35	0	0	0	0	82	42	10	1	0	0	
February 2038	78	36	4	0	0	0	77	31	0	0	0	0	79	38	8	1	0	0	
February 2039	75	32	2	0	0	0	74	27	0	0	0	0	76	35	6	1	0	0	
February 2040	72	28	1	0	0	0	70	23	0	0	0	0	74	31	5	0	0	0	
February 2041	69	25	0	0	0	0	67	20	0	0	0	0	70	28	4	0	0	0	
February 2042	66	22	0	0	0	0	63	16	0	0	0	0	67	25	3	0	0	0	
February 2043	62	19	0	0	0	0	59	13	0	0	0	0	64	23	2	0	0	0	
February 2044	58	17	0	0	0	0	55	10	0	0	0	0	60	20	2	0	0	0	
February 2045	54	14	0	0	0	0	50	7	0	0	0	0	56	17	1	0	0	0	
February 2046	49	12	0	0	0	0	45	5	0	0	0	0	51	15	1	0	0	0	
February 2047	44	9	0	0	0	0	40	2	0	0	0	0	47	13	1	0	0	0	
February 2048	39	7	0	0	0	0	35	0	0	0	0	0	42	11	1	0	0	0	
February 2049	34	5	0	0	0	0	29	0	0	0	0	0	36	9	0	0	0	0	
February 2050	28	3	0	0	0	0	22	0	0	0	0	0	30	7	0	0	0	0	
February 2051	21	1	0	0	0	0	15	0	0	0	0	0	24	5	0	0	0	0	
February 2052	14	0	0	0	0	0	8	0	0	0	0	0	18	4	0	0	0	0	
February 2053	7	0	0	0	0	0	0	0	0	0	0	0	10	2	0	0	0	0	
February 2054	0	0	0	0	0	0	0	0	0	0	0	0	3	1	0	0	0	0	
February 2055	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)	18.2	9.9	4.3	2.4	1.6	1.1	17.5	8.8	3.7	2.0	1.3	0.9	18.6	10.6	4.8	2.7	1.8	1.2	

**Security Group 18  
PSA Prepayment Assumption Rates**

Distribution Date	Class GL						Class GN						Class GY					
	0%	100%	300%	543%	800%	1,100%	0%	100%	300%	543%	800%	1,100%	0%	100%	300%	543%	800%	1,100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2028	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2029	100	100	100	100	100	100	100	100	100	100	100	100	19	100	100	100	100	100
February 2030	100	100	100	100	100	44	100	100	100	100	63	0	100	100	100	100	77	16
February 2031	100	100	100	100	100	15	100	100	100	100	3	0	100	100	100	100	39	5
February 2032	100	100	100	100	54	5	100	100	100	81	0	0	100	100	100	88	20	2
February 2033	100	100	100	100	27	2	100	100	100	33	0	0	100	100	100	58	10	1
February 2034	100	100	100	100	14	1	100	100	100	2	0	0	100	100	100	38	5	0
February 2035	100	100	100	68	7	0	100	100	100	0	0	0	100	100	100	25	3	0
February 2036	100	100	100	45	4	0	100	100	100	0	0	0	100	100	100	17	1	0
February 2037	100	100	100	29	2	0	100	100	83	0	0	0	100	100	89	11	1	0
February 2038	100	100	100	19	1	0	100	100	53	0	0	0	100	100	71	7	0	0
February 2039	100	100	100	12	0	0	100	100	30	0	0	0	100	100	56	5	0	0
February 2040	100	100	100	8	0	0	100	100	11	0	0	0	100	100	44	3	0	0
February 2041	100	100	93	5	0	0	100	100	0	0	0	0	100	100	35	2	0	0
February 2042	100	100	73	3	0	0	100	100	0	0	0	0	100	100	27	1	0	0
February 2043	100	100	57	2	0	0	100	100	0	0	0	0	100	100	21	1	0	0
February 2044	100	100	44	1	0	0	100	100	0	0	0	0	100	100	16	1	0	0
February 2045	100	100	33	1	0	0	100	100	0	0	0	0	100	100	12	0	0	0
February 2046	100	100	25	1	0	0	100	100	0	0	0	0	100	100	9	0	0	0
February 2047	100	100	19	0	0	0	100	100	0	0	0	0	100	100	7	0	0	0
February 2048	100	100	14	0	0	0	100	100	0	0	0	0	100	100	5	0	0	0
February 2049	100	100	10	0	0	0	100	71	0	0	0	0	100	82	4	0	0	0
February 2050	100	100	7	0	0	0	100	44	0	0	0	0	100	65	3	0	0	0
February 2051	100	100	4	0	0	0	100	18	0	0	0	0	100	48	2	0	0	0
February 2052	100	89	3	0	0	0	100	0	0	0	0	0	100	33	1	0	0	0
February 2053	100	50	1	0	0	0	95	0	0	0	0	0	97	18	0	0	0	0
February 2054	74	13	0	0	0	0	0	0	0	0	0	0	27	5	0	0	0	0
February 2055	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)	28.2	27.0	18.4	10.5	6.6	4.2	27.4	23.8	12.3	6.7	4.2	2.7	27.7	25.0	14.6	8.1	5.1	3.3

**Security Group 19  
PSA Prepayment Assumption Rates**

Distribution Date	Classes CS, FS, IU, LB, IC, LD, LE and LG					Classes IL, KA, KC, KD, KE, KG and KH					Classes K, KT, KU, KV, KX and II					Class KB				
	0%	150%	200%	245%	400%	0%	150%	200%	245%	400%	0%	150%	200%	245%	400%	0%	150%	200%	245%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	98	95	95	95	95	98	95	95	95	95	98	95	95	95	95	100	100	100	100	100
February 2028	96	87	87	87	87	96	86	86	86	86	96	87	87	87	87	100	100	100	100	100
February 2029	94	76	76	76	66	94	74	74	74	63	94	75	75	75	65	100	100	100	100	100
February 2030	92	66	66	66	49	91	63	63	63	45	92	65	65	65	48	100	100	100	100	100
February 2031	89	56	56	56	37	89	53	53	53	32	89	55	55	55	35	100	100	100	100	100
February 2032	87	48	48	48	27	86	44	44	44	22	87	46	46	46	26	100	100	100	100	100
February 2033	84	40	40	40	20	83	35	35	35	15	84	38	38	38	18	100	100	100	100	100
February 2034	81	33	33	33	15	80	28	28	28	9	81	32	32	32	13	100	100	100	100	100
February 2035	78	28	28	28	11	77	22	22	22	5	78	26	26	26	9	100	100	100	100	100
February 2036	75	23	23	23	8	73	17	17	17	2	74	21	21	21	6	100	100	100	100	100
February 2037	71	19	19	19	6	69	13	13	13	0	71	17	17	17	4	100	100	100	100	91
February 2038	68	16	16	16	5	65	10	10	10	0	67	14	14	14	2	100	100	100	100	67
February 2039	64	13	13	13	3	61	7	7	7	0	63	11	11	11	1	100	100	100	100	49
February 2040	59	11	11	11	2	56	4	4	4	0	58	8	8	8	0	100	100	100	100	36
February 2041	55	9	9	9	2	51	2	2	2	0	54	6	6	6	0	100	100	100	100	26
February 2042	50	7	7	7	1	46	0	0	0	0	49	5	5	5	0	100	100	100	100	19
February 2043	45	6	6	6	1	41	0	0	0	0	43	3	3	3	0	100	85	85	85	14
February 2044	39	5	5	5	1	35	0	0	0	0	38	2	2	2	0	100	69	69	69	10
February 2045	33	4	4	4	0	28	0	0	0	0	32	1	1	1	0	100	55	55	55	7
February 2046	27	3	3	3	0	22	0	0	0	0	25	1	1	1	0	100	44	44	44	5
February 2047	20	2	2	2	0	14	0	0	0	0	18	0	0	0	0	100	35	35	35	4
February 2048	13	2	2	2	0	7	0	0	0	0	11	0	0	0	0	100	27	27	27	2
February 2049	5	1	1	1	0	0	0	0	0	0	3	0	0	0	0	78	21	21	21	2
February 2050	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	15	15	15	15	1
February 2051	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	11	11	11	11	1
February 2052	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	8	8	8	8	0
February 2053	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	5	5	5	5	0
February 2054	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	3	3	3	0
February 2055	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	1	1	1	0
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)	14.8	7.0	7.0	7.0	4.9	14.1	6.1	6.1	6.1	4.2	14.5	6.6	6.6	6.6	4.6	23.7	20.3	20.3	20.3	13.9

**Security Group 19  
PSA Prepayment Assumption Rates**

Distribution Date	Class KJ					Class KW					Class KZ				
	0%	150%	200%	245%	400%	0%	150%	200%	245%	400%	0%	150%	200%	245%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	100	100	100	100	100	100	100	100	100	100	106	106	99	93	72
February 2028	100	100	100	100	100	100	100	100	100	100	112	112	89	69	0
February 2029	100	100	100	100	100	100	100	100	100	100	118	118	75	38	0
February 2030	100	100	100	100	100	100	100	100	100	100	125	125	66	16	0
February 2031	100	100	100	100	100	100	100	100	100	100	132	132	62	5	0
February 2032	100	100	100	100	100	100	100	100	100	100	139	139	62	0	0
February 2033	100	100	100	100	100	100	100	100	100	100	147	145	63	0	0
February 2034	100	100	100	100	100	100	100	100	100	100	155	147	63	0	0
February 2035	100	100	100	100	100	100	100	100	100	100	164	145	61	0	0
February 2036	100	100	100	100	100	100	100	100	100	100	173	141	58	0	0
February 2037	100	100	100	100	85	100	100	100	100	100	183	135	55	0	0
February 2038	100	100	100	100	48	100	100	100	100	100	193	128	51	0	0
February 2039	100	100	100	100	20	100	100	100	100	100	204	120	46	0	0
February 2040	100	100	100	100	0	100	100	100	100	99	216	111	42	0	0
February 2041	100	100	100	100	0	100	100	100	100	72	228	101	38	0	0
February 2042	100	100	100	100	0	100	100	100	100	52	241	92	34	0	0
February 2043	100	77	77	77	0	100	100	100	100	38	254	83	30	0	0
February 2044	100	51	51	51	0	100	100	100	100	27	269	74	26	0	0
February 2045	100	30	30	30	0	100	100	100	100	20	284	65	22	0	0
February 2046	100	12	12	12	0	100	100	100	100	14	300	57	19	0	0
February 2047	100	0	0	0	0	100	95	95	95	10	317	49	16	0	0
February 2048	100	0	0	0	0	100	74	74	74	7	334	42	13	0	0
February 2049	65	0	0	0	0	100	56	56	56	5	353	35	11	0	0
February 2050	0	0	0	0	0	42	42	42	42	3	342	28	9	0	0
February 2051	0	0	0	0	0	31	31	31	31	2	295	22	7	0	0
February 2052	0	0	0	0	0	21	21	21	21	1	245	17	5	0	0
February 2053	0	0	0	0	0	14	14	14	14	1	191	12	3	0	0
February 2054	0	0	0	0	0	8	8	8	8	0	132	7	2	0	0
February 2055	0	0	0	0	0	3	3	3	3	0	68	3	1	0	0
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	23.1	18.2	18.2	18.2	12.1	24.7	24.0	24.0	24.0	17.0	27.0	18.5	11.6	2.7	1.3

**Security Groups 16 and 19  
PSA Prepayment Assumption Rates**

Distribution Date	Classes GF and GS					Class ZD				
	0%	150%	200%	245%	400%	0%	150%	200%	245%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2027	98	95	95	95	95	106	106	99	93	72
February 2028	96	87	87	87	87	112	112	89	69	0
February 2029	94	76	76	76	66	118	118	75	38	0
February 2030	92	66	66	66	49	125	125	66	16	0
February 2031	89	56	56	56	37	132	132	62	5	0
February 2032	87	48	48	48	27	139	139	62	0	0
February 2033	84	40	40	40	20	147	145	63	0	0
February 2034	81	33	33	33	15	155	147	63	0	0
February 2035	78	28	28	28	11	164	145	61	0	0
February 2036	75	23	23	23	8	173	141	58	0	0
February 2037	71	19	19	19	6	183	135	55	0	0
February 2038	68	16	16	16	5	193	128	51	0	0
February 2039	64	13	13	13	3	204	120	46	0	0
February 2040	59	11	11	11	2	216	111	42	0	0
February 2041	55	9	9	9	2	228	101	38	0	0
February 2042	50	7	7	7	1	241	92	34	0	0
February 2043	45	6	6	6	1	254	83	30	0	0
February 2044	39	5	5	5	1	269	74	26	0	0
February 2045	33	4	4	4	0	284	65	22	0	0
February 2046	27	3	3	3	0	300	57	19	0	0
February 2047	20	2	2	2	0	317	49	16	0	0
February 2048	13	2	2	2	0	334	42	13	0	0
February 2049	5	1	1	1	0	353	35	11	0	0
February 2050	1	1	1	1	0	342	28	9	0	0
February 2051	1	1	1	1	0	295	22	7	0	0
February 2052	1	1	1	1	0	245	17	5	0	0
February 2053	0	0	0	0	0	191	12	3	0	0
February 2054	0	0	0	0	0	132	7	2	0	0
February 2055	0	0	0	0	0	68	3	1	0	0
February 2056	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	14.8	7.0	7.0	7.0	4.9	27.0	18.5	11.6	2.7	1.3

**Security Group 20  
PSA Prepayment Assumption Rates**

Distribution Date	Classes FP, FQ, PF, SP, TI and TP					Classes QA, QC, QD, QE, QG, QH and QI					Class QB				
	0%	150%	225%	275%	500%	0%	150%	225%	275%	500%	0%	150%	225%	275%	500%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	98	95	95	95	95	97	93	93	93	93	100	100	100	100	100
February 2028	96	86	86	86	84	93	79	79	79	76	100	100	100	100	100
February 2029	93	75	75	75	59	90	61	61	61	38	100	100	100	100	100
February 2030	91	64	64	64	41	86	45	45	45	10	100	100	100	100	100
February 2031	88	54	54	54	28	82	30	30	30	0	100	100	100	100	79
February 2032	85	45	45	45	19	77	16	16	16	0	100	100	100	100	49
February 2033	82	36	36	36	13	73	4	4	4	0	100	100	100	100	28
February 2034	79	30	30	30	9	68	0	0	0	0	100	85	85	85	14
February 2035	75	24	24	24	6	62	0	0	0	0	100	66	66	66	4
February 2036	71	20	20	20	4	57	0	0	0	0	100	51	51	51	0
February 2037	67	16	16	16	3	51	0	0	0	0	100	38	38	38	0
February 2038	63	13	13	13	2	44	0	0	0	0	100	28	28	28	0
February 2039	59	11	11	11	1	37	0	0	0	0	100	19	19	19	0
February 2040	54	9	9	9	1	30	0	0	0	0	100	12	12	12	0
February 2041	49	7	7	7	1	22	0	0	0	0	100	6	6	6	0
February 2042	43	5	5	5	0	14	0	0	0	0	100	2	2	2	0
February 2043	37	4	4	4	0	5	0	0	0	0	100	0	0	0	0
February 2044	31	3	3	3	0	0	0	0	0	0	90	0	0	0	0
February 2045	25	3	3	3	0	0	0	0	0	0	67	0	0	0	0
February 2046	17	2	2	2	0	0	0	0	0	0	43	0	0	0	0
February 2047	10	2	2	2	0	0	0	0	0	0	17	0	0	0	0
February 2048	2	1	1	1	0	0	0	0	0	0	0	0	0	0	0
February 2049	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0
February 2050	1	1	1	1	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	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
Weighted Average Life (years)	13.7	6.6	6.6	6.6	4.2	10.4	3.8	3.8	3.8	2.7	19.7	10.6	10.6	10.6	6.3

**PSA Prepayment Assumption Rates**

Distribution Date	Class QY					Class ZM				
	0%	150%	225%	275%	500%	0%	150%	225%	275%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2027	100	100	100	100	100	106	106	98	92	68
February 2028	100	100	100	100	100	112	112	85	67	0
February 2029	100	100	100	100	100	118	118	67	35	0
February 2030	100	100	100	100	100	125	125	56	14	0
February 2031	100	100	100	100	100	132	132	51	3	0
February 2032	100	100	100	100	100	139	139	50	0	0
February 2033	100	100	100	100	100	147	144	50	0	0
February 2034	100	100	100	100	100	155	145	49	0	0
February 2035	100	100	100	100	100	164	142	47	0	0
February 2036	100	100	100	100	85	173	137	44	0	0
February 2037	100	100	100	100	58	183	130	41	0	0
February 2038	100	100	100	100	39	193	122	37	0	0
February 2039	100	100	100	100	27	204	113	33	0	0
February 2040	100	100	100	100	18	216	104	30	0	0
February 2041	100	100	100	100	12	228	95	26	0	0
February 2042	100	100	100	100	8	241	86	23	0	0
February 2043	100	87	87	87	5	254	77	20	0	0
February 2044	100	69	69	69	4	269	68	17	0	0
February 2045	100	54	54	54	2	284	60	14	0	0
February 2046	100	42	42	42	2	300	52	12	0	0
February 2047	100	32	32	32	1	317	44	10	0	0
February 2048	37	25	25	25	1	334	38	8	0	0
February 2049	19	19	19	19	0	307	31	7	0	0
February 2050	14	14	14	14	0	272	25	5	0	0
February 2051	10	10	10	10	0	235	20	4	0	0
February 2052	7	7	7	7	0	195	15	3	0	0
February 2053	4	4	4	4	0	151	11	2	0	0
February 2054	2	2	2	2	0	105	7	1	0	0
February 2055	1	1	1	1	0	54	3	1	0	0
February 2056	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	22.6	20.2	20.2	20.2	12.1	26.5	18.0	9.3	2.6	1.2

**Security Group 21  
PSA Prepayment Assumption Rates**

Distribution Date	Classes CK, CL, CM, CN, CQ, FY, IC, JT, SY and TB					Classes IV, JH, JK, JM, JN, JP and JQ					Class JY					Class ZN				
	0%	150%	225%	275%	500%	0%	150%	225%	275%	500%	0%	150%	225%	275%	500%	0%	150%	225%	275%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	98	95	95	95	95	98	95	95	95	95	100	100	100	100	100	106	106	98	92	68
February 2028	96	86	86	86	84	96	86	86	86	84	100	100	100	100	100	112	112	85	67	0
February 2029	93	75	75	75	59	93	74	74	74	58	100	100	100	100	100	118	118	67	35	0
February 2030	91	64	64	64	41	90	63	63	63	39	100	100	100	100	100	125	125	56	14	0
February 2031	88	54	54	54	28	88	53	53	53	26	100	100	100	100	100	132	132	51	3	0
February 2032	85	45	45	45	19	85	43	43	43	17	100	100	100	100	100	139	139	50	0	0
February 2033	82	36	36	36	13	82	35	35	35	11	100	100	100	100	100	147	144	50	0	0
February 2034	79	30	30	30	9	78	28	28	28	7	100	100	100	100	100	155	145	49	0	0
February 2035	75	24	24	24	6	75	22	22	22	4	100	100	100	100	100	164	142	47	0	0
February 2036	71	20	20	20	4	71	18	18	18	2	100	100	100	100	100	173	137	44	0	0
February 2037	67	16	16	16	3	67	14	14	14	1	100	100	100	100	100	183	130	41	0	0
February 2038	63	13	13	13	2	62	11	11	11	0	100	100	100	100	82	193	122	37	0	0
February 2039	59	11	11	11	1	58	8	8	8	0	100	100	100	100	56	204	113	33	0	0
February 2040	54	9	9	9	1	53	6	6	6	0	100	100	100	100	38	216	104	30	0	0
February 2041	49	7	7	7	1	48	5	5	5	0	100	100	100	100	25	228	95	26	0	0
February 2042	43	5	5	5	0	42	3	3	3	0	100	100	100	100	17	241	86	23	0	0
February 2043	37	4	4	4	0	36	2	2	2	0	100	100	100	100	11	254	77	20	0	0
February 2044	31	3	3	3	0	30	1	1	1	0	100	100	100	100	8	269	68	17	0	0
February 2045	25	3	3	3	0	23	0	0	0	0	100	100	100	100	5	284	60	14	0	0
February 2046	17	2	2	2	0	15	0	0	0	0	100	88	88	88	3	300	52	12	0	0
February 2047	10	2	2	2	0	8	0	0	0	0	100	68	68	68	2	317	44	10	0	0
February 2048	2	1	1	1	0	0	0	0	0	0	78	52	52	52	1	334	38	8	0	0
February 2049	1	1	1	1	0	0	0	0	0	0	39	39	39	39	1	307	31	7	0	0
February 2050	1	1	1	1	0	0	0	0	0	0	29	29	29	29	1	272	25	5	0	0
February 2051	0	0	0	0	0	0	0	0	0	0	20	20	20	20	0	235	20	4	0	0
February 2052	0	0	0	0	0	0	0	0	0	0	14	14	14	14	0	195	15	3	0	0
February 2053	0	0	0	0	0	0	0	0	0	0	9	9	9	9	0	151	11	2	0	0
February 2054	0	0	0	0	0	0	0	0	0	0	5	5	5	5	0	105	7	1	0	0
February 2055	0	0	0	0	0	0	0	0	0	0	2	2	2	2	0	54	3	1	0	0
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	13.7	6.6	6.6	6.6	4.2	13.5	6.2	6.2	6.2	4.0	23.5	22.8	22.8	22.8	14.0	26.5	18.0	9.3	2.6	1.2

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

Distribution Date	Class BY					Class PS					Class ZH				
	0%	150%	225%	275%	500%	0%	150%	225%	275%	500%	0%	150%	225%	275%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2027	100	100	100	100	100	98	95	95	95	95	106	106	98	92	68
February 2028	100	100	100	100	100	96	86	86	86	84	112	112	85	67	0
February 2029	100	100	100	100	100	93	75	75	75	59	118	118	67	35	0
February 2030	100	100	100	100	100	91	64	64	64	41	125	125	56	14	0
February 2031	100	100	100	100	100	88	54	54	54	28	132	132	51	3	0
February 2032	100	100	100	100	100	85	45	45	45	19	139	139	50	0	0
February 2033	100	100	100	100	100	82	36	36	36	13	147	144	50	0	0
February 2034	100	100	100	100	100	79	30	30	30	9	155	145	49	0	0
February 2035	100	100	100	100	100	75	24	24	24	6	164	142	47	0	0
February 2036	100	100	100	100	87	71	20	20	20	4	173	137	44	0	0
February 2037	100	100	100	100	66	67	16	16	16	3	183	130	41	0	0
February 2038	100	100	100	100	47	63	13	13	13	2	193	122	37	0	0
February 2039	100	100	100	100	32	59	11	11	11	1	204	113	33	0	0
February 2040	100	100	100	100	22	54	9	9	9	1	216	104	30	0	0
February 2041	100	100	100	100	15	49	7	7	7	1	228	95	26	0	0
February 2042	100	100	100	100	10	43	5	5	5	0	241	86	23	0	0
February 2043	100	89	89	89	7	37	4	4	4	0	254	77	20	0	0
February 2044	100	75	75	75	4	31	3	3	3	0	269	68	17	0	0
February 2045	100	63	63	63	3	25	3	3	3	0	284	60	14	0	0
February 2046	100	51	51	51	2	17	2	2	2	0	300	52	12	0	0
February 2047	100	39	39	39	1	10	2	2	2	0	317	44	10	0	0
February 2048	45	30	30	30	1	2	1	1	1	0	334	38	8	0	0
February 2049	22	22	22	22	0	1	1	1	1	0	307	31	7	0	0
February 2050	17	17	17	17	0	1	1	1	1	0	272	25	5	0	0
February 2051	12	12	12	12	0	0	0	0	0	0	235	20	4	0	0
February 2052	8	8	8	8	0	0	0	0	0	0	195	15	3	0	0
February 2053	5	5	5	5	0	0	0	0	0	0	151	11	2	0	0
February 2054	3	3	3	3	0	0	0	0	0	0	105	7	1	0	0
February 2055	1	1	1	1	0	0	0	0	0	0	54	3	1	0	0
February 2056	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	22.8	20.7	20.7	20.7	12.5	13.7	6.6	6.6	6.6	4.2	26.5	18.0	9.3	2.6	1.2

**Security Group 22  
PSA Prepayment Assumption Rates**

Distribution Date	Classes AB, AC, AG, AH, AJ, AK, AL, AM, AN, AP, AQ, GP and IQ					Class ZG				
	0%	150%	200%	275%	400%	0%	150%	200%	275%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
February 2027	98	94	94	94	94	107	107	99	88	68
February 2028	96	84	84	84	84	114	114	91	58	5
February 2029	93	73	73	73	64	121	121	83	28	0
February 2030	91	62	62	62	48	130	130	79	10	0
February 2031	88	52	52	52	36	138	138	79	1	0
February 2032	85	43	43	43	27	148	147	82	0	0
February 2033	82	35	35	35	20	157	151	83	0	0
February 2034	79	29	29	29	15	168	151	81	0	0
February 2035	75	24	24	24	11	179	148	78	0	0
February 2036	71	19	19	19	8	191	143	74	0	0
February 2037	67	16	16	16	6	204	135	68	0	0
February 2038	63	13	13	13	5	218	127	63	0	0
February 2039	58	10	10	10	3	232	118	57	0	0
February 2040	53	8	8	8	2	248	108	51	0	0
February 2041	47	7	7	7	2	264	99	46	0	0
February 2042	41	5	5	5	1	282	89	40	0	0
February 2043	35	4	4	4	1	301	79	35	0	0
February 2044	28	3	3	3	1	321	70	31	0	0
February 2045	20	3	3	3	0	343	62	26	0	0
February 2046	12	2	2	2	0	366	53	22	0	0
February 2047	3	2	2	2	0	390	46	18	0	0
February 2048	1	1	1	1	0	372	38	15	0	0
February 2049	1	1	1	1	0	338	32	12	0	0
February 2050	1	1	1	1	0	302	25	10	0	0
February 2051	0	0	0	0	0	262	20	7	0	0
February 2052	0	0	0	0	0	218	14	5	0	0
February 2053	0	0	0	0	0	170	9	3	0	0
February 2054	0	0	0	0	0	118	5	2	0	0
February 2055	0	0	0	0	0	62	1	0	0	0
February 2056	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	13.4	6.4	6.4	6.4	4.8	26.2	17.9	13.5	2.4	1.3

**Security Group 23  
PSA Prepayment Assumption Rates**

Distribution Date	Class W1					
	0%	100%	350%	584%	900%	1,200%
Initial Percent	100	100	100	100	100	100
February 2027	99	94	82	71	55	40
February 2028	98	87	64	45	24	10
February 2029	96	81	49	28	10	2
February 2030	95	75	38	17	3	0
February 2031	93	69	29	10	1	0
February 2032	91	63	22	6	1	0
February 2033	90	58	16	3	0	0
February 2034	88	53	12	2	0	0
February 2035	85	48	8	1	0	0
February 2036	83	44	6	1	0	0
February 2037	81	40	4	0	0	0
February 2038	78	36	3	0	0	0
February 2039	75	32	2	0	0	0
February 2040	72	28	2	0	0	0
February 2041	69	25	1	0	0	0
February 2042	65	22	1	0	0	0
February 2043	61	19	1	0	0	0
February 2044	57	16	0	0	0	0
February 2045	52	13	0	0	0	0
February 2046	47	10	0	0	0	0
February 2047	42	7	0	0	0	0
February 2048	36	6	0	0	0	0
February 2049	30	5	0	0	0	0
February 2050	24	4	0	0	0	0
February 2051	17	3	0	0	0	0
February 2052	9	2	0	0	0	0
February 2053	5	1	0	0	0	0
February 2054	1	0	0	0	0	0
February 2055	0	0	0	0	0	0
Weighted Average Life (years)	17.9	9.9	3.9	2.3	1.4	1.0

**Security Group 24  
PSA Prepayment Assumption Rates**

<b>Distribution Date</b>	<b>Class UI</b>					
	<b>0%</b>	<b>100%</b>	<b>350%</b>	<b>584%</b>	<b>900%</b>	<b>1,200%</b>
Initial Percent ...	100	100	100	100	100	100
February 2027 ...	99	95	88	82	69	57
February 2028 ...	98	88	72	54	34	19
February 2029 ...	96	82	56	35	15	5
February 2030 ...	95	75	44	22	7	1
February 2031 ...	94	69	34	14	3	0
February 2032 ...	92	64	26	9	1	0
February 2033 ...	90	59	21	6	1	0
February 2034 ...	89	54	16	4	0	0
February 2035 ...	87	49	12	2	0	0
February 2036 ...	84	44	9	1	0	0
February 2037 ...	82	40	7	1	0	0
February 2038 ...	80	36	5	0	0	0
February 2039 ...	77	33	4	0	0	0
February 2040 ...	74	29	3	0	0	0
February 2041 ...	71	26	2	0	0	0
February 2042 ...	68	23	2	0	0	0
February 2043 ...	64	20	1	0	0	0
February 2044 ...	60	17	1	0	0	0
February 2045 ...	56	14	1	0	0	0
February 2046 ...	52	12	0	0	0	0
February 2047 ...	47	9	0	0	0	0
February 2048 ...	42	8	0	0	0	0
February 2049 ...	36	6	0	0	0	0
February 2050 ...	30	5	0	0	0	0
February 2051 ...	24	4	0	0	0	0
February 2052 ...	17	2	0	0	0	0
February 2053 ...	9	1	0	0	0	0
February 2054 ...	3	0	0	0	0	0
February 2055 ...	0	0	0	0	0	0
February 2056 ...	0	0	0	0	0	0
Weighted Average Life (years) ....	18.7	10.1	4.6	2.8	1.8	1.3

**Security Group 25  
PSA Prepayment Assumption Rates**

<b>Distribution Date</b>	<b>Class TW</b>					
	<b>0%</b>	<b>100%</b>	<b>350%</b>	<b>584%</b>	<b>900%</b>	<b>1,200%</b>
Initial Percent ...	100	100	100	100	100	100
February 2027 ...	99	93	79	66	48	31
February 2028 ...	98	87	62	42	22	9
February 2029 ...	96	80	48	27	10	2
February 2030 ...	95	74	38	17	5	1
February 2031 ...	94	69	29	11	2	0
February 2032 ...	92	64	23	7	1	0
February 2033 ...	90	59	18	5	0	0
February 2034 ...	88	54	14	3	0	0
February 2035 ...	86	50	10	2	0	0
February 2036 ...	84	45	8	1	0	0
February 2037 ...	82	42	6	1	0	0
February 2038 ...	79	38	5	0	0	0
February 2039 ...	76	34	4	0	0	0
February 2040 ...	74	31	3	0	0	0
February 2041 ...	70	28	2	0	0	0
February 2042 ...	67	25	2	0	0	0
February 2043 ...	63	22	1	0	0	0
February 2044 ...	59	20	1	0	0	0
February 2045 ...	55	17	1	0	0	0
February 2046 ...	50	15	0	0	0	0
February 2047 ...	45	12	0	0	0	0
February 2048 ...	40	10	0	0	0	0
February 2049 ...	34	8	0	0	0	0
February 2050 ...	28	6	0	0	0	0
February 2051 ...	21	5	0	0	0	0
February 2052 ...	14	3	0	0	0	0
February 2053 ...	6	1	0	0	0	0
February 2054 ...	0	0	0	0	0	0
February 2055 ...	0	0	0	0	0	0
Weighted Average Life (years) ....	18.4	10.4	4.0	2.3	1.4	0.9

**Security Group 26  
PSA Prepayment Assumption Rates**

Distribution Date	Class WT					
	0%	100%	350%	584%	900%	1,200%
Initial Percent . . .	100	100	100	100	100	100
February 2027 . . .	99	93	79	65	47	30
February 2028 . . .	98	86	61	42	21	8
February 2029 . . .	96	80	48	27	10	2
February 2030 . . .	95	74	37	17	4	1
February 2031 . . .	93	69	29	11	2	0
February 2032 . . .	92	63	22	7	1	0
February 2033 . . .	90	58	17	4	0	0
February 2034 . . .	88	54	13	3	0	0
February 2035 . . .	86	49	10	2	0	0
February 2036 . . .	84	45	8	1	0	0
February 2037 . . .	81	41	6	1	0	0
February 2038 . . .	79	38	5	0	0	0
February 2039 . . .	76	34	3	0	0	0
February 2040 . . .	73	31	3	0	0	0
February 2041 . . .	70	28	2	0	0	0
February 2042 . . .	66	25	1	0	0	0
February 2043 . . .	63	22	1	0	0	0
February 2044 . . .	59	19	1	0	0	0
February 2045 . . .	54	17	1	0	0	0
February 2046 . . .	49	14	0	0	0	0
February 2047 . . .	44	12	0	0	0	0
February 2048 . . .	39	10	0	0	0	0
February 2049 . . .	33	8	0	0	0	0
February 2050 . . .	27	6	0	0	0	0
February 2051 . . .	20	4	0	0	0	0
February 2052 . . .	13	2	0	0	0	0
February 2053 . . .	5	1	0	0	0	0
February 2054 . . .	0	0	0	0	0	0
February 2055 . . .	0	0	0	0	0	0
Weighted Average Life (years) . . . .	18.2	10.3	4.0	2.3	1.3	0.8

**Security Groups 23, 24, 25 and 26  
PSA Prepayment Assumption Rates**

Distribution Date	Class IW					
	0%	100%	350%	584%	900%	1,200%
Initial Percent . . .	100	100	100	100	100	100
February 2027 . . .	99	94	81	69	52	36
February 2028 . . .	98	87	63	44	24	10
February 2029 . . .	96	81	49	28	10	2
February 2030 . . .	95	74	38	18	4	1
February 2031 . . .	93	69	29	11	2	0
February 2032 . . .	92	63	23	7	1	0
February 2033 . . .	90	58	17	4	0	0
February 2034 . . .	88	54	13	3	0	0
February 2035 . . .	86	49	10	2	0	0
February 2036 . . .	84	45	7	1	0	0
February 2037 . . .	81	41	6	1	0	0
February 2038 . . .	79	37	4	0	0	0
February 2039 . . .	76	33	3	0	0	0
February 2040 . . .	73	30	2	0	0	0
February 2041 . . .	70	27	2	0	0	0
February 2042 . . .	66	24	1	0	0	0
February 2043 . . .	63	21	1	0	0	0
February 2044 . . .	58	18	1	0	0	0
February 2045 . . .	54	15	1	0	0	0
February 2046 . . .	49	13	0	0	0	0
February 2047 . . .	44	11	0	0	0	0
February 2048 . . .	39	9	0	0	0	0
February 2049 . . .	33	7	0	0	0	0
February 2050 . . .	27	5	0	0	0	0
February 2051 . . .	20	4	0	0	0	0
February 2052 . . .	12	2	0	0	0	0
February 2053 . . .	6	1	0	0	0	0
February 2054 . . .	1	0	0	0	0	0
February 2055 . . .	0	0	0	0	0	0
February 2056 . . .	0	0	0	0	0	0
Weighted Average Life (years) . . . .	18.2	10.2	4.0	2.4	1.4	0.9

**Security Group 27  
PSA Prepayment Assumption Rates**

Distribution Date	Classes HF and HS					
	0%	100%	550%	983%	1,500%	2,000%
Initial Percent ...	100	100	100	100	100	100
February 2027 ...	100	98	90	83	73	64
February 2028 ...	99	93	69	49	27	0
February 2029 ...	99	87	47	20	3	0
February 2030 ...	98	81	31	8	0	0
February 2031 ...	98	76	21	3	0	0
February 2032 ...	97	71	14	1	0	0
February 2033 ...	96	66	9	1	0	0
February 2034 ...	96	62	6	0	0	0
February 2035 ...	95	57	4	0	0	0
February 2036 ...	94	53	3	0	0	0
February 2037 ...	93	50	2	0	0	0
February 2038 ...	92	46	1	0	0	0
February 2039 ...	91	43	1	0	0	0
February 2040 ...	90	40	1	0	0	0
February 2041 ...	89	37	0	0	0	0
February 2042 ...	88	34	0	0	0	0
February 2043 ...	86	31	0	0	0	0
February 2044 ...	85	29	0	0	0	0
February 2045 ...	83	27	0	0	0	0
February 2046 ...	82	24	0	0	0	0
February 2047 ...	80	22	0	0	0	0
February 2048 ...	78	20	0	0	0	0
February 2049 ...	76	19	0	0	0	0
February 2050 ...	73	17	0	0	0	0
February 2051 ...	71	15	0	0	0	0
February 2052 ...	68	14	0	0	0	0
February 2053 ...	65	12	0	0	0	0
February 2054 ...	62	11	0	0	0	0
February 2055 ...	59	10	0	0	0	0
February 2056 ...	55	9	0	0	0	0
February 2057 ...	52	7	0	0	0	0
February 2058 ...	47	6	0	0	0	0
February 2059 ...	43	5	0	0	0	0
February 2060 ...	38	4	0	0	0	0
February 2061 ...	33	4	0	0	0	0
February 2062 ...	27	3	0	0	0	0
February 2063 ...	21	2	0	0	0	0
February 2064 ...	15	1	0	0	0	0
February 2065 ...	8	1	0	0	0	0
February 2066 ...	0	0	0	0	0	0
Weighted Average Life (years) . . . .	28.8	13.4	3.5	2.2	1.5	1.2

**Yield Considerations**

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

- the anticipated yield of that Class resulting from its purchase price,
- the investor's own projection of Mortgage Loan prepayment rates under a variety of scenarios,
- in the case of the Group 14, 15, 18 and 23 through 26 Securities, the investor's own projection of payment rates on the Underlying Certificates under a variety of scenarios, and
- in the case of a Floating Rate, an Inverse Floating Rate or a Weighted Average Coupon Class, the investor's own projection of levels of 30-day Average SOFR under a variety of scenarios.

**No representation is made regarding Mortgage Loan prepayment rates, Underlying Certificate payment rates, 30-day Average SOFR levels or the yield of any Class.**

### *Prepayments: Effect on Yields*

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

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

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

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

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

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

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

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

### *30-day Average SOFR: Effect on Yields of the Floating Rate, Inverse Floating Rate and Weighted Average Coupon Classes*

Low levels of 30-day Average SOFR can reduce the yield of the Floating Rate Classes. High levels of 30-day Average SOFR can significantly reduce the yield of the Inverse Floating Rate and, under certain circumstances, Weighted Average Coupon Classes. In addition, the Floating Rate Classes will not necessarily benefit from a higher yield at high levels of 30-day Average SOFR and certain Inverse Floating Rate and Weighted Average Coupon Classes may not benefit from particularly low levels of 30-day Average SOFR because the rate on such Classes is capped at a maximum rate described under “Terms Sheet — Interest Rates.”

### *Payment Delay: Effect on Yields of the Fixed Rate Classes*

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

### **Yield Tables**

The following tables show the pre-tax yields to maturity on a corporate bond equivalent basis of specified Classes at various constant percentages of PSA and, in the case of the Inverse Floating Rate and Weighted Average Coupon Classes, at various constant levels of 30-day Average SOFR.

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

The yields were calculated by

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

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

The information set forth in the following tables was prepared on the basis of the Modeling Assumptions and the assumptions that (1) the Interest Rate applicable to each Inverse Floating Rate and Weighted Average Coupon Class for each Accrual Period following the first Accrual Period will be based on the indicated level of 30-day Average SOFR and (2) the purchase price of each Class (expressed as a percentage of Original Class Principal Balance or original Class Notional Balance) plus accrued interest is as indicated in the related table. **The assumed purchase price is not necessarily that at which actual sales will occur.**

**SECURITY GROUP 1**

**Sensitivity of Class DI to Prepayments  
Assumed Price 12.5%\***

PSA Prepayment Assumption Rates					
<u>100%</u>	<u>250%</u>	<u>420%</u>	<u>510%</u>	<u>650%</u>	<u>900%</u>
37.0%	23.8%	8.0%	0.0%	(11.5)%	(29.4)%

**Sensitivity of Class ID to Prepayments  
Assumed Price 29.25%\***

PSA Prepayment Assumption Rates					
<u>100%</u>	<u>250%</u>	<u>420%</u>	<u>451%</u>	<u>650%</u>	<u>900%</u>
18.3%	12.6%	2.1%	0.0%	(13.9)%	(30.7)%

**Sensitivity of Class SD to Prepayments  
Assumed Price 7.1%\***

<u>30-day Average SOFR</u>	PSA Prepayment Assumption Rates				
	<u>100%</u>	<u>250%</u>	<u>420%</u>	<u>650%</u>	<u>900%</u>
2.702% . . . . .	38.4%	31.2%	22.9%	11.5%	(1.3)%
3.702% . . . . .	22.1%	14.4%	5.5%	(7.1)%	(21.2)%
4.676% . . . . .	6.2%	(2.0)%	(11.8)%	(25.7)%	(41.8)%
5.650% and above . . .	**	**	**	**	**

**SECURITY GROUP 2**

**Sensitivity of Class IK to Prepayments  
Assumed Price 13.3%\***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>611%</u>
23.4%	23.4%	23.4%	9.3%	0.1%

**Sensitivity of Class IP to Prepayments  
Assumed Price 13.3%\***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>609%</u>
23.4%	23.4%	23.4%	9.2%	0.0%

**Sensitivity of Class PI to Prepayments  
Assumed Price 10.95%\***

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>578%</u>
29.2%	29.2%	29.2%	9.7%	0.1%

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

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

**Sensitivity of Class S to Prepayments**  
**Assumed Price 3.15%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>200%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>
2.68125% .....	69.2%	65.0%	60.8%	43.0%
3.68125% .....	32.3%	28.6%	24.8%	8.8%
4.38063% .....	8.0%	4.6%	1.0%	(13.7)%
5.08000% and above .....	**	**	**	**

**SECURITY GROUP 3**

**Sensitivity of Class SB to Prepayments**  
**Assumed Price 1.81%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>200%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>
2.69962% .....	84.1%	79.9%	75.6%	57.7%
3.69962% .....	19.9%	16.4%	12.8%	(2.3)%
3.99981% .....	1.8%	(1.5)%	(4.9)%	(19.2)%
4.30000% and above .....	**	**	**	**

**Sensitivity of Class SC to Prepayments**  
**Assumed Price 3.31%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>200%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>
2.68125% .....	65.9%	61.9%	57.8%	40.7%
3.68125% .....	30.8%	27.2%	23.5%	7.9%
4.39063% .....	7.3%	3.9%	0.4%	(14.1)%
5.10000% and above .....	**	**	**	**

**SECURITY GROUP 4**

**Sensitivity of Class SA to Prepayments**  
**Assumed Price 7.55%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>350%</u>	<u>584%</u>	<u>900%</u>	<u>1,200%</u>
2.68559% .....	44.8%	31.7%	18.9%	0.8%	(17.5)%
3.68559% .....	29.4%	15.8%	2.4%	(16.8)%	(36.3)%
4.95780% .....	10.1%	(4.3)%	(18.7)%	(39.9)%	(62.1)%
6.23000% and above .....	**	**	**	**	**

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

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

**SECURITY GROUP 5**

**Sensitivity of Class HI to Prepayments  
Assumed Price 17.47%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>200%</u>	<u>420%</u>	<u>700%</u>	<u>828%</u>	<u>900%</u>
4.8%	4.8%	4.8%	0.0%	(3.1)%

**Sensitivity of Class IH to Prepayments  
Assumed Price 17.53%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>200%</u>	<u>420%</u>	<u>605%</u>	<u>700%</u>	<u>900%</u>
21.2%	9.8%	0.0%	(5.1)%	(16.1)%

**Sensitivity of Class NS to Prepayments  
Assumed Price 99.5%\***

<u>30-day Average SOFR</u>	<b>PSA Prepayment Assumption Rates</b>			
	<u>200%</u>	<u>420%</u>	<u>700%</u>	<u>900%</u>
2.650% .....	10.5%	10.5%	10.6%	10.6%
3.650% .....	5.4%	5.4%	5.6%	5.7%
4.175% .....	2.7%	2.8%	3.0%	3.1%
4.700% and above .....	0.1%	0.2%	0.4%	0.5%

**Sensitivity of Class SH to Prepayments  
Assumed Price 4.66%\***

<u>30-day Average SOFR</u>	<b>PSA Prepayment Assumption Rates</b>			
	<u>200%</u>	<u>420%</u>	<u>700%</u>	<u>900%</u>
2.77354% .....	43.8%	33.5%	20.1%	10.3%
3.77354% .....	18.3%	6.8%	(8.4)%	(19.6)%
4.43677% .....	1.5%	(11.1)%	(28.0)%	(40.9)%
5.10000% and above .....	**	**	**	**

**Sensitivity of Class TH to Prepayments  
Assumed Price 0.47%\***

<u>30-day Average SOFR</u>	<b>PSA Prepayment Assumption Rates</b>			
	<u>200%</u>	<u>420%</u>	<u>700%</u>	<u>900%</u>
4.7% and below .....	45.3%	27.9%	(13.1)%	(37.2)%
4.8% .....	19.0%	2.7%	(41.7)%	(76.7)%
4.9% and above .....	**	**	**	**

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

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

**SECURITY GROUP 6**

**Sensitivity of Class AI to Prepayments  
Assumed Price 19.67%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>175%</u>	<u>250%</u>	<u>325%</u>	<u>500%</u>	<u>675%</u>
16.3%	16.3%	16.3%	8.7%	0.0%

**Sensitivity of Class IA to Prepayments  
Assumed Price 18.81%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>175%</u>	<u>250%</u>	<u>325%</u>	<u>500%</u>	<u>681%</u>
17.5%	17.5%	17.5%	9.6%	0.0%

**Sensitivity of Class IJ to Prepayments  
Assumed Price 18.58%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>175%</u>	<u>250%</u>	<u>325%</u>	<u>500%</u>	<u>652%</u>
17.2%	17.2%	17.2%	8.6%	0.0%

**Sensitivity of Class IM to Prepayments  
Assumed Price 19.36%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>175%</u>	<u>250%</u>	<u>325%</u>	<u>500%</u>	<u>688%</u>
16.9%	16.9%	16.9%	9.3%	0.0%

**Sensitivity of Class JI to Prepayments  
Assumed Price 19.98%\***

<b>PSA Prepayment Assumption Rates</b>				
<u>175%</u>	<u>250%</u>	<u>325%</u>	<u>500%</u>	<u>661%</u>
15.7%	15.7%	15.7%	8.1%	0.1%

**Sensitivity of Class SK to Prepayments  
Assumed Price 5.94%\***

<u>30-day Average SOFR</u>	<b>PSA Prepayment Assumption Rates</b>			
	<u>175%</u>	<u>250%</u>	<u>325%</u>	<u>500%</u>
2.68125% .....	45.7%	42.2%	38.7%	30.5%
3.68125% .....	25.6%	21.9%	18.1%	9.1%
4.67563% .....	6.0%	1.9%	(2.3)%	(12.4)%
5.67000% and above .....	**	**	**	**

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

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

**SECURITY GROUP 7**

**Sensitivity of Class GI to Prepayments  
Assumed Price 13.75%\***

<b>PSA Prepayment Assumption Rates</b>					
<b>100%</b>	<b>250%</b>	<b>420%</b>	<b>515%</b>	<b>650%</b>	<b>900%</b>
33.7%	22.3%	8.0%	0.0%	(11.0)%	(29.4)%

**Sensitivity of Class MI to Prepayments  
Assumed Price 13.75%\***

<b>PSA Prepayment Assumption Rates</b>					
<b>100%</b>	<b>250%</b>	<b>420%</b>	<b>515%</b>	<b>650%</b>	<b>900%</b>
33.7%	22.3%	8.0%	0.0%	(11.0)%	(29.4)%

**Sensitivity of Class SG to Prepayments  
Assumed Price 8.45%\***

<b>30-day Average SOFR</b>	<b>PSA Prepayment Assumption Rates</b>				
	<b>100%</b>	<b>250%</b>	<b>420%</b>	<b>650%</b>	<b>900%</b>
2.67924% . . . . .	39.2%	31.8%	23.2%	11.3%	(2.1)%
3.67924% . . . . .	25.5%	17.7%	8.7%	(4.0)%	(18.4)%
4.96462% . . . . .	8.0%	(0.3)%	(10.2)%	(24.2)%	(40.5)%
6.25000% and above . . . . .	**	**	**	**	**

**SECURITY GROUP 8**

**Sensitivity of Class KI to Prepayments  
Assumed Price 17.56%\***

<b>PSA Prepayment Assumption Rates</b>				
<b>175%</b>	<b>250%</b>	<b>325%</b>	<b>500%</b>	<b>761%</b>
20.5%	20.5%	20.5%	13.1%	0.0%

**Sensitivity of Class KS to Prepayments  
Assumed Price 5.2%\***

<b>30-day Average SOFR</b>	<b>PSA Prepayment Assumption Rates</b>			
	<b>175%</b>	<b>250%</b>	<b>325%</b>	<b>500%</b>
2.68125% . . . . .	53.8%	50.2%	46.7%	38.3%
3.68125% . . . . .	30.7%	26.9%	23.0%	13.9%
4.66563% . . . . .	8.5%	4.4%	0.1%	(10.0)%
5.65000% and above . . . . .	**	**	**	**

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

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

**Sensitivity of Class TK to Prepayments**  
**Assumed Price 0.23%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>175%</u>	<u>250%</u>	<u>325%</u>	<u>500%</u>
5.65% and below . . . . .	37.5%	33.8%	30.1%	21.2%
5.70% . . . . .	11.9%	7.8%	3.7%	(6.3)%
5.75% and above . . . . .	**	**	**	**

**SECURITY GROUP 9**

**Sensitivity of Class SU to Prepayments**  
**Assumed Price 3.81%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>300%</u>	<u>457%</u>	<u>750%</u>	<u>1,000%</u>
2.65910% . . . . .	64.1%	54.9%	47.5%	33.4%	21.0%
3.65910% . . . . .	32.8%	22.7%	14.5%	(1.3)%	(15.3)%
4.35455% . . . . .	11.7%	0.7%	(8.3)%	(26.1)%	(42.3)%
5.05000% and above . . .	**	**	**	**	**

**Sensitivity of Class TV to Prepayments**  
**Assumed Price 0.11%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>300%</u>	<u>457%</u>	<u>750%</u>	<u>1,000%</u>
5.050% and below . . . .	43.6%	33.8%	26.0%	10.9%	(2.4)%
5.075% . . . . .	17.1%	6.3%	(2.5)%	(19.7)%	(35.2)%
5.100% and above . . . .	**	**	**	**	**

**SECURITY GROUP 11**

**Sensitivity of Class SJ to Prepayments**  
**Assumed Price 2.72%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>250%</u>	<u>420%</u>	<u>650%</u>	<u>900%</u>
2.73357% . . . . .	59.5%	52.8%	45.2%	34.6%	22.9%
3.73357% . . . . .	16.6%	8.7%	(0.5)%	(13.5)%	(28.2)%
4.04179% . . . . .	3.3%	(5.1)%	(15.0)%	(29.1)%	(45.7)%
4.35000% and above . . . .	**	**	**	**	**

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

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

**Sensitivity of Class TJ to Prepayments**  
**Assumed Price 0.08%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>250%</u>	<u>420%</u>	<u>650%</u>	<u>900%</u>
4.350% and below . . . .	34.0%	26.7%	18.3%	6.5%	(6.6)%
4.365% . . . . .	12.3%	4.3%	(5.2)%	(18.5)%	(33.8)%
4.380% and above . . . .	**	**	**	**	**

**Sensitivity of Class TM to Prepayments**  
**Assumed Price 0.13%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>250%</u>	<u>420%</u>	<u>650%</u>	<u>900%</u>
4.350% and below . . . .	35.2%	27.9%	19.5%	7.8%	(5.2)%
4.375% . . . . .	12.9%	4.9%	(4.5)%	(17.8)%	(33.0)%
4.400% and above . . . .	**	**	**	**	**

**SECURITY GROUP 12**

**Sensitivity of Class DS to Prepayments**  
**Assumed Price 7.13%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>500%</u>	<u>948%</u>	<u>1,400%</u>	<u>1,900%</u>
2.6642% . . . . .	68.1%	47.7%	23.3%	(3.3)%	(36.3)%
3.6642% . . . . .	51.0%	29.9%	4.6%	(23.3)%	(57.1)%
5.4821% . . . . .	21.2%	(1.8)%	(30.2)%	(62.1)%	(98.7)%
7.3000% and above . .	**	**	**	**	**

**Sensitivity of Class MS to Prepayments**  
**Assumed Price 5.09%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>500%</u>	<u>948%</u>	<u>1,400%</u>	<u>1,900%</u>
2.6642% . . . . .	73.6%	53.4%	29.2%	2.8%	(29.9)%
3.6642% . . . . .	49.5%	28.4%	2.9%	(25.0)%	(58.9)%
4.9321% . . . . .	20.5%	(2.5)%	(31.0)%	(63.1)%	(99.8)%
6.2000% and above . .	**	**	**	**	**

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

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

**Sensitivity of Class SE to Prepayments  
Assumed Price 3.05%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>500%</u>	<u>948%</u>	<u>1,400%</u>	<u>1,900%</u>
2.6642% . . . . .	84.5%	64.5%	40.7%	14.8%	(17.6)%
3.6642% . . . . .	44.1%	22.7%	(3.1)%	(31.6)%	(65.8)%
4.3571% . . . . .	17.9%	(5.3)%	(34.2)%	(66.9)%	**
5.0500% and above . .	**	**	**	**	**

**Sensitivity of Class TA to Prepayments  
Assumed Price 0.09%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>500%</u>	<u>948%</u>	<u>1,400%</u>	<u>1,900%</u>
6.200% and below . . . .	56.7%	35.9%	10.9%	(16.5)%	(49.9)%
6.225% . . . . .	23.9%	1.2%	(26.9)%	(58.2)%	(94.4)%
6.250% and above . . . .	**	**	**	**	**

**SECURITY GROUP 13**

**Sensitivity of Class CI to Prepayments  
Assumed Price 43.94%\***

<u>PSA Prepayment Assumption Rates</u>					
<u>100%</u>	<u>250%</u>	<u>420%</u>	<u>441%</u>	<u>650%</u>	<u>900%</u>
11.6%	7.9%	1.0%	0.0%	(11.0)%	(26.5)%

**Sensitivity of Class IN to Prepayments  
Assumed Price 23.75%\***

<u>PSA Prepayment Assumption Rates</u>					
<u>100%</u>	<u>250%</u>	<u>372%</u>	<u>420%</u>	<u>650%</u>	<u>900%</u>
16.3%	7.5%	0.0%	(3.0)%	(17.9)%	(35.6)%

**Sensitivity of Class NI to Prepayments  
Assumed Price 16.95%\***

<u>PSA Prepayment Assumption Rates</u>					
<u>100%</u>	<u>250%</u>	<u>304%</u>	<u>420%</u>	<u>650%</u>	<u>900%</u>
23.0%	6.6%	0.1%	(14.2)%	(41.3)%	(66.9)%

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

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

**Sensitivity of Class SN to Prepayments**  
**Assumed Price 10.66%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>250%</u>	<u>420%</u>	<u>650%</u>	<u>900%</u>
3.04169% . . . . .	24.4%	15.7%	5.5%	(9.2)%	(26.4)%
4.04169% . . . . .	13.9%	5.1%	(5.4)%	(20.5)%	(38.2)%
5.15085% . . . . .	1.7%	(7.2)%	(17.9)%	(33.3)%	(52.0)%
6.26000% and above . . .	**	**	**	**	**

**SECURITY GROUP 14**

**Sensitivity of Class EI to Prepayments**  
**Assumed Price 12.48%\***

<u>PSA Prepayment Assumption Rates</u>				
<u>150%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>	<u>774%</u>
33.8%	33.8%	33.8%	21.9%	0.0%

**Sensitivity of Class IE to Prepayments**  
**Assumed Price 12.06%\***

<u>PSA Prepayment Assumption Rates</u>				
<u>150%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>	<u>768%</u>
35.3%	35.3%	35.3%	23.0%	0.1%

**SECURITY GROUP 15**

**Sensitivity of Class BI to Prepayments**  
**Assumed Price 22.34%\***

<u>PSA Prepayment Assumption Rates</u>				
<u>150%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>611%</u>
21.0%	16.6%	11.8%	0.7%	0.0%

**Sensitivity of Class IB to Prepayments**  
**Assumed Price 21.63%\***

<u>PSA Prepayment Assumption Rates</u>				
<u>150%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>631%</u>
11.6%	11.6%	11.6%	1.9%	0.0%

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

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

**SECURITY GROUP 16**

**Sensitivity of Class SL to Prepayments  
Assumed Price 7.8%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>150%</u>	<u>200%</u>	<u>245%</u>	<u>400%</u>
2.65819% .....	30.1%	30.1%	30.1%	24.1%
3.65819% .....	14.8%	14.8%	14.8%	7.7%
4.67910% .....	(1.3)%	(1.3)%	(1.3)%	(9.7)%
5.70000% and above .....	**	**	**	**

**SECURITY GROUP 17**

**Sensitivity of Class ES to Prepayments  
Assumed Price 4.63%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>500%</u>	<u>943%</u>	<u>1,400%</u>	<u>1,900%</u>
2.65785% .....	69.2%	51.6%	31.4%	9.8%	(15.4)%
3.65785% .....	43.0%	23.7%	1.4%	(22.5)%	(49.5)%
4.67893% .....	17.4%	(4.5)%	(30.6)%	(59.2)%	(89.4)%
5.70000% and above ....	**	**	**	**	**

**Sensitivity of Class IO to Prepayments  
Assumed Price 0.41%\***

<u>PSA Prepayment Assumption Rates</u>					
<u>100%</u>	<u>441%</u>	<u>500%</u>	<u>943%</u>	<u>1,400%</u>	<u>1,900%</u>
24.5%	0.0%	(4.5)%	(43.8)%	**	**

**Sensitivity of Class IT to Prepayments  
Assumed Price 0.11%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>500%</u>	<u>943%</u>	<u>1,400%</u>	<u>1,900%</u>
5.700% and below ...	44.1%	22.6%	(3.5)%	(27.4)%	(59.0)%
5.725% .....	17.7%	(7.5)%	(38.2)%	(63.7)%	(98.3)%
5.750% and above ...	**	**	**	**	**

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

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

**Sensitivity of Class ST to Prepayments  
Assumed Price 5.05%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>500%</u>	<u>943%</u>	<u>1,400%</u>	<u>1,900%</u>
2.6642% . . . . .	61.6%	41.2%	16.8%	(6.2)%	(36.8)%
3.6642% . . . . .	37.9%	15.8%	(11.1)%	(35.4)%	(67.6)%
4.6821% . . . . .	14.7%	(11.2)%	(42.8)%	(68.4)%	**
5.7000% and above . . . .	**	**	**	**	**

**Sensitivity of Class SX to Prepayments  
Assumed Price 4.86%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>500%</u>	<u>943%</u>	<u>1,400%</u>	<u>1,900%</u>
2.66138% . . . . .	64.9%	45.7%	23.3%	0.9%	(27.2)%
3.66138% . . . . .	40.1%	19.3%	(5.3)%	(29.6)%	(59.3)%
4.68069% . . . . .	15.9%	(7.9)%	(36.5)%	(64.3)%	(97.0)%
5.70000% and above . . . .	**	**	**	**	**

**SECURITY GROUP 18**

**Sensitivity of Class IG to Prepayments  
Assumed Price 18.23%\***

<u>PSA Prepayment Assumption Rates</u>					
<u>100%</u>	<u>300%</u>	<u>452%</u>	<u>543%</u>	<u>800%</u>	<u>1,100%</u>
28.9%	13.6%	0.0%	(9.0)%	(37.4)%	(74.7)%

**Sensitivity of Class LS to Prepayments  
Assumed Price 11.2%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>300%</u>	<u>543%</u>	<u>800%</u>	<u>1,100%</u>
2.66154% . . . . .	37.1%	23.1%	4.8%	(16.6)%	(45.6)%
3.66154% . . . . .	27.0%	13.4%	(4.5)%	(25.6)%	(54.1)%
5.50577% . . . . .	8.7%	(4.4)%	(21.6)%	(41.9)%	(70.0)%
7.35000% and above . . . .	**	**	**	**	**

**Sensitivity of Class VI to Prepayments  
Assumed Price 19.75%\***

<u>PSA Prepayment Assumption Rates</u>					
<u>100%</u>	<u>300%</u>	<u>475%</u>	<u>543%</u>	<u>800%</u>	<u>1,100%</u>
26.4%	12.7%	0.0%	(5.2)%	(26.2)%	(54.7)%

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

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

**SECURITY GROUP 19**

**Sensitivity of Class CS to Prepayments  
Assumed Price 7.55%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>150%</u>	<u>200%</u>	<u>245%</u>	<u>400%</u>
2.65819% .....	31.7%	31.7%	31.7%	25.8%
3.65819% .....	15.8%	15.8%	15.8%	8.8%
4.67910% .....	(0.7)%	(0.7)%	(0.7)%	(9.1)%
5.70000% and above .....	**	**	**	**

**Sensitivity of Class II to Prepayments  
Assumed Price 18.64%\***

<u>PSA Prepayment Assumption Rates</u>				
<u>150%</u>	<u>200%</u>	<u>245%</u>	<u>400%</u>	<u>528%</u>
16.6%	16.6%	16.6%	8.1%	0.0%

**Sensitivity of Class IU to Prepayments  
Assumed Price 20.56%\***

<u>PSA Prepayment Assumption Rates</u>				
<u>150%</u>	<u>200%</u>	<u>245%</u>	<u>400%</u>	<u>553%</u>
15.0%	15.0%	15.0%	7.9%	0.0%

**Sensitivity of Class LI to Prepayments  
Assumed Price 19.83%\***

<u>PSA Prepayment Assumption Rates</u>				
<u>150%</u>	<u>200%</u>	<u>245%</u>	<u>400%</u>	<u>536%</u>
15.6%	15.6%	15.6%	7.8%	0.0%

**SECURITY GROUPS 16 AND 19**

**Sensitivity of Class GS to Prepayments  
Assumed Price 7.69%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>150%</u>	<u>200%</u>	<u>245%</u>	<u>400%</u>
2.65819% .....	30.8%	30.8%	30.8%	24.9%
3.65819% .....	15.2%	15.2%	15.2%	8.1%
4.67910% .....	(1.0)%	(1.0)%	(1.0)%	(9.5)%
5.70000% and above .....	**	**	**	**

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

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

**SECURITY GROUP 20**

**Sensitivity of Class QI to Prepayments  
Assumed Price 12.11%\***

<b>PSA Prepayment Assumption Rates</b>				
<b>150%</b>	<b>225%</b>	<b>275%</b>	<b>500%</b>	<b>659%</b>
26.3%	26.3%	26.3%	11.4%	0.1%

**Sensitivity of Class SP to Prepayments  
Assumed Price 6.69%\***

<b>30-day Average SOFR</b>	<b>PSA Prepayment Assumption Rates</b>			
	<b>150%</b>	<b>225%</b>	<b>275%</b>	<b>500%</b>
2.94338% .....	30.9%	30.9%	30.9%	22.2%
3.94338% .....	12.9%	12.9%	12.9%	2.3%
4.79669% .....	(3.0)%	(3.0)%	(3.0)%	(15.6)%
5.65000% and above .....	**	**	**	**

**Sensitivity of Class TI to Prepayments  
Assumed Price 0.16%\***

<b>30-day Average SOFR</b>	<b>PSA Prepayment Assumption Rates</b>			
	<b>150%</b>	<b>225%</b>	<b>275%</b>	<b>500%</b>
5.650% and below .....	20.0%	20.0%	20.0%	10.2%
5.675% .....	0.8%	0.8%	0.8%	(11.3)%
5.700% and above .....	**	**	**	**

**Sensitivity of Class TP to Prepayments  
Assumed Price 0.31%\***

<b>30-day Average SOFR</b>	<b>PSA Prepayment Assumption Rates</b>			
	<b>150%</b>	<b>225%</b>	<b>275%</b>	<b>500%</b>
5.65% and below .....	21.2%	21.2%	21.2%	11.5%
5.70% .....	1.4%	1.4%	1.4%	(10.6)%
5.75% and above .....	**	**	**	**

**SECURITY GROUP 21**

**Sensitivity of Class IC to Prepayments  
Assumed Price 18.83%\***

<b>PSA Prepayment Assumption Rates</b>				
<b>150%</b>	<b>225%</b>	<b>275%</b>	<b>500%</b>	<b>632%</b>
16.9%	16.9%	16.9%	6.7%	0.0%

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

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

**Sensitivity of Class IV to Prepayments  
Assumed Price 18.19%\***

<b>PSA Prepayment Assumption Rates</b>				
<b>150%</b>	<b>225%</b>	<b>275%</b>	<b>500%</b>	<b>616%</b>
17.5%	17.5%	17.5%	6.5%	0.0%

**Sensitivity of Class SY to Prepayments  
Assumed Price 6.69%\***

<b>30-day Average SOFR</b>	<b>PSA Prepayment Assumption Rates</b>			
	<b>150%</b>	<b>225%</b>	<b>275%</b>	<b>500%</b>
2.94338% .....	30.9%	30.9%	30.9%	22.2%
3.94338% .....	12.9%	12.9%	12.9%	2.3%
4.79669% .....	(3.0)%	(3.0)%	(3.0)%	(15.6)%
5.65000% and above .....	**	**	**	**

**Sensitivity of Class TB to Prepayments  
Assumed Price 0.16%\***

<b>30-day Average SOFR</b>	<b>PSA Prepayment Assumption Rates</b>			
	<b>150%</b>	<b>225%</b>	<b>275%</b>	<b>500%</b>
5.650% and below .....	20.0%	20.0%	20.0%	10.2%
5.675% .....	0.8%	0.8%	0.8%	(11.3)%
5.700% and above .....	**	**	**	**

**SECURITY GROUPS 20 AND 21**

**Sensitivity of Class PS to Prepayments  
Assumed Price 6.69%\***

<b>30-day Average SOFR</b>	<b>PSA Prepayment Assumption Rates</b>			
	<b>150%</b>	<b>225%</b>	<b>275%</b>	<b>500%</b>
2.94338% .....	30.9%	30.9%	30.9%	22.2%
3.94338% .....	12.9%	12.9%	12.9%	2.3%
4.79669% .....	(3.0)%	(3.0)%	(3.0)%	(15.6)%
5.65000% and above .....	**	**	**	**

**SECURITY GROUP 22**

**Sensitivity of Class IQ to Prepayments  
Assumed Price 5.95%\***

<b>PSA Prepayment Assumption Rates</b>				
<b>150%</b>	<b>200%</b>	<b>275%</b>	<b>400%</b>	<b>2,545%</b>
115.9%	115.9%	115.9%	113.9%	0.0%

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

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

**SECURITY GROUP 23**

**Sensitivity of Class WI to Prepayments  
Assumed Price 0.22%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>350%</u>	<u>584%</u>	<u>900%</u>	<u>1,200%</u>
2.66154% .....	53.8%	34.2%	14.0%	(17.2)%	(52.9)%
3.66154% .....	53.8%	34.2%	14.0%	(17.2)%	(52.9)%
5.33077% .....	53.8%	34.2%	14.0%	(17.2)%	(52.9)%
7.00000% and above ...	**	**	**	**	**

**SECURITY GROUP 24**

**Sensitivity of Class UI to Prepayments  
Assumed Price 0.75%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>350%</u>	<u>584%</u>	<u>900%</u>	<u>1,200%</u>
2.66154% .....	31.9%	13.8%	(4.9)%	(33.8)%	(67.2)%
3.66154% .....	31.9%	13.8%	(4.9)%	(33.8)%	(67.2)%
5.33077% .....	31.1%	13.1%	(5.6)%	(34.4)%	(67.7)%
7.00000% and above ...	**	**	**	**	**

**SECURITY GROUP 25**

**Sensitivity of Class TW to Prepayments  
Assumed Price 0.72%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>350%</u>	<u>584%</u>	<u>900%</u>	<u>1,200%</u>
2.66154% .....	40.4%	21.3%	1.7%	(28.5)%	(63.8)%
3.66154% .....	40.4%	21.3%	1.7%	(28.5)%	(63.8)%
5.45577% .....	37.4%	18.5%	(0.9)%	(30.8)%	(65.7)%
7.25000% and above ...	**	**	**	**	**

**SECURITY GROUP 26**

**Sensitivity of Class WT to Prepayments  
Assumed Price 0.28%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>350%</u>	<u>584%</u>	<u>900%</u>	<u>1,200%</u>
2.66154% .....	53.4%	33.1%	12.3%	(19.9)%	(57.7)%
3.66154% .....	53.4%	33.1%	12.3%	(19.9)%	(57.7)%
5.33077% .....	50.7%	30.6%	10.0%	(21.9)%	(59.4)%
7.00000% and above ...	**	**	**	**	**

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

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

**SECURITY GROUPS 23, 24, 25 AND 26**

**Sensitivity of Class IW to Prepayments  
Assumed Price 0.44%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>350%</u>	<u>584%</u>	<u>900%</u>	<u>1,200%</u>
2.66154% .....	44.2%	24.9%	5.0%	(25.6)%	(61.2)%
3.66154% .....	44.2%	24.9%	5.0%	(25.6)%	(61.2)%
5.45577% .....	41.3%	22.2%	2.5%	(27.8)%	(63.0)%
7.25000% and above ....	**	**	**	**	**

**SECURITY GROUP 27**

**Sensitivity of Class HS to Prepayments  
Assumed Price 4.31%\***

<u>30-day Average SOFR</u>	<u>PSA Prepayment Assumption Rates</u>				
	<u>100%</u>	<u>550%</u>	<u>983%</u>	<u>1,500%</u>	<u>2,000%</u>
2.65786% .....	57.4%	35.9%	14.1%	(13.5)%	(42.0)%
3.65786% .....	30.1%	6.3%	(18.2)%	(49.4)%	(79.4)%
4.37893% .....	11.1%	(15.0)%	(43.0)%	(79.8)%	**
5.10000% and above ...	**	**	**	**	**

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

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

**CERTAIN UNITED STATES FEDERAL INCOME TAX CONSEQUENCES**

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

**REMIC Elections**

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

**Regular Securities**

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

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

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

<u>Group(s)</u>	<u>PSA</u>
1, 5, 7, 10, 11 and 13	420%
2, 3, 6 and 8	250%
4, 23, 24, 25 and 26	584%
9	457%
12	948%
14, 20 and 21	225%
15	300%
16, 19 and 22	200%
17	943%
18	543%
27	983%

In the case of the Floating Rate Classes, the interest rate values to be used for these determinations are the initial Interest Rates as set forth in the Terms Sheet under “Interest Rates.” No representation is made, however, about the rate at which prepayments on the Mortgage Loans underlying any Group of Trust Assets actually will occur or the level of 30-day Average SOFR at any time after the date of this Supplement. See “*Certain United States Federal Income Tax Consequences*” in the Base Offering Circular.

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

### **Residual Securities**

The Class RR Securities will represent the beneficial ownership of the Residual Interest in the Pooling REMIC and the beneficial ownership of the Residual Interest in the Issuing REMIC.

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

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

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 assumption as set forth under “Certain United States Federal Income Tax Consequences — Regular Securities” in this Supplement.

### **MX Securities**

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

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

### **ERISA MATTERS**

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

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

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

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

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

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

### **LEGAL INVESTMENT CONSIDERATIONS**

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

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

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

### **PLAN OF DISTRIBUTION**

Subject to the terms and conditions of the Sponsor Agreement, the Sponsor has agreed to purchase all of the Securities if any are sold and purchased. The Sponsor proposes to offer the Regular and MX Classes to the public from time to time for sale in negotiated transactions at varying prices to be determined at the time of sale, plus accrued interest from (1) February 1, 2026 on the Fixed Rate Classes and (2) February 20, 2026 on the Floating Rate, Inverse Floating Rate and Weighted Average Coupon Classes. The Sponsor may effect these transactions by sales to or through certain securities dealers. These dealers may receive compensation in the form of discounts, concessions or commissions from the Sponsor and/or commissions from any purchasers for which they act as agents. Some of the Securities may be sold through dealers in relatively small sales. In the usual case, the commission charged on a relatively small sale of securities will be a higher percentage of the sales price than that charged on a large sale of securities.

### **INCREASE IN SIZE**

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

### **LEGAL MATTERS**

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

Available Combinations(1)

Class	REMIC Securities		MX Securities						
	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)	
<b>Security Group 1</b>									
Combination 1(6)									
DN	\$ 25,000,000	DM	\$ 25,000,000	SEQ	4.00%	FIX	38385MS23	May 2053	
		DP	25,000,000	SEQ	4.25	FIX	38385MS31	May 2053	
		DQ	25,000,000	SEQ	4.50	FIX	38385MS49	May 2053	
		DT	25,000,000	SEQ	4.75	FIX	38385MS56	May 2053	
		ID	4,545,454	NTL(SEQ)	5.50	FIX/IO	38385MS64	May 2053	
<b>Security Group 2</b>									
Combination 2(6)									
PA	\$144,004,000	PC	\$144,004,000	PAC/AD	4.00%	FIX	38385MS72	December 2054	
		PD	144,004,000	PAC/AD	4.25	FIX	38385MS80	December 2054	
		PE	144,004,000	PAC/AD	4.50	FIX	38385MS98	December 2054	
		PG	96,002,666	PAC/AD	4.75	FIX	38385MT22	December 2054	
		PH	72,002,000	PAC/AD	5.00	FIX	38385MT30	December 2054	
		PI	13,091,272	NTL(PAC/AD)	5.50	FIX/IO	38385MT48	December 2054	
Combination 3(6)									
PA	\$144,004,000	IP	\$ 14,596,727	NTL(PAC/AD)	5.50%	FIX/IO	38385MT55	February 2056	
PN	16,560,000	PJ	160,564,000	PAC/AD	4.00	FIX	38385MT63	February 2056	
		PK	160,564,000	PAC/AD	4.25	FIX	38385MT71	February 2056	
		PM	160,564,000	PAC/AD	4.50	FIX	38385MT89	February 2056	
		PQ	160,564,000	PAC/AD	4.50	FIX	38385MT97	February 2056	
		PV	107,042,666	PAC/AD	4.75	FIX	38385MU20	February 2056	
		PW	80,282,000	PAC/AD	5.00	FIX	38385MU38	February 2056	

REMIC Securities

MX Securities

Class	Original Class		Related MX Class	Maximum Principal or Class Notional Balance(2)		Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
	Principal Balance	Notional Balance		Principal or Class Notional Balance(2)	Principal Type(3)					
Combination 4(6)										
PA	\$144,004,000		DC	\$160,681,000		PAC/AD	4.00%	FIX	38385MU46	February 2056
PL	117,000		DE	160,681,000		PAC/AD	4.25	FIX	38385MU53	February 2056
PN	16,560,000		DG	160,681,000		PAC/AD	4.50	FIX	38385MU61	February 2056
			DH	107,120,666		PAC/AD	4.75	FIX	38385MU79	February 2056
			DJ	80,340,500		PAC/AD	5.00	FIX	38385MU87	February 2056
			IK	14,607,363		NTL(PAC/AD)	5.50	FIX/IO	38385MU95	February 2056
			P	160,681,000		PAC/AD	4.50	FIX	38385MV29	February 2056
Combination 5										
PL	\$ 117,000		PY	\$ 16,677,000		PAC/AD	4.50%	FIX	38385MV37	February 2056
PN	16,560,000									
<b>Security Groups 2 and 3</b>										
Combination 6(7)										
ZC	\$ 5,756,000		UZ	\$ 26,728,152		SUP	4.50%	FIX/Z	38385MV45	February 2056
ZU	20,972,152									
<b>Security Group 5</b>										
Combination 7(6)										
HP	\$ 61,282,000		HA	\$ 61,282,000		PAC	4.00%	FIX	38385MV52	February 2056
			HB	61,282,000		PAC	4.25	FIX	38385MV60	February 2056
			HC	61,282,000		PAC	4.50	FIX	38385MV78	February 2056
			HD	61,282,000		PAC	4.75	FIX	38385MV86	February 2056
			HE	61,282,000		PAC	5.00	FIX	38385MV94	February 2056
			HG	49,025,600		PAC	5.25	FIX	38385MW28	February 2056
			HI	11,142,181		NTL(PAC)	5.50	FIX/IO	38385MW36	February 2056
Combination 8(6)										
HP	\$ 61,282,000		HJ	\$112,520,533		PT	4.00%	FIX	38385MW44	February 2056
HY	258,000		HK	112,520,533		PT	4.25	FIX	38385MW51	February 2056
NS	8,496,756		HL	112,520,533		PT	4.50	FIX	38385MW69	February 2056
QF	42,483,777		HM	112,520,533		PT	4.75	FIX	38385MW77	February 2056
TH	42,483,777		HT	112,520,533		PT	5.00	FIX	38385MW85	February 2056
			IH	20,458,278		NTL(PT)	5.50	FIX/IO	38385MW93	February 2056

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)
Combination 9								
QF	\$ 42,483,777	NF	\$ 42,483,777	SUP	(5)	FLT	38385MX27	February 2056
TH	42,483,777							
<b>Security Group 6</b>								
Combination 10								
AE	\$ 41,631,000	AD	\$ 41,631,000	PAC/AD	4.25%	FIX	38385MX35	January 2056
		IA	1,734,625	NTL(PAC/AD)	6.00	FIX/IO	38385MX43	January 2056
Combination 11(6)								
JA	\$ 40,481,000	IJ	\$ 3,373,416	NTL(PAC/AD)	6.00%	FIX/IO	38385MX50	September 2055
		JB	40,481,000	PAC/AD	4.00	FIX	38385MX68	September 2055
		JC	40,481,000	PAC/AD	4.25	FIX	38385MX76	September 2055
		JD	40,481,000	PAC/AD	4.50	FIX	38385MX84	September 2055
		JE	26,987,333	PAC/AD	4.75	FIX	38385MX92	September 2055
		JG	20,240,500	PAC/AD	5.00	FIX	38385MY26	September 2055
Combination 12								
IM	\$ 7,043,000	AI	\$ 14,086,000	NTL(PAC/AD)	6.00%	FIX/IO	38385MY34	February 2056
JL	7,043,000							
Combination 13								
AY	\$ 627,000	DY	\$ 2,404,000	PAC/AD	4.50%	FIX	38385MY42	February 2056
JL	1,777,000							
Combination 14								
ZA	\$ 7,742,000	Z	\$ 15,484,000	SUP	5.50%	FIX/Z	38385MY59	February 2056
ZJ	7,742,000							
<b>Security Group 7</b>								
Combination 15								
GA	\$100,000,000	GQ	\$100,000,000	SEQ	4.25%	FIX	38385MY67	May 2053
		MI	4,545,454	NTL(SEQ)	5.50	FIX/IO	38385MY75	May 2053

REMIC Securities

MX Securities

Class	Original Class		Related MX Class	Maximum Original Class		Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
	Principal Balance	Notional Balance		Principal Balance	Notional Balance(2)					
<b>Security Group 8</b>										
Combination 16										
KL	\$ 479,861		KY	\$ 1,798,018	PAC/AD		4.50%	FIX	38385MY83	February 2056
KN	1,318,157									
Combination 17										
FK	\$125,000,000		KF	\$125,000,000	PT		(5)	FLT	38385MY91	February 2056
TK	125,000,000									
<b>Security Group 12</b>										
Combination 18										
FX	\$100,000,004		MF	\$100,000,004	PT		(5)	FLT	38385MZ25	February 2066
TA	100,000,004									
<b>Security Group 13</b>										
Combination 19(6)										
NA	\$ 44,164,000		NB	\$ 44,164,000	SEQ		3.00%	FIX	38385MZ33	August 2052
			NC	44,164,000	SEQ		3.50	FIX	38385MZ41	August 2052
			ND	44,164,000	SEQ		4.00	FIX	38385MZ58	August 2052
			NE	44,164,000	SEQ		4.25	FIX	38385MZ66	August 2052
			NG	44,164,000	SEQ		4.50	FIX	38385MZ74	August 2052
			NH	37,854,857	SEQ		4.75	FIX	38385MZ82	August 2052
			NI	12,044,727	NTL(SEQ)		5.50	FIX/IO	38385MZ90	August 2052
			NJ	33,123,000	SEQ		5.00	FIX	38385M2A3	August 2052
Combination 20(6)										
NA	\$ 44,164,000		IN	\$ 16,090,909	NTL(PT)		5.50%	FIX/IO	38385M2B1	February 2056
NL	14,836,000		N	59,000,000	PT		4.00	FIX	38385M2C9	February 2056
			NK	59,000,000	PT		3.00	FIX	38385M2D7	February 2056
			NM	59,000,000	PT		3.50	FIX	38385M2E5	February 2056
			NP	59,000,000	PT		4.25	FIX	38385M2F2	February 2056
			NQ	59,000,000	PT		4.50	FIX	38385M2G0	February 2056
			NU	50,571,428	PT		4.75	FIX	38385M2H8	February 2056
			NV	44,250,000	PT		5.00	FIX	38385M2J4	February 2056

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)
Combination 21(6)								
NL	\$14,836,000	CA	\$14,836,000	SEQ	3.00%	FIX	38385M2K1	February 2056
		CB	14,836,000	SEQ	3.50	FIX	38385M2L9	February 2056
		CD	14,836,000	SEQ	4.00	FIX	38385M2M7	February 2056
		CE	14,836,000	SEQ	4.25	FIX	38385M2N5	February 2056
		CG	14,836,000	SEQ	4.50	FIX	38385M2P0	February 2056
		CH	12,716,571	SEQ	4.75	FIX	38385M2Q8	February 2056
		CI	4,046,181	NTL(SEQ)	5.50	FIX/IO	38385M2R6	February 2056
		CJ	11,127,000	SEQ	5.00	FIX	38385M2S4	February 2056
<b>Security Group 14</b>								
Combination 22(6)								
EA	\$35,090,000	EB	\$35,090,000	SC/PAC/AD	4.00%	FIX	38385M2T2	February 2055
		EC	35,090,000	SC/PAC/AD	4.25	FIX	38385M2U9	February 2055
		ED	35,090,000	SC/PAC/AD	4.50	FIX	38385M2V7	February 2055
		EG	23,393,333	SC/PAC/AD	4.75	FIX	38385M2W5	February 2055
		EH	17,545,000	SC/PAC/AD	5.00	FIX	38385M2X3	February 2055
		IE	2,924,166	NTL(SC/PAC/AD)	6.00	FIX/IO	38385M2Y1	February 2055
Combination 23								
EA	\$35,090,000	EP	\$35,445,000	SC/PAC/AD	4.50%	FIX	38385M2Z8	February 2055
EZ	355,000							
Combination 24								
EA	\$35,090,000	ET	\$35,445,000	SC/PAC/AD	5.50%	FIX	38385M3A2	February 2055
EI	5,907,500							
EZ	355,000							
<b>Security Group 15</b>								
Combination 25(6)								
BP	\$49,597,000	BM	\$49,597,000	SC/PAC/AD	4.25%	FIX	38385M3B0	January 2056
		BN	49,597,000	SC/PAC/AD	4.00	FIX	38385M3C8	January 2056
		BQ	33,064,666	SC/PAC/AD	4.75	FIX	38385M3D6	January 2056
		BT	24,798,500	SC/PAC/AD	5.00	FIX	38385M3E4	January 2056
		IB	3,815,153	NTL(SC/PAC/AD)	6.50	FIX/IO	38385M3F1	January 2056

REMIC Securities

MX Securities

Class	Original Class		Related MX Class	Maximum Original Class		Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
	Principal Balance or Class Notional Balance	Notional Balance		Principal Balance or Class Notional Balance(2)	Principal Type(3)					
Combination 26										
BP	\$49,597,000		PB	\$52,005,000		SC/PAC/AD	4.50%	FIX	38385M3G9	January 2056
BZ	2,408,000									
<b>Security Group 16</b>										
Combination 27										
LA	\$63,399,000		LP	\$66,656,000		PAC/AD	4.50%	FIX	38385M3H7	February 2056
LZ	3,257,000									
<b>Security Group 17</b>										
Combination 28										
ES	\$20,000,000		SX	\$45,000,000		NTL(TAC/AD/PT)	(5)	INV/IO	38385M3J3	February 2066
ST	25,000,000									
<b>Security Group 18</b>										
Combination 29(6)										
GC	\$18,785,000		G	\$20,214,000		SC/SEQ	4.50%	FIX	38385M3K0	October 2054
GN	1,429,000		GD	20,214,000		SC/SEQ	4.00	FIX	38385M3L8	October 2054
			GE	20,214,000		SC/SEQ	4.25	FIX	38385M3M6	October 2054
			IG	1,554,923		NTL(SC/SEQ)	6.50	FIX/IO	38385M3N4	October 2054
Combination 30										
GC	\$18,785,000		GT	\$49,143,742		SC/PT	6.50%	FIX	38385M3P9	October 2054
GL	847,604									
GN	1,429,000									
LF	28,082,138									
LS	28,082,138									
Combination 31(6)										
GC	\$18,785,000		GH	\$21,061,604		SC/PT	4.00%	FIX	38385M3Q7	October 2054
GL	847,604		GJ	21,061,604		SC/PT	4.25	FIX	38385M3R5	October 2054
GN	1,429,000		GK	21,061,604		SC/PT	4.50	FIX	38385M3S3	October 2054
			VI	1,620,123		NTL(SC/PT)	6.50	FIX/IO	38385M3T1	October 2054
Combination 32										
GL	\$ 847,604		GY	\$ 2,276,604		SC/SEQ	4.50%	FIX	38385M3U8	October 2054
GN	1,429,000									

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 Group 19</b>								
Combination 33(6)								
KA	\$46,586,000	IL	\$ 4,235,090	NTL(PAC/AD)	5.50%	FIX/IO	38385M3V6	May 2055
		KC	46,586,000	PAC/AD	4.00	FIX	38385M3W4	May 2055
		KD	46,586,000	PAC/AD	4.25	FIX	38385M3X2	May 2055
		KE	46,586,000	PAC/AD	4.50	FIX	38385M3Y0	May 2055
		KG	31,057,333	PAC/AD	4.75	FIX	38385M3Z7	May 2055
		KH	23,293,000	PAC/AD	5.00	FIX	38385M4A1	May 2055
Combination 34(6)								
KA	\$46,586,000	K	\$ 48,757,000	PAC/AD	4.00%	FIX	38385M4B9	November 2055
KJ	2,171,000	KT	48,757,000	PAC/AD	4.25	FIX	38385M4C7	November 2055
		KU	48,757,000	PAC/AD	4.50	FIX	38385M4D5	November 2055
		KV	32,504,666	PAC/AD	4.75	FIX	38385M4E3	November 2055
		KX	24,378,500	PAC/AD	5.00	FIX	38385M4F0	November 2055
		LI	4,432,454	NTL(PAC/AD)	5.50	FIX/IO	38385M4G8	November 2055
Combination 35								
KJ	\$ 2,171,000	KB	\$ 3,414,000	PAC/AD	4.50%	FIX	38385M4H6	February 2056
KW	1,243,000							
Combination 36(6)								
KA	\$46,586,000	IU	\$ 4,545,454	NTL(PAC/AD)	5.50%	FIX/IO	38385M4J2	February 2056
KJ	2,171,000	LB	50,000,000	PAC/AD	4.00	FIX	38385M4K9	February 2056
KW	1,243,000	LC	50,000,000	PAC/AD	4.25	FIX	38385M4L7	February 2056
		LD	50,000,000	PAC/AD	4.50	FIX	38385M4M5	February 2056
		LE	33,333,333	PAC/AD	4.75	FIX	38385M4N3	February 2056
		LG	25,000,000	PAC/AD	5.00	FIX	38385M4P8	February 2056
<b>Security Groups 16 and 19</b>								
Combination 37(7)								
FL	\$66,656,000	GF	\$116,656,000	PAC/AD	(5)	FLT	38385M4Q6	February 2056
FS	50,000,000							

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)
	Principal Balance	Notional Balance		Principal Balance	Notional Balance					
Combination 38(7)										
CS	\$50,000,000		GS	\$116,656,000		NTL(PAC/AD)	(5)	INV/IO	38385M4R4	February 2056
SL	66,656,000									
Combination 39(7)										
KZ	\$12,542,202		ZD	\$ 29,262,466		SUP	5.50%	FIX/Z	38385M4S2	February 2056
ZL	16,720,264									
<b>Security Group 20</b>										
Combination 40										
FQ	\$70,000,000		PF	\$ 70,000,000		PAC/AD	(5)	FLT	38385M4T0	February 2056
TP	70,000,000									
Combination 41(6)										
QA	\$65,931,000		QC	\$ 65,931,000		PAC/AD	4.00%	FIX	38385M4U7	December 2051
			QD	65,931,000		PAC/AD	4.25	FIX	38385M4V5	December 2051
			QE	65,931,000		PAC/AD	4.50	FIX	38385M4W3	December 2051
			QG	43,954,000		PAC/AD	4.75	FIX	38385M4X1	December 2051
			QH	32,965,500		PAC/AD	5.00	FIX	38385M4Y9	December 2051
			QI	5,993,727		NTL(PAC/AD)	5.50	FIX/IO	38385M4Z6	December 2051
<b>Security Group 21</b>										
Combination 42(6)										
JP	\$48,811,000		IV	\$ 4,437,363		NTL(PAC/AD)	5.50%	FIX/IO	38385M5A0	November 2055
			JH	48,811,000		PAC/AD	4.00	FIX	38385M5B8	November 2055
			JK	48,811,000		PAC/AD	4.25	FIX	38385M5C6	November 2055
			JM	48,811,000		PAC/AD	4.50	FIX	38385M5D4	November 2055
			JN	32,540,666		PAC/AD	4.75	FIX	38385M5E2	November 2055
			JQ	24,405,500		PAC/AD	5.00	FIX	38385M5F9	November 2055
Combination 43(6)										
JP	\$48,811,000		CK	\$ 50,000,000		PAC/AD	4.25%	FIX	38385M5G7	February 2056
JY	1,189,000		CL	50,000,000		PAC/AD	4.50	FIX	38385M5H5	February 2056
			CM	50,000,000		PAC/AD	4.50	FIX	38385M5J1	February 2056
			CN	33,333,333		PAC/AD	4.75	FIX	38385M5K8	February 2056
			CQ	25,000,000		PAC/AD	5.00	FIX	38385M5L6	February 2056
			IC	4,545,454		NTL(PAC/AD)	5.50	FIX/IO	38385M5M4	February 2056
			JT	50,000,000		PAC/AD	4.00	FIX	38385M5N2	February 2056

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 20 and 21</b>								
Combination 44(7)								
JY	\$ 1,189,000	BY	\$ 6,190,000	PAC/AD	4.50%	FIX	38385M5P7	February 2056
QY	5,001,000							
Combination 45(7)								
SP	\$100,000,000	PS	\$150,000,000	NTL(PAC/AD)	(5)	INV/IO	38385M5Q5	February 2056
SY	50,000,000							
Combination 46(7)								
ZM	\$ 32,870,801	ZH	\$ 49,306,202	SUP	5.50%	FIX/Z	38385M5R3	February 2056
ZN	16,435,401							
<b>Security Group 22</b>								
Combination 47(6)								
GP	\$ 86,761,000	AB	\$ 86,761,000	PAC/AD	4.00%	FIX	38385M5S1	February 2056
		AC	86,761,000	PAC/AD	4.25	FIX	38385M5T9	February 2056
		AG	86,761,000	PAC/AD	4.50	FIX	38385M5U6	February 2056
		AH	86,761,000	PAC/AD	4.75	FIX	38385M5V4	February 2056
		AJ	86,761,000	PAC/AD	5.00	FIX	38385M5W2	February 2056
		AK	86,761,000	PAC/AD	5.25	FIX	38385M5X0	February 2056
		AL	86,761,000	PAC/AD	5.50	FIX	38385M5Y8	February 2056
		AM	86,761,000	PAC/AD	5.75	FIX	38385M5Z5	February 2056
		AN	86,761,000	PAC/AD	6.00	FIX	38385M6A9	February 2056
		AP	86,761,000	PAC/AD	6.25	FIX	38385M6B7	February 2056
		AQ	86,761,000	PAC/AD	6.50	FIX	38385M6C5	February 2056
		IQ	33,369,615	NTL(PAC/AD)	6.50	FIX/IO	38385M6D3	February 2056
<b>Security Groups 23, 24, 25 and 26</b>								
Combination 48(7)								
TW	\$155,966,399	IW	\$496,056,820	NTL(SC/PT)	(5)	WAC/IO	38385M6E1	August 2055
UI	47,949,586							
WI	138,557,094							
WT	153,583,741							

- 
- (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) In the case of Combinations 1, 2, 3, 4, 7, 8, 11, 19, 20, 21, 22, 25, 29, 31, 33, 34, 36, 41, 42, 43 and 47, various subcombinations are permitted. See “*Description of the Securities — Modification and Exchange*” in the Base Offering Circular for a discussion of subcombinations.
  - (7) Derived from REMIC classes relating to separate Groups.

## SCHEDULED PRINCIPAL BALANCES

<u>Distribution Date</u>	<u>Classes PA, PL and PN (in the aggregate)</u>	<u>Classes CP and CZ (in the aggregate)</u>	<u>Classes HP and HY (in the aggregate)</u>	<u>Classes AE and AY (in the aggregate)</u>
Initial Balance	\$160,681,000.00	\$44,244,000.00	\$61,540,000.00	\$42,258,000.00
March 2026	158,939,796.59	43,801,698.81	61,353,358.91	42,146,567.23
April 2026	157,146,633.52	43,344,583.61	61,128,601.77	42,020,124.67
May 2026	155,302,983.98	42,873,025.18	60,865,801.21	41,878,699.01
June 2026	153,410,369.41	42,387,408.49	60,565,068.65	41,722,330.19
July 2026	151,470,357.30	41,888,132.11	60,226,554.42	41,551,071.43
August 2026	149,484,558.90	41,375,607.65	59,850,447.74	41,364,989.23
September 2026	147,454,626.89	40,850,259.21	59,436,976.65	41,164,163.34
October 2026	145,382,252.93	40,312,522.70	58,986,407.94	40,948,686.71
November 2026	143,331,804.31	39,762,845.24	58,499,046.90	40,718,665.46
December 2026	141,303,038.06	39,201,684.52	57,975,237.12	40,474,218.78
January 2027	139,295,713.84	38,646,454.15	57,415,360.14	40,215,478.82
February 2027	137,309,593.83	38,097,088.40	56,819,835.07	39,942,590.61
March 2027	135,344,442.79	37,553,522.22	56,189,118.13	39,655,711.87
April 2027	133,400,027.96	37,015,691.27	55,523,702.17	39,355,012.91
May 2027	131,476,119.09	36,483,531.88	54,824,116.01	39,040,676.38
June 2027	129,572,488.36	35,956,981.08	54,090,923.89	38,712,897.15
July 2027	127,688,910.40	35,435,976.55	53,324,724.67	38,371,882.03
August 2027	125,825,162.25	34,920,456.66	52,526,151.12	38,017,849.57
September 2027	123,981,023.30	34,410,360.40	51,695,869.04	37,651,029.79
October 2027	122,156,275.34	33,905,627.45	50,834,576.40	37,271,663.94
November 2027	120,350,702.44	33,406,198.12	49,943,002.37	36,880,004.17
December 2027	118,564,091.01	32,912,013.35	49,021,906.34	36,476,313.23
January 2028	116,796,229.72	32,423,014.71	48,072,076.79	36,060,864.17
February 2028	115,046,909.50	31,939,144.41	47,094,330.26	35,633,939.99
March 2028	113,315,923.52	31,460,345.25	46,089,510.12	35,195,833.29
April 2028	111,603,067.14	30,986,560.67	45,058,485.40	34,746,845.88
May 2028	109,908,137.91	30,517,734.69	44,002,149.48	34,287,288.42
June 2028	108,230,935.55	30,053,811.94	42,921,418.84	33,817,480.02
July 2028	106,571,261.90	29,594,737.63	41,817,231.69	33,337,747.80
August 2028	104,928,920.92	29,140,457.57	40,725,356.24	32,862,054.18
September 2028	103,303,718.67	28,690,918.13	39,645,658.61	32,390,358.74
October 2028	101,695,463.27	28,246,066.26	38,578,006.35	31,922,621.46
November 2028	100,103,964.88	27,805,849.48	37,522,268.44	31,458,802.66
December 2028	98,529,035.71	27,370,215.88	36,478,315.27	30,998,863.02
January 2029	96,970,489.94	26,939,114.06	35,446,018.62	30,542,763.58
February 2029	95,428,143.75	26,512,493.23	34,425,251.64	30,090,465.71
March 2029	93,901,815.27	26,090,303.08	33,415,888.84	29,641,931.15
April 2029	92,391,324.60	25,672,493.89	32,417,806.10	29,197,121.97
May 2029	90,896,493.72	25,259,016.43	31,430,880.61	28,756,000.57
June 2029	89,417,146.52	24,849,822.02	30,454,990.90	28,318,529.71
July 2029	87,953,108.77	24,444,862.48	29,490,016.78	27,884,672.46
August 2029	86,504,208.11	24,044,090.17	28,535,839.37	27,454,392.24
September 2029	85,070,273.99	23,647,457.93	27,592,341.08	27,027,652.78

<u>Distribution Date</u>	<u>Classes PA, PL and PN (in the aggregate)</u>	<u>Classes CP and CZ (in the aggregate)</u>	<u>Classes HP and HY (in the aggregate)</u>	<u>Classes AE and AY (in the aggregate)</u>
October 2029 . . . . .	\$ 83,651,137.71	\$23,254,919.11	\$26,659,405.55	\$26,604,418.14
November 2029 . . . . .	82,246,632.34	22,866,427.57	25,736,917.69	26,184,652.71
December 2029 . . . . .	80,856,592.74	22,481,937.65	24,824,763.66	25,768,321.18
January 2030 . . . . .	79,480,855.54	22,101,404.18	23,922,830.81	25,355,388.57
February 2030 . . . . .	78,119,259.09	21,724,782.47	23,031,007.74	24,945,820.21
March 2030 . . . . .	76,771,643.48	21,352,028.30	22,149,184.22	24,539,581.72
April 2030 . . . . .	75,437,850.50	20,983,097.94	21,277,251.21	24,136,639.05
May 2030 . . . . .	74,117,723.63	20,617,948.11	20,415,100.86	23,736,958.45
June 2030 . . . . .	72,811,107.99	20,256,535.99	19,562,626.46	23,340,506.46
July 2030 . . . . .	71,517,850.39	19,898,819.23	18,719,722.45	22,947,249.91
August 2030 . . . . .	70,237,799.24	19,544,755.91	17,886,284.41	22,557,155.96
September 2030 . . . . .	68,973,322.22	19,194,304.58	17,068,833.65	22,170,192.02
October 2030 . . . . .	67,730,869.66	18,848,939.29	16,288,596.71	21,786,325.81
November 2030 . . . . .	66,510,065.65	18,509,587.61	15,543,885.04	21,405,525.33
December 2030 . . . . .	65,310,540.60	18,176,146.91	14,833,086.51	21,027,758.88
January 2031 . . . . .	64,131,931.16	17,848,516.30	14,154,661.93	20,652,995.02
February 2031 . . . . .	62,973,880.08	17,526,596.59	13,507,141.76	20,281,202.60
March 2031 . . . . .	61,836,036.16	17,210,290.25	12,889,122.99	19,912,350.74
April 2031 . . . . .	60,718,054.11	16,899,501.42	12,299,266.12	19,546,408.83
May 2031 . . . . .	59,619,594.45	16,594,135.81	11,736,292.28	19,183,346.54
June 2031 . . . . .	58,540,323.43	16,294,100.77	11,198,980.51	18,823,133.81
July 2031 . . . . .	57,479,912.95	15,999,305.18	10,686,165.14	18,465,740.83
August 2031 . . . . .	56,438,040.41	15,709,659.46	10,196,733.30	18,111,138.07
September 2031 . . . . .	55,414,388.67	15,425,075.56	9,729,622.52	17,761,028.92
October 2031 . . . . .	54,408,645.95	15,145,466.89	9,283,818.45	17,417,514.24
November 2031 . . . . .	53,420,505.72	14,870,748.34	8,858,352.71	17,080,471.87
December 2031 . . . . .	52,449,666.62	14,600,836.23	8,452,300.80	16,749,781.83
January 2032 . . . . .	51,495,832.38	14,335,648.29	8,064,780.09	16,425,326.39
February 2032 . . . . .	50,558,711.75	14,075,103.63	7,694,947.99	16,106,989.96
March 2032 . . . . .	49,638,018.37	13,819,122.75	7,342,000.06	15,794,659.05
April 2032 . . . . .	48,733,470.74	13,567,627.47	7,005,168.38	15,488,222.29
May 2032 . . . . .	47,844,792.10	13,320,540.94	6,683,719.79	15,187,570.32
June 2032 . . . . .	46,971,710.36	13,077,787.60	6,376,954.43	14,892,595.80
July 2032 . . . . .	46,113,958.05	12,839,293.17	6,084,204.13	14,603,193.37
August 2032 . . . . .	45,271,272.21	12,604,984.65	5,804,831.06	14,319,259.58
September 2032 . . . . .	44,443,394.32	12,374,790.22	5,538,226.32	14,040,692.89
October 2032 . . . . .	43,630,070.23	12,148,639.32	5,283,808.62	13,767,393.64
November 2032 . . . . .	42,831,050.09	11,926,462.57	5,041,023.05	13,499,263.97
December 2032 . . . . .	42,046,088.28	11,708,191.76	4,809,339.89	13,236,207.84
January 2033 . . . . .	41,274,943.33	11,493,759.82	4,588,253.47	12,978,130.96
February 2033 . . . . .	40,517,377.86	11,283,100.84	4,377,281.05	12,724,940.78
March 2033 . . . . .	39,773,158.49	11,076,150.01	4,175,961.82	12,476,546.45
April 2033 . . . . .	39,042,055.81	10,872,843.62	3,983,855.90	12,232,858.78
May 2033 . . . . .	38,323,844.28	10,673,119.03	3,800,543.37	11,993,790.22
June 2033 . . . . .	37,618,302.18	10,476,914.67	3,625,623.40	11,759,254.85
July 2033 . . . . .	36,925,211.56	10,284,170.02	3,458,713.35	11,529,168.30
August 2033 . . . . .	36,244,358.13	10,094,825.56	3,299,447.97	11,303,447.78

<u>Distribution Date</u>	<u>Classes PA, PL and PN (in the aggregate)</u>	<u>Classes CP and CZ (in the aggregate)</u>	<u>Classes HP and HY (in the aggregate)</u>	<u>Classes AE and AY (in the aggregate)</u>
September 2033	\$ 35,575,531.26	\$ 9,908,822.80	\$ 3,147,478.62	\$11,082,011.98
October 2033	34,918,523.86	9,726,104.22	3,002,472.49	10,864,781.14
November 2033	34,273,132.38	9,546,613.30	2,864,111.88	10,651,676.92
December 2033	33,639,156.69	9,370,294.46	2,732,093.57	10,442,622.45
January 2034	33,016,400.07	9,197,093.06	2,606,128.10	10,237,542.25
February 2034	32,404,669.14	9,026,955.40	2,485,939.17	10,036,362.26
March 2034	31,803,773.77	8,859,828.67	2,371,263.07	9,839,009.76
April 2034	31,213,527.08	8,695,660.97	2,261,848.05	9,645,413.36
May 2034	30,633,745.37	8,534,401.29	2,157,453.84	9,455,503.02
June 2034	30,064,248.01	8,375,999.46	2,057,851.09	9,269,209.96
July 2034	29,504,857.49	8,220,406.18	1,962,820.88	9,086,466.67
August 2034	28,955,399.28	8,067,572.97	1,872,154.28	8,907,206.89
September 2034	28,415,701.81	7,917,452.19	1,785,651.83	8,731,365.58
October 2034	27,885,596.45	7,769,997.00	1,703,123.20	8,558,878.89
November 2034	27,364,917.40	7,625,161.35	1,624,386.67	8,389,684.16
December 2034	26,853,501.70	7,482,899.99	1,549,268.85	8,223,719.88
January 2035	26,351,189.16	7,343,168.41	1,477,604.21	8,060,925.67
February 2035	25,857,822.28	7,205,922.89	1,409,234.77	7,901,242.26
March 2035	25,373,246.28	7,071,120.42	1,344,009.77	7,744,611.48
April 2035	24,897,308.98	6,938,718.74	1,281,785.28	7,590,976.24
May 2035	24,429,860.80	6,808,676.30	1,222,423.96	7,440,280.48
June 2035	23,970,754.71	6,680,952.27	1,165,794.72	7,292,469.20
July 2035	23,519,846.15	6,555,506.50	1,111,772.46	7,147,488.39
August 2035	23,076,993.06	6,432,299.53	1,060,237.77	7,005,285.06
September 2035	22,642,055.77	6,311,292.56	1,011,076.67	6,865,807.19
October 2035	22,214,896.99	6,192,447.46	964,180.43	6,729,003.71
November 2035	21,795,381.79	6,075,726.76	919,445.23	6,594,824.50
December 2035	21,383,377.50	5,961,093.59	876,772.01	6,463,220.37
January 2036	20,978,753.74	5,848,511.76	836,066.23	6,334,143.04
February 2036	20,581,382.33	5,737,945.65	797,237.66	6,207,545.11
March 2036	20,191,137.29	5,629,360.28	760,200.21	6,083,380.07
April 2036	19,807,894.77	5,522,721.23	724,871.68	5,961,602.26
May 2036	19,431,533.06	5,417,994.71	691,173.67	5,842,166.86
June 2036	19,061,932.48	5,315,147.47	659,031.33	5,725,029.90
July 2036	18,698,975.43	5,214,146.84	628,373.24	5,610,148.20
August 2036	18,342,546.31	5,114,960.71	599,131.25	5,497,479.38
September 2036	17,992,531.46	5,017,557.51	571,240.32	5,386,981.87
October 2036	17,648,819.20	4,921,906.23	544,638.37	5,278,614.83
November 2036	17,311,299.73	4,827,976.35	519,266.18	5,172,338.21
December 2036	16,979,865.14	4,735,737.90	495,067.23	5,068,112.68
January 2037	16,654,409.35	4,645,161.42	471,987.57	4,965,899.65
February 2037	16,334,828.10	4,556,217.94	449,975.75	4,865,661.23
March 2037	16,021,018.90	4,468,878.99	428,982.65	4,767,360.26
April 2037	15,712,881.03	4,383,116.60	408,961.41	4,670,960.24
May 2037	15,410,315.47	4,298,903.25	389,867.29	4,576,425.36
June 2037	15,113,224.91	4,216,211.92	371,657.64	4,483,720.46
July 2037	14,821,513.69	4,135,016.03	354,291.74	4,392,811.06

<u>Distribution Date</u>	<u>Classes PA, PL and PN (in the aggregate)</u>	<u>Classes CP and CZ (in the aggregate)</u>	<u>Classes HP and HY (in the aggregate)</u>	<u>Classes AE and AY (in the aggregate)</u>
August 2037	\$ 14,535,087.79	\$ 4,055,289.45	\$ 337,730.72	\$ 4,303,663.28
September 2037	14,253,854.81	3,977,006.53	321,937.52	4,216,243.91
October 2037	13,977,723.91	3,900,142.03	306,876.76	4,130,520.32
November 2037	13,706,605.83	3,824,671.15	292,514.69	4,046,460.50
December 2037	13,440,412.81	3,750,569.51	278,819.10	3,964,033.05
January 2038	13,179,058.61	3,677,813.15	265,759.27	3,883,207.12
February 2038	12,922,458.46	3,606,378.52	253,305.87	3,803,952.47
March 2038	12,670,529.05	3,536,242.47	241,430.93	3,726,239.38
April 2038	12,423,188.49	3,467,382.26	230,107.76	3,650,038.71
May 2038	12,180,356.30	3,399,775.53	219,310.89	3,575,321.86
June 2038	11,941,953.37	3,333,400.30	209,016.02	3,502,060.75
July 2038	11,707,901.96	3,268,234.97	199,199.97	3,430,227.84
August 2038	11,478,125.65	3,204,258.31	189,840.63	3,359,796.07
September 2038	11,252,549.33	3,141,449.45	180,916.88	3,290,738.92
October 2038	11,031,099.20	3,079,787.88	172,408.61	3,223,030.33
November 2038	10,813,702.70	3,019,253.46	164,296.60	3,156,644.75
December 2038	10,600,288.53	2,959,826.37	156,562.53	3,091,557.10
January 2039	10,390,786.62	2,901,487.13	149,188.91	3,027,742.76
February 2039	10,185,128.08	2,844,216.62	142,159.07	2,965,177.56
March 2039	9,983,245.24	2,787,996.02	135,457.10	2,903,837.80
April 2039	9,785,071.56	2,732,806.86	129,067.81	2,843,700.21
May 2039	9,590,541.66	2,678,630.96	122,976.73	2,784,741.96
June 2039	9,399,591.28	2,625,450.47	117,170.05	2,726,940.63
July 2039	9,212,157.27	2,573,247.85	111,634.58	2,670,274.24
August 2039	9,028,177.56	2,522,005.84	106,357.76	2,614,721.20
September 2039	8,847,591.15	2,471,707.50	101,327.59	2,560,260.33
October 2039	8,670,338.09	2,422,336.18	96,532.63	2,506,870.85
November 2039	8,496,359.46	2,373,875.49	91,961.98	2,454,532.37
December 2039	8,325,597.37	2,326,309.36	87,605.21	2,403,224.86
January 2040	8,157,994.91	2,279,621.97	83,452.41	2,352,928.68
February 2040	7,993,496.16	2,233,797.78	79,494.10	2,303,624.55
March 2040	7,832,046.15	2,188,821.51	75,721.24	2,255,293.57
April 2040	7,673,590.88	2,144,678.17	72,125.23	2,207,917.17
May 2040	7,518,077.26	2,101,353.01	68,697.83	2,161,477.12
June 2040	7,365,453.14	2,058,831.51	65,431.21	2,115,955.56
July 2040	7,215,667.24	2,017,099.45	62,317.89	2,071,334.94
August 2040	7,068,669.20	1,976,142.82	59,350.74	2,027,598.05
September 2040	6,924,409.49	1,935,947.86	56,522.95	1,984,728.00
October 2040	6,782,839.47	1,896,501.06	53,828.03	1,942,708.20
November 2040	6,643,911.33	1,857,789.12	51,259.81	1,901,522.41
December 2040	6,507,578.07	1,819,798.99	48,812.36	1,861,154.64
January 2041	6,373,793.53	1,782,517.84	46,480.07	1,821,589.24
February 2041	6,242,512.33	1,745,933.06	44,257.57	1,782,810.85
March 2041	6,113,689.88	1,710,032.25	42,139.73	1,744,804.37
April 2041	5,987,282.36	1,674,803.24	40,121.67	1,707,555.01
May 2041	5,863,246.71	1,640,234.06	38,198.74	1,671,048.25
June 2041	5,741,540.62	1,606,312.96	36,366.49	1,635,269.84

<u>Distribution Date</u>	<u>Classes PA, PL and PN (in the aggregate)</u>	<u>Classes CP and CZ (in the aggregate)</u>	<u>Classes HP and HY (in the aggregate)</u>	<u>Classes AE and AY (in the aggregate)</u>
July 2041 . . . . .	\$ 5,622,122.50	\$ 1,573,028.37	\$ 34,620.68	\$ 1,600,205.79
August 2041 . . . . .	5,504,951.50	1,540,368.94	32,957.28	1,565,842.39
September 2041 . . . . .	5,389,987.46	1,508,323.51	31,372.44	1,532,166.17
October 2041 . . . . .	5,277,190.93	1,476,881.11	29,862.47	1,499,163.92
November 2041 . . . . .	5,166,523.13	1,446,030.98	28,423.89	1,466,822.68
December 2041 . . . . .	5,057,945.97	1,415,762.51	27,053.34	1,435,129.73
January 2042 . . . . .	4,951,422.00	1,386,065.31	25,747.65	1,404,072.59
February 2042 . . . . .	4,846,914.45	1,356,929.15	24,503.77	1,373,639.01
March 2042 . . . . .	4,744,387.16	1,328,343.98	23,318.81	1,343,816.99
April 2042 . . . . .	4,643,804.61	1,300,299.93	22,190.01	1,314,594.72
May 2042 . . . . .	4,545,131.90	1,272,787.31	21,114.73	1,285,960.65
June 2042 . . . . .	4,448,334.72	1,245,796.57	20,090.46	1,257,903.42
July 2042 . . . . .	4,353,379.39	1,219,318.34	19,114.81	1,230,411.89
August 2042 . . . . .	4,260,232.79	1,193,343.44	18,185.50	1,203,475.14
September 2042 . . . . .	4,168,862.37	1,167,862.80	17,300.34	1,177,082.45
October 2042 . . . . .	4,079,236.17	1,142,867.55	16,457.27	1,151,223.30
November 2042 . . . . .	3,991,322.78	1,118,348.95	15,654.31	1,125,887.36
December 2042 . . . . .	3,905,091.33	1,094,298.42	14,889.57	1,101,064.50
January 2043 . . . . .	3,820,511.48	1,070,707.53	14,161.24	1,076,744.80
February 2043 . . . . .	3,737,553.44	1,047,568.01	13,467.62	1,052,918.51
March 2043 . . . . .	3,656,187.93	1,024,871.70	12,807.08	1,029,576.05
April 2043 . . . . .	3,576,386.17	1,002,610.61	12,178.05	1,006,708.05
May 2043 . . . . .	3,498,119.91	980,776.88	11,579.04	984,305.30
June 2043 . . . . .	3,421,361.37	959,362.80	11,008.65	962,358.76
July 2043 . . . . .	3,346,083.25	938,360.77	10,465.52	940,859.57
August 2043 . . . . .	3,272,258.75	917,763.35	9,948.37	919,799.04
September 2043 . . . . .	3,199,861.52	897,563.20	9,455.96	899,168.64
October 2043 . . . . .	3,128,865.68	877,753.14	8,987.14	878,959.99
November 2043 . . . . .	3,059,245.81	858,326.10	8,540.77	859,164.88
December 2043 . . . . .	2,990,976.91	839,275.12	8,115.81	839,775.27
January 2044 . . . . .	2,924,034.43	820,593.38	7,711.24	820,783.24
February 2044 . . . . .	2,858,394.27	802,274.19	7,326.09	802,181.03
March 2044 . . . . .	2,794,032.73	784,310.94	6,959.44	783,961.06
April 2044 . . . . .	2,730,926.52	766,697.18	6,610.42	766,115.84
May 2044 . . . . .	2,669,052.78	749,426.53	6,278.20	748,638.07
June 2044 . . . . .	2,608,389.03	732,492.75	5,961.96	731,520.55
July 2044 . . . . .	2,548,913.21	715,889.71	5,660.96	714,756.24
August 2044 . . . . .	2,490,603.61	699,611.38	5,374.47	698,338.23
September 2044 . . . . .	2,433,438.93	683,651.82	5,101.80	682,259.73
October 2044 . . . . .	2,377,398.25	668,005.23	4,842.30	666,514.09
November 2044 . . . . .	2,322,460.99	652,665.87	4,595.34	651,094.80
December 2044 . . . . .	2,268,606.96	637,628.14	4,360.31	635,995.43
January 2045 . . . . .	2,215,816.30	622,886.51	4,136.66	621,209.72
February 2045 . . . . .	2,164,069.51	608,435.57	3,923.84	606,731.50
March 2045 . . . . .	2,113,347.45	594,269.98	3,721.33	592,554.73
April 2045 . . . . .	2,063,631.28	580,384.51	3,528.65	578,673.48
May 2045 . . . . .	2,014,902.54	566,774.03	3,345.32	565,081.92

<u>Distribution Date</u>	<u>Classes PA, PL and PN (in the aggregate)</u>	<u>Classes CP and CZ (in the aggregate)</u>	<u>Classes HP and HY (in the aggregate)</u>	<u>Classes AE and AY (in the aggregate)</u>
June 2045 . . . . .	\$ 1,967,143.04	\$ 553,433.49	\$ 3,170.89	\$ 551,774.37
July 2045 . . . . .	1,920,334.97	540,357.91	3,004.95	538,745.21
August 2045 . . . . .	1,874,460.78	527,542.43	2,847.08	525,988.96
September 2045 . . . . .	1,829,503.27	514,982.26	2,696.90	513,500.23
October 2045 . . . . .	1,785,445.51	502,672.70	2,554.04	501,273.75
November 2045 . . . . .	1,742,270.91	490,609.13	2,418.14	489,304.32
December 2045 . . . . .	1,699,963.14	478,787.01	2,288.89	477,586.87
January 2046 . . . . .	1,658,506.17	467,201.88	2,165.95	466,116.41
February 2046 . . . . .	1,617,884.25	455,849.35	2,049.02	454,888.05
March 2046 . . . . .	1,578,081.91	444,725.14	1,937.82	443,896.99
April 2046 . . . . .	1,539,083.97	433,825.01	1,832.07	433,138.52
May 2046 . . . . .	1,500,875.48	423,144.82	1,731.51	422,608.04
June 2046 . . . . .	1,463,441.81	412,680.47	1,635.88	412,301.01
July 2046 . . . . .	1,426,768.53	402,427.98	1,544.95	402,212.99
August 2046 . . . . .	1,390,841.51	392,383.41	1,458.50	392,339.63
September 2046 . . . . .	1,355,646.86	382,542.88	1,376.30	382,676.65
October 2046 . . . . .	1,321,170.93	372,902.61	1,298.15	373,219.87
November 2046 . . . . .	1,287,400.31	363,458.86	1,223.86	363,965.17
December 2046 . . . . .	1,254,321.83	354,207.98	1,153.24	354,908.52
January 2047 . . . . .	1,221,922.57	345,146.36	1,086.11	346,045.98
February 2047 . . . . .	1,190,189.82	336,270.48	1,022.31	337,373.66
March 2047 . . . . .	1,159,111.11	327,576.86	961.66	328,887.76
April 2047 . . . . .	1,128,674.19	319,062.10	904.03	320,584.55
May 2047 . . . . .	1,098,867.01	310,722.84	849.25	312,460.37
June 2047 . . . . .	1,069,677.76	302,555.80	797.20	304,511.63
July 2047 . . . . .	1,041,094.83	294,557.74	747.74	296,734.82
August 2047 . . . . .	1,013,106.81	286,725.51	700.75	289,126.48
September 2047 . . . . .	985,702.51	279,055.97	656.10	281,683.22
October 2047 . . . . .	958,870.94	271,546.08	613.68	274,401.74
November 2047 . . . . .	932,601.28	264,192.82	573.38	267,278.77
December 2047 . . . . .	906,882.93	256,993.24	535.10	260,311.13
January 2048 . . . . .	881,705.47	249,944.45	498.74	253,495.67
February 2048 . . . . .	857,058.67	243,043.60	464.20	246,829.34
March 2048 . . . . .	832,932.48	236,287.89	431.40	240,309.11
April 2048 . . . . .	809,317.03	229,674.58	400.25	233,932.04
May 2048 . . . . .	786,202.63	223,200.97	370.67	227,695.22
June 2048 . . . . .	763,579.76	216,864.41	342.59	221,595.83
July 2048 . . . . .	741,439.08	210,662.30	315.92	215,631.08
August 2048 . . . . .	719,771.41	204,592.09	290.60	209,798.23
September 2048 . . . . .	698,567.74	198,651.26	266.57	204,094.60
October 2048 . . . . .	677,819.20	192,837.37	243.75	198,517.58
November 2048 . . . . .	657,517.12	187,147.98	222.10	193,064.58
December 2048 . . . . .	637,652.96	181,580.72	201.55	187,733.09
January 2049 . . . . .	618,218.33	176,133.27	182.04	182,520.61
February 2049 . . . . .	599,205.00	170,803.32	163.53	177,424.74
March 2049 . . . . .	580,604.90	165,588.63	145.97	172,443.08
April 2049 . . . . .	562,410.08	160,486.99	129.31	167,573.30

<u>Distribution Date</u>	<u>Classes PA, PL and PN (in the aggregate)</u>	<u>Classes CP and CZ (in the aggregate)</u>	<u>Classes HP and HY (in the aggregate)</u>	<u>Classes AE and AY (in the aggregate)</u>
May 2049	\$ 544,612.76	\$ 155,496.24	\$ 113.50	\$ 162,813.12
June 2049	527,205.28	150,614.24	98.51	158,160.29
July 2049	510,180.13	145,838.90	84.29	153,612.60
August 2049	493,529.93	141,168.16	70.80	149,167.90
September 2049	477,247.44	136,600.02	58.01	144,824.08
October 2049	461,325.55	132,132.50	45.88	140,579.06
November 2049	445,757.27	127,763.64	34.37	136,430.81
December 2049	430,535.75	123,491.54	23.47	132,377.33
January 2050	415,654.26	119,314.33	13.14	128,416.67
February 2050	401,106.18	115,230.17	3.34	124,546.91
March 2050	386,885.03	111,237.24	0.00	120,766.17
April 2050	372,984.43	107,333.78	0.00	117,072.61
May 2050	359,398.13	103,518.05	0.00	113,464.42
June 2050	346,120.00	99,788.33	0.00	109,939.84
July 2050	333,143.99	96,142.95	0.00	106,497.12
August 2050	320,464.19	92,580.25	0.00	103,134.57
September 2050	308,074.80	89,098.63	0.00	99,850.51
October 2050	295,970.09	85,696.49	0.00	96,643.32
November 2050	284,144.49	82,372.27	0.00	93,511.38
December 2050	272,592.48	79,124.45	0.00	90,453.12
January 2051	261,308.66	75,951.51	0.00	87,467.01
February 2051	250,287.75	72,851.99	0.00	84,551.53
March 2051	239,524.54	69,824.43	0.00	81,705.20
April 2051	229,013.92	66,867.42	0.00	78,926.58
May 2051	218,750.88	63,979.55	0.00	76,214.23
June 2051	208,730.50	61,159.47	0.00	73,566.76
July 2051	198,947.95	58,405.81	0.00	70,982.81
August 2051	189,398.50	55,717.27	0.00	68,461.04
September 2051	180,077.48	53,092.54	0.00	66,000.13
October 2051	170,980.34	50,530.36	0.00	63,598.79
November 2051	162,102.58	48,029.48	0.00	61,255.76
December 2051	153,439.81	45,588.66	0.00	58,969.82
January 2052	144,987.71	43,206.71	0.00	56,739.73
February 2052	136,742.05	40,882.45	0.00	54,564.32
March 2052	128,698.65	38,614.72	0.00	52,442.42
April 2052	120,853.43	36,402.37	0.00	50,372.89
May 2052	113,202.40	34,244.31	0.00	48,354.61
June 2052	105,741.61	32,139.41	0.00	46,386.49
July 2052	98,467.20	30,086.62	0.00	44,467.44
August 2052	91,375.40	28,084.88	0.00	42,596.42
September 2052	84,462.47	26,133.15	0.00	40,772.40
October 2052	77,724.77	24,230.41	0.00	38,994.36
November 2052	71,158.71	22,375.68	0.00	37,261.31
December 2052	64,760.80	20,567.95	0.00	35,572.28
January 2053	58,527.57	18,806.29	0.00	33,926.33
February 2053	52,455.64	17,089.74	0.00	32,322.51
March 2053	46,541.70	15,417.38	0.00	30,759.91

<u>Distribution Date</u>	<u>Classes PA, PL and PN (in the aggregate)</u>	<u>Classes CP and CZ (in the aggregate)</u>	<u>Classes HP and HY (in the aggregate)</u>	<u>Classes AE and AY (in the aggregate)</u>
April 2053 .....	\$ 40,782.48	\$ 13,788.29	\$ 0.00	\$ 29,237.64
May 2053 .....	35,174.79	12,201.60	0.00	27,754.82
June 2053 .....	29,715.49	10,656.43	0.00	26,310.59
July 2053 .....	24,401.49	9,151.91	0.00	24,904.11
August 2053 .....	19,229.79	7,687.20	0.00	23,534.55
September 2053 .....	14,197.42	6,261.49	0.00	22,201.11
October 2053 .....	9,301.46	4,873.96	0.00	20,902.98
November 2053 .....	4,539.07	3,523.80	0.00	19,639.40
December 2053 .....	0.00	2,210.26	0.00	18,409.60
January 2054 .....	0.00	932.55	0.00	17,212.84
February 2054 .....	0.00	0.00	0.00	16,048.39
March 2054 .....	0.00	0.00	0.00	14,915.53
April 2054 .....	0.00	0.00	0.00	13,813.56
May 2054 .....	0.00	0.00	0.00	12,741.80
June 2054 .....	0.00	0.00	0.00	11,699.57
July 2054 .....	0.00	0.00	0.00	10,686.22
August 2054 .....	0.00	0.00	0.00	9,701.09
September 2054 .....	0.00	0.00	0.00	8,743.55
October 2054 .....	0.00	0.00	0.00	7,813.00
November 2054 .....	0.00	0.00	0.00	6,908.81
December 2054 .....	0.00	0.00	0.00	6,030.40
January 2055 .....	0.00	0.00	0.00	5,177.18
February 2055 .....	0.00	0.00	0.00	4,348.58
March 2055 .....	0.00	0.00	0.00	3,544.05
April 2055 .....	0.00	0.00	0.00	2,763.03
May 2055 .....	0.00	0.00	0.00	2,005.00
June 2055 .....	0.00	0.00	0.00	1,269.42
July 2055 .....	0.00	0.00	0.00	555.79
August 2055 and thereafter .....	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Classes JA and JL (in the aggregate)</u>	<u>Classes KL, KM, KN and KP (in the aggregate)</u>	<u>Classes EA and EZ (in the aggregate)</u>	<u>Classes BP and BZ (in the aggregate)</u>
Initial Balance	\$42,258,000.00	\$105,531,000.00	\$35,445,000.00	\$52,005,000.00
March 2026	42,146,567.23	105,215,464.50	35,168,218.31	51,749,277.40
April 2026	42,020,124.67	104,862,416.26	34,881,106.61	51,477,089.20
May 2026	41,878,699.01	104,471,954.40	34,583,822.95	51,188,544.55
June 2026	41,722,330.19	104,044,211.25	34,276,533.02	50,883,765.11
July 2026	41,551,071.43	103,579,352.37	33,959,409.97	50,562,884.99
August 2026	41,364,989.23	103,077,576.50	33,632,634.21	50,226,050.61
September 2026	41,164,163.34	102,539,115.46	33,296,393.27	49,873,420.62
October 2026	40,948,686.71	101,964,234.00	32,950,881.54	49,505,165.72
November 2026	40,718,665.46	101,353,229.62	32,596,300.09	49,121,468.52
December 2026	40,474,218.78	100,706,432.28	32,232,856.48	48,722,523.37
January 2027	40,215,478.82	100,024,204.15	31,860,764.48	48,308,536.19
February 2027	39,942,590.61	99,306,939.24	31,480,243.85	47,879,724.23
March 2027	39,655,711.87	98,555,063.00	31,091,520.14	47,436,315.88
April 2027	39,355,012.91	97,769,031.89	30,705,489.11	46,978,550.43
May 2027	39,040,676.38	96,949,332.88	30,322,127.34	46,506,677.83
June 2027	38,712,897.15	96,096,482.90	29,941,411.62	46,020,958.43
July 2027	38,371,882.03	95,211,028.29	29,563,318.87	45,521,751.33
August 2027	38,017,849.57	94,293,544.12	29,187,826.21	45,009,399.27
September 2027	37,651,029.79	93,344,633.52	28,814,910.91	44,484,654.99
October 2027	37,271,663.94	92,364,927.00	28,444,550.43	43,951,941.48
November 2027	36,880,004.17	91,355,081.63	28,076,722.38	43,414,297.16
December 2027	36,476,313.23	90,315,780.27	27,711,404.54	42,871,852.50
January 2028	36,060,864.17	89,247,730.70	27,348,574.86	42,324,776.73
February 2028	35,633,939.99	88,151,664.75	26,988,211.45	41,773,290.99
March 2028	35,195,833.29	87,028,337.37	26,630,292.57	41,218,405.78
April 2028	34,746,845.88	85,878,525.66	26,274,796.68	40,661,975.35
May 2028	34,287,288.42	84,703,027.90	25,921,702.35	40,107,107.77
June 2028	33,817,480.02	83,502,662.49	25,570,988.33	39,555,225.23
July 2028	33,337,747.80	82,312,396.83	25,222,633.54	39,006,908.49
August 2028	32,862,054.18	81,132,129.92	24,876,617.03	38,462,212.16
September 2028	32,390,358.74	79,961,761.66	24,532,918.03	37,921,104.71
October 2028	31,922,621.46	78,801,192.83	24,191,515.90	37,383,554.83
November 2028	31,458,802.66	77,650,325.13	23,852,390.16	36,849,531.45
December 2028	30,998,863.02	76,509,061.12	23,515,520.49	36,319,003.72
January 2029	30,542,763.58	75,377,304.23	23,180,886.71	35,791,941.04
February 2029	30,090,465.71	74,254,958.78	22,848,468.78	35,268,313.04
March 2029	29,641,931.15	73,141,929.92	22,518,246.83	34,748,089.54
April 2029	29,197,121.97	72,038,123.67	22,190,201.11	34,231,240.63
May 2029	28,756,000.57	70,943,446.87	21,864,312.04	33,717,736.61
June 2029	28,318,529.71	69,857,807.20	21,540,560.15	33,207,547.99
July 2029	27,884,672.46	68,781,113.19	21,218,926.15	32,700,645.50
August 2029	27,454,392.24	67,713,274.14	20,899,390.87	32,197,000.11
September 2029	27,027,652.78	66,654,200.21	20,581,935.28	31,696,582.98
October 2029	26,604,418.14	65,603,802.31	20,266,540.48	31,199,365.50
November 2029	26,184,652.71	64,561,992.20	19,953,187.74	30,705,319.26
December 2029	25,768,321.18	63,528,682.38	19,641,858.44	30,214,416.09

<u>Distribution Date</u>	<u>Classes JA and JL (in the aggregate)</u>	<u>Classes KL, KM, KN and KP (in the aggregate)</u>	<u>Classes EA and EZ (in the aggregate)</u>	<u>Classes BP and BZ (in the aggregate)</u>
January 2030	\$25,355,388.57	\$ 62,503,786.16	\$19,332,534.08	\$29,726,627.99
February 2030	24,945,820.21	61,487,217.60	19,025,196.34	29,241,927.19
March 2030	24,539,581.72	60,478,891.54	18,719,827.00	28,760,286.13
April 2030	24,136,639.05	59,478,723.58	18,416,407.98	28,281,677.44
May 2030	23,736,958.45	58,486,630.06	18,114,921.33	27,806,073.97
June 2030	23,340,506.46	57,502,528.06	17,815,349.22	27,333,448.75
July 2030	22,947,249.91	56,526,335.42	17,517,673.98	26,863,775.03
August 2030	22,557,155.96	55,557,970.68	17,221,878.03	26,397,026.24
September 2030	22,170,192.02	54,597,353.12	16,927,943.95	25,933,176.02
October 2030	21,786,325.81	53,644,402.74	16,635,854.41	25,472,198.19
November 2030	21,405,525.33	52,699,040.23	16,345,592.23	25,014,066.79
December 2030	21,027,758.88	51,761,187.00	16,057,140.36	24,558,756.02
January 2031	20,652,995.02	50,830,765.15	15,770,481.84	24,106,240.30
February 2031	20,281,202.60	49,907,697.47	15,488,292.58	23,656,494.20
March 2031	19,912,350.74	48,991,907.43	15,210,990.76	23,209,492.52
April 2031	19,546,408.83	48,083,319.17	14,938,493.37	22,765,210.21
May 2031	19,183,346.54	47,181,857.53	14,670,718.80	22,329,344.82
June 2031	18,823,133.81	46,287,447.96	14,407,586.77	21,903,580.90
July 2031	18,465,740.83	45,400,016.63	14,149,018.39	21,487,682.58
August 2031	18,111,138.07	44,522,949.90	13,894,936.08	21,081,419.44
September 2031	17,761,028.92	43,662,395.92	13,645,263.55	20,684,566.35
October 2031	17,417,514.24	42,818,048.82	13,399,925.81	20,296,903.42
November 2031	17,080,471.87	41,989,608.33	13,158,849.11	19,918,215.82
December 2031	16,749,781.83	41,176,779.69	12,921,960.97	19,548,293.69
January 2032	16,425,326.39	40,379,273.55	12,689,190.09	19,186,932.00
February 2032	16,106,989.96	39,596,805.86	12,460,466.39	18,833,930.49
March 2032	15,794,659.05	38,829,097.77	12,235,720.96	18,489,093.50
April 2032	15,488,222.29	38,075,875.55	12,014,886.05	18,152,229.92
May 2032	15,187,570.32	37,336,870.49	11,797,895.06	17,823,153.04
June 2032	14,892,595.80	36,611,818.82	11,584,682.48	17,501,680.46
July 2032	14,603,193.37	35,900,461.60	11,375,183.94	17,187,634.02
August 2032	14,319,259.58	35,202,544.64	11,169,336.13	16,880,839.67
September 2032	14,040,692.89	34,517,818.41	10,967,076.80	16,581,127.38
October 2032	13,767,393.64	33,846,037.97	10,768,344.75	16,288,331.07
November 2032	13,499,263.97	33,186,962.87	10,573,079.83	16,002,288.48
December 2032	13,236,207.84	32,540,357.09	10,381,222.87	15,722,841.13
January 2033	12,978,130.96	31,905,988.92	10,192,715.72	15,449,834.19
February 2033	12,724,940.78	31,283,630.92	10,007,501.21	15,182,357.62
March 2033	12,476,546.45	30,673,059.83	9,825,523.10	14,917,218.81
April 2033	12,232,858.78	30,074,056.48	9,646,726.14	14,655,009.80
May 2033	11,993,790.22	29,486,405.74	9,471,055.98	14,394,811.61
June 2033	11,759,254.85	28,909,896.41	9,298,459.20	14,137,228.96
July 2033	11,529,168.30	28,344,321.21	9,128,883.28	13,881,351.68
August 2033	11,303,447.78	27,789,476.63	8,962,276.56	13,627,796.10
September 2033	11,082,011.98	27,245,162.92	8,798,588.29	13,376,424.21
October 2033	10,864,781.14	26,711,184.02	8,637,768.55	13,127,102.34
November 2033	10,651,676.92	26,187,347.43	8,479,768.26	12,879,700.99

<u>Distribution Date</u>	<u>Classes JA and JL (in the aggregate)</u>	<u>Classes KL, KM, KN and KP (in the aggregate)</u>	<u>Classes EA and EZ (in the aggregate)</u>	<u>Classes BP and BZ (in the aggregate)</u>
December 2033	\$10,442,622.45	\$ 25,673,464.25	\$ 8,324,539.18	\$12,634,094.53
January 2034	10,237,542.25	25,169,348.99	8,172,033.87	12,390,161.07
February 2034	10,036,362.26	24,674,819.63	8,022,205.71	12,147,782.22
March 2034	9,839,009.76	24,189,697.47	7,875,008.85	11,907,614.31
April 2034	9,645,413.36	23,713,807.10	7,730,398.21	11,668,778.22
May 2034	9,455,503.02	23,246,976.34	7,588,329.48	11,431,165.09
June 2034	9,269,209.96	22,789,036.18	7,448,759.10	11,195,444.23
July 2034	9,086,466.67	22,339,820.74	7,311,644.23	10,961,517.97
August 2034	8,907,206.89	21,899,167.16	7,176,942.77	10,728,513.32
September 2034	8,731,365.58	21,466,915.62	7,044,613.32	10,497,111.60
October 2034	8,558,878.89	21,042,909.20	6,914,615.19	10,267,222.79
November 2034	8,389,684.16	20,626,993.91	6,786,908.36	10,037,976.75
December 2034	8,223,719.88	20,219,018.58	6,661,453.50	9,810,066.06
January 2035	8,060,925.67	19,818,834.83	6,538,211.94	9,583,407.31
February 2035	7,901,242.26	19,426,297.00	6,417,145.67	9,357,919.11
March 2035	7,744,611.48	19,041,262.15	6,298,217.30	9,133,522.02
April 2035	7,590,976.24	18,663,589.94	6,181,390.11	8,910,138.38
May 2035	7,440,280.48	18,293,142.64	6,066,627.96	8,691,174.05
June 2035	7,292,469.20	17,929,785.04	5,953,895.34	8,477,456.22
July 2035	7,147,488.39	17,573,384.46	5,843,157.36	8,268,861.28
August 2035	7,005,285.06	17,223,810.64	5,734,379.67	8,065,268.47
September 2035	6,865,807.19	16,880,935.73	5,627,528.56	7,866,559.86
October 2035	6,729,003.71	16,544,634.23	5,522,570.84	7,672,620.28
November 2035	6,594,824.50	16,214,782.99	5,419,473.92	7,483,337.23
December 2035	6,463,220.37	15,891,261.09	5,318,205.73	7,298,600.83
January 2036	6,334,143.04	15,573,949.88	5,218,734.77	7,118,303.76
February 2036	6,207,545.11	15,262,732.89	5,121,030.05	6,942,341.21
March 2036	6,083,380.07	14,957,495.79	5,025,061.13	6,770,610.83
April 2036	5,961,602.26	14,658,126.37	4,930,798.05	6,603,012.63
May 2036	5,842,166.86	14,364,514.51	4,838,211.41	6,439,448.97
June 2036	5,725,029.90	14,076,552.11	4,747,272.25	6,279,824.48
July 2036	5,610,148.20	13,794,133.05	4,657,952.14	6,124,046.02
August 2036	5,497,479.38	13,517,153.22	4,570,223.12	5,972,022.63
September 2036	5,386,981.87	13,245,510.40	4,484,057.70	5,823,665.46
October 2036	5,278,614.83	12,979,104.26	4,399,428.87	5,678,887.76
November 2036	5,172,338.21	12,717,836.35	4,316,310.06	5,537,604.79
December 2036	5,068,112.68	12,461,610.02	4,234,675.16	5,399,733.78
January 2037	4,965,899.65	12,210,330.42	4,154,498.50	5,265,193.91
February 2037	4,865,661.23	11,963,904.46	4,075,754.85	5,133,906.26
March 2037	4,767,360.26	11,722,240.76	3,998,419.42	5,005,793.73
April 2037	4,670,960.24	11,485,249.64	3,922,467.81	4,880,781.04
May 2037	4,576,425.36	11,252,843.09	3,847,876.05	4,758,794.66
June 2037	4,483,720.46	11,024,934.72	3,774,620.60	4,639,762.80
July 2037	4,392,811.06	10,801,439.74	3,702,678.27	4,523,615.33
August 2037	4,303,663.28	10,582,274.93	3,632,026.32	4,410,283.77
September 2037	4,216,243.91	10,367,358.63	3,562,642.35	4,299,701.24
October 2037	4,130,520.32	10,156,610.68	3,494,504.37	4,191,802.44

<u>Distribution Date</u>	<u>Classes JA and JL (in the aggregate)</u>	<u>Classes KL, KM, KN and KP (in the aggregate)</u>	<u>Classes EA and EZ (in the aggregate)</u>	<u>Classes BP and BZ (in the aggregate)</u>
November 2037	\$ 4,046,460.50	\$ 9,949,952.41	\$ 3,427,590.75	\$ 4,086,523.57
December 2037	3,964,033.05	9,747,306.61	3,361,880.23	3,983,802.36
January 2038	3,883,207.12	9,548,597.49	3,297,351.92	3,883,577.99
February 2038	3,803,952.47	9,353,750.69	3,233,985.28	3,785,791.04
March 2038	3,726,239.38	9,162,693.22	3,171,760.11	3,690,383.51
April 2038	3,650,038.71	8,975,353.44	3,110,656.57	3,597,298.75
May 2038	3,575,321.86	8,791,661.04	3,050,655.14	3,506,481.46
June 2038	3,502,060.75	8,611,547.03	2,991,736.65	3,417,877.59
July 2038	3,430,227.84	8,434,943.69	2,933,882.26	3,331,434.42
August 2038	3,359,796.07	8,261,784.56	2,877,073.42	3,247,100.41
September 2038	3,290,738.92	8,092,004.42	2,821,291.93	3,164,825.28
October 2038	3,223,030.33	7,925,539.25	2,766,519.88	3,084,559.88
November 2038	3,156,644.75	7,762,326.24	2,712,739.67	3,006,256.27
December 2038	3,091,557.10	7,602,303.73	2,659,934.01	2,929,867.59
January 2039	3,027,742.76	7,445,411.23	2,608,085.90	2,855,348.11
February 2039	2,965,177.56	7,291,589.34	2,557,178.61	2,782,653.16
March 2039	2,903,837.80	7,140,779.80	2,507,195.73	2,711,739.13
April 2039	2,843,700.21	6,992,925.42	2,458,121.11	2,642,563.43
May 2039	2,784,741.96	6,847,970.08	2,409,938.86	2,575,084.47
June 2039	2,726,940.63	6,705,858.69	2,362,633.41	2,509,261.66
July 2039	2,670,274.24	6,566,537.20	2,316,189.40	2,445,055.33
August 2039	2,614,721.20	6,429,952.58	2,270,591.77	2,382,426.77
September 2039	2,560,260.33	6,296,052.76	2,225,825.71	2,321,338.18
October 2039	2,506,870.85	6,164,786.66	2,181,876.64	2,261,752.65
November 2039	2,454,532.37	6,036,104.14	2,138,730.27	2,203,634.12
December 2039	2,403,224.86	5,909,956.02	2,096,372.52	2,146,947.40
January 2040	2,352,928.68	5,786,294.00	2,054,789.57	2,091,658.14
February 2040	2,303,624.55	5,665,070.71	2,013,967.83	2,037,732.77
March 2040	2,255,293.57	5,546,239.66	1,973,893.93	1,985,138.53
April 2040	2,207,917.17	5,429,755.22	1,934,554.76	1,933,843.45
May 2040	2,161,477.12	5,315,572.62	1,895,937.40	1,883,816.27
June 2040	2,115,955.56	5,203,647.91	1,858,029.18	1,835,026.51
July 2040	2,071,334.94	5,093,937.99	1,820,817.62	1,787,444.39
August 2040	2,027,598.05	4,986,400.53	1,784,290.48	1,741,040.85
September 2040	1,984,728.00	4,880,994.04	1,748,435.72	1,695,787.48
October 2040	1,942,708.20	4,777,677.75	1,713,241.49	1,651,656.59
November 2040	1,901,522.41	4,676,411.69	1,678,696.18	1,608,621.12
December 2040	1,861,154.64	4,577,156.62	1,644,788.33	1,566,654.64
January 2041	1,821,589.24	4,479,874.06	1,611,506.73	1,525,731.37
February 2041	1,782,810.85	4,384,526.21	1,578,840.32	1,485,826.11
March 2041	1,744,804.37	4,291,076.01	1,546,778.25	1,446,914.30
April 2041	1,707,555.01	4,199,487.09	1,515,309.85	1,408,971.92
May 2041	1,671,048.25	4,109,723.75	1,484,424.64	1,371,975.53
June 2041	1,635,269.84	4,021,750.96	1,454,112.32	1,335,902.27
July 2041	1,600,205.79	3,935,534.36	1,424,362.75	1,300,729.79
August 2041	1,565,842.39	3,851,040.22	1,395,165.99	1,266,436.29
September 2041	1,532,166.17	3,768,235.44	1,366,512.25	1,233,000.47

<u>Distribution Date</u>	<u>Classes JA and JL (in the aggregate)</u>	<u>Classes KL, KM, KN and KP (in the aggregate)</u>	<u>Classes EA and EZ (in the aggregate)</u>	<u>Classes BP and BZ (in the aggregate)</u>
October 2041	\$ 1,499,163.92	\$ 3,687,087.57	\$ 1,338,391.92	\$ 1,200,401.56
November 2041	1,466,822.68	3,607,564.73	1,310,795.55	1,168,619.27
December 2041	1,435,129.73	3,529,635.67	1,283,713.86	1,137,633.77
January 2042	1,404,072.59	3,453,269.70	1,257,137.73	1,107,425.75
February 2042	1,373,639.01	3,378,436.73	1,231,058.17	1,077,976.31
March 2042	1,343,816.99	3,305,107.22	1,205,466.39	1,049,267.03
April 2042	1,314,594.72	3,233,252.20	1,180,353.71	1,021,279.92
May 2042	1,285,960.65	3,162,843.23	1,155,711.64	993,997.42
June 2042	1,257,903.42	3,093,852.41	1,131,531.79	967,402.37
July 2042	1,230,411.89	3,026,252.36	1,107,805.95	941,478.04
August 2042	1,203,475.14	2,960,016.22	1,084,526.05	916,208.10
September 2042	1,177,082.45	2,895,117.65	1,061,684.13	891,576.59
October 2042	1,151,223.30	2,831,530.78	1,039,272.41	867,567.95
November 2042	1,125,887.36	2,769,230.24	1,017,283.20	844,166.97
December 2042	1,101,064.50	2,708,191.15	995,708.99	821,358.83
January 2043	1,076,744.80	2,648,389.06	974,542.35	799,129.03
February 2043	1,052,918.51	2,589,800.03	953,776.01	777,463.45
March 2043	1,029,576.05	2,532,400.55	933,402.83	756,348.29
April 2043	1,006,708.05	2,476,167.53	913,415.78	735,770.07
May 2043	984,305.30	2,421,078.36	893,807.94	715,715.65
June 2043	962,358.76	2,367,110.82	874,572.54	696,172.20
July 2043	940,859.57	2,314,243.13	855,702.90	677,127.19
August 2043	919,799.04	2,262,453.92	837,192.47	658,568.40
September 2043	899,168.64	2,211,722.21	819,034.82	640,483.89
October 2043	878,959.99	2,162,027.44	801,223.61	622,862.02
November 2043	859,164.88	2,113,349.41	783,752.63	605,691.41
December 2043	839,775.27	2,065,668.32	766,615.76	588,960.97
January 2044	820,783.24	2,018,964.75	749,807.01	572,659.87
February 2044	802,181.03	1,973,219.64	733,320.46	556,777.54
March 2044	783,961.06	1,928,414.28	717,150.34	541,303.66
April 2044	766,115.84	1,884,530.32	701,290.93	526,228.16
May 2044	748,638.07	1,841,549.78	685,736.64	511,541.21
June 2044	731,520.55	1,799,454.99	670,481.98	497,233.23
July 2044	714,756.24	1,758,228.64	655,521.52	483,294.85
August 2044	698,338.23	1,717,853.72	640,849.98	469,716.93
September 2044	682,259.73	1,678,313.57	626,462.12	456,490.56
October 2044	666,514.09	1,639,591.83	612,352.82	443,607.04
November 2044	651,094.80	1,601,672.47	598,517.04	431,057.88
December 2044	635,995.43	1,564,539.73	584,949.84	418,834.78
January 2045	621,209.72	1,528,178.18	571,646.34	406,929.66
February 2045	606,731.50	1,492,572.68	558,601.78	395,334.63
March 2045	592,554.73	1,457,708.36	545,811.44	384,041.98
April 2045	578,673.48	1,423,570.65	533,270.73	373,044.20
May 2045	565,081.92	1,390,145.25	520,975.10	362,333.95
June 2045	551,774.37	1,357,418.14	508,920.10	351,904.07
July 2045	538,745.21	1,325,375.55	497,101.37	341,747.58
August 2045	525,988.96	1,294,003.99	485,514.58	331,857.66

<u>Distribution Date</u>	<u>Classes JA and JL (in the aggregate)</u>	<u>Classes KL, KM, KN and KP (in the aggregate)</u>	<u>Classes EA and EZ (in the aggregate)</u>	<u>Classes BP and BZ (in the aggregate)</u>
September 2045	\$ 513,500.23	\$ 1,263,290.22	\$ 474,155.54	\$ 322,227.66
October 2045	501,273.75	1,233,221.26	463,020.07	312,851.09
November 2045	489,304.32	1,203,784.36	452,104.11	303,721.62
December 2045	477,586.87	1,174,967.02	441,403.64	294,833.06
January 2046	466,116.41	1,146,756.99	430,914.74	286,179.38
February 2046	454,888.05	1,119,142.26	420,633.54	277,754.71
March 2046	443,896.99	1,092,111.01	410,556.22	269,553.29
April 2046	433,138.52	1,065,651.69	400,679.07	261,569.54
May 2046	422,608.04	1,039,752.94	390,998.42	253,797.97
June 2046	412,301.01	1,014,403.65	381,510.66	246,233.26
July 2046	402,212.99	989,592.88	372,212.25	238,870.21
August 2046	392,339.63	965,309.94	363,099.71	231,703.74
September 2046	382,676.65	941,544.32	354,169.64	224,728.89
October 2046	373,219.87	918,285.71	345,418.67	217,940.83
November 2046	363,965.17	895,524.03	336,843.50	211,334.84
December 2046	354,908.52	873,249.35	328,440.90	204,906.33
January 2047	346,045.98	851,451.95	320,207.68	198,650.81
February 2047	337,373.66	830,122.31	312,140.73	192,563.90
March 2047	328,887.76	809,251.07	304,236.96	186,641.33
April 2047	320,584.55	788,829.07	296,493.36	180,878.93
May 2047	312,460.37	768,847.30	288,906.96	175,272.63
June 2047	304,511.63	749,296.95	281,474.87	169,818.47
July 2047	296,734.82	730,169.37	274,194.21	164,512.58
August 2047	289,126.48	711,456.07	267,062.18	159,351.19
September 2047	281,683.22	693,148.72	260,076.01	154,330.61
October 2047	274,401.74	675,239.18	253,233.01	149,447.25
November 2047	267,278.77	657,719.44	246,530.49	144,697.61
December 2047	260,311.13	640,581.64	239,965.86	140,078.28
January 2048	253,495.67	623,818.09	233,536.53	135,585.91
February 2048	246,829.34	607,421.24	227,239.99	131,217.26
March 2048	240,309.11	591,383.69	221,073.75	126,969.15
April 2048	233,932.04	575,698.18	215,035.39	122,838.50
May 2048	227,695.22	560,357.58	209,122.50	118,822.28
June 2048	221,595.83	545,354.92	203,332.74	114,917.55
July 2048	215,631.08	530,683.35	197,663.81	111,121.44
August 2048	209,798.23	516,336.16	192,113.43	107,431.15
September 2048	204,094.60	502,306.75	186,679.38	103,843.95
October 2048	198,517.58	488,588.68	181,359.48	100,357.18
November 2048	193,064.58	475,175.62	176,151.57	96,968.24
December 2048	187,733.09	462,061.35	171,053.54	93,674.60
January 2049	182,520.61	449,239.78	166,063.33	90,473.78
February 2049	177,424.74	436,704.96	161,178.89	87,363.38
March 2049	172,443.08	424,451.02	156,398.24	84,341.05
April 2049	167,573.30	412,472.22	151,719.40	81,404.49
May 2049	162,813.12	400,762.95	147,140.45	78,551.48
June 2049	158,160.29	389,317.67	142,659.50	75,779.83
July 2049	153,612.60	378,130.98	138,274.68	73,087.41

<u>Distribution Date</u>	<u>Classes JA and JL (in the aggregate)</u>	<u>Classes KL, KM, KN and KP (in the aggregate)</u>	<u>Classes EA and EZ (in the aggregate)</u>	<u>Classes BP and BZ (in the aggregate)</u>
August 2049 . . . . .	\$ 149,167.90	\$ 367,197.58	\$ 133,984.18	\$ 70,472.17
September 2049 . . . . .	144,824.08	356,512.26	129,786.19	67,932.07
October 2049 . . . . .	140,579.06	346,069.92	125,678.95	65,465.15
November 2049 . . . . .	136,430.81	335,865.57	121,660.74	63,069.49
December 2049 . . . . .	132,377.33	325,894.29	117,729.86	60,743.21
January 2050 . . . . .	128,416.67	316,151.28	113,884.63	58,486.51
February 2050 . . . . .	124,546.91	306,631.84	110,123.43	56,295.51
March 2050 . . . . .	120,766.17	297,331.33	106,444.63	54,168.47
April 2050 . . . . .	117,072.61	288,245.23	102,846.67	52,103.71
May 2050 . . . . .	113,464.42	279,369.09	99,327.99	50,099.57
June 2050 . . . . .	109,939.84	270,698.57	95,887.06	48,154.45
July 2050 . . . . .	106,497.12	262,229.40	92,522.39	46,266.78
August 2050 . . . . .	103,134.57	253,957.38	89,232.51	44,435.04
September 2050 . . . . .	99,850.51	245,878.42	86,015.98	42,657.73
October 2050 . . . . .	96,643.32	237,988.49	82,871.38	40,933.42
November 2050 . . . . .	93,511.38	230,283.66	79,797.32	39,260.68
December 2050 . . . . .	90,453.12	222,760.05	76,792.43	37,638.13
January 2051 . . . . .	87,467.01	215,413.87	73,855.38	36,067.92
February 2051 . . . . .	84,551.53	208,241.42	70,984.84	34,545.12
March 2051 . . . . .	81,705.20	201,239.05	68,179.52	33,068.44
April 2051 . . . . .	78,926.58	194,403.20	65,438.16	31,636.65
May 2051 . . . . .	76,214.23	187,730.35	62,759.51	30,248.55
June 2051 . . . . .	73,566.76	181,217.09	60,142.33	28,902.94
July 2051 . . . . .	70,982.81	174,860.05	57,585.44	27,598.68
August 2051 . . . . .	68,461.04	168,655.94	55,087.65	26,334.66
September 2051 . . . . .	66,000.13	162,601.52	52,647.80	25,109.77
October 2051 . . . . .	63,598.79	156,693.63	50,264.76	23,922.97
November 2051 . . . . .	61,255.76	150,929.17	47,937.41	22,773.20
December 2051 . . . . .	58,969.82	145,305.10	45,664.64	21,659.46
January 2052 . . . . .	56,739.73	139,818.43	43,445.40	20,580.77
February 2052 . . . . .	54,564.32	134,466.24	41,278.61	19,536.17
March 2052 . . . . .	52,442.42	129,245.67	39,163.24	18,524.72
April 2052 . . . . .	50,372.89	124,153.92	37,098.28	17,545.51
May 2052 . . . . .	48,354.61	119,188.22	35,082.72	16,597.65
June 2052 . . . . .	46,386.49	114,345.89	33,115.58	15,680.29
July 2052 . . . . .	44,467.44	109,624.28	31,195.91	14,792.57
August 2052 . . . . .	42,596.42	105,020.81	29,322.74	13,933.68
September 2052 . . . . .	40,772.40	100,532.93	27,495.16	13,102.81
October 2052 . . . . .	38,994.36	96,158.16	25,712.25	12,300.38
November 2052 . . . . .	37,261.31	91,894.06	23,973.12	11,526.31
December 2052 . . . . .	35,572.28	87,738.25	22,276.89	10,777.86
January 2053 . . . . .	33,926.33	83,688.38	20,622.70	10,054.32
February 2053 . . . . .	32,322.51	79,742.15	19,009.70	9,356.27
March 2053 . . . . .	30,759.91	75,897.33	17,437.07	8,681.69
April 2053 . . . . .	29,237.64	72,151.71	15,903.97	8,036.36
May 2053 . . . . .	27,754.82	68,503.13	14,409.63	7,417.90
June 2053 . . . . .	26,310.59	64,949.48	12,953.24	6,820.56

<u>Distribution Date</u>	<u>Classes JA and JL (in the aggregate)</u>	<u>Classes KL, KM, KN and KP (in the aggregate)</u>	<u>Classes EA and EZ (in the aggregate)</u>	<u>Classes BP and BZ (in the aggregate)</u>
July 2053 .....	\$ 24,904.11	\$ 61,488.68	\$ 11,534.05	\$ 6,243.72
August 2053 .....	23,534.55	58,118.71	10,151.29	5,690.23
September 2053 .....	22,201.11	54,837.58	8,804.22	5,161.75
October 2053 .....	20,902.98	51,643.33	7,492.11	4,662.81
November 2053 .....	19,639.40	48,534.05	6,214.25	4,187.74
December 2053 .....	18,409.60	45,507.89	4,969.93	3,730.45
January 2054 .....	17,212.84	42,563.00	3,758.47	3,299.78
February 2054 .....	16,048.39	39,697.58	2,579.19	2,899.34
March 2054 .....	14,915.53	36,909.89	1,431.43	2,523.72
April 2054 .....	13,813.56	34,198.18	314.53	2,164.95
May 2054 .....	12,741.80	31,560.79	0.00	1,820.86
June 2054 .....	11,699.57	28,996.04	0.00	1,498.70
July 2054 .....	10,686.22	26,502.33	0.00	1,197.77
August 2054 .....	9,701.09	24,078.06	0.00	915.78
September 2054 .....	8,743.55	21,721.67	0.00	651.18
October 2054 .....	7,813.00	19,431.65	0.00	404.25
November 2054 .....	6,908.81	17,206.51	0.00	191.57
December 2054 .....	6,030.40	15,044.77	0.00	3.23
January 2055 .....	5,177.18	12,945.02	0.00	0.00
February 2055 .....	4,348.58	10,905.84	0.00	0.00
March 2055 .....	3,544.05	8,925.86	0.00	0.00
April 2055 .....	2,763.03	7,003.74	0.00	0.00
May 2055 .....	2,005.00	5,138.16	0.00	0.00
June 2055 .....	1,269.42	3,327.83	0.00	0.00
July 2055 .....	555.79	1,571.48	0.00	0.00
August 2055 and thereafter .....	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Classes FL, LA and LZ (in the aggregate)</u>	<u>Class FT</u>	<u>Classes FS, KA, KJ and KW (in the aggregate)</u>
Initial Balance	\$133,312,000.00	\$25,000,000.00	\$100,000,000.00
March 2026	133,009,616.86	24,793,437.82	99,773,176.36
April 2026	132,668,639.57	24,539,579.70	99,517,402.48
May 2026	132,289,149.60	24,238,719.59	99,232,739.46
June 2026	131,871,257.77	23,891,412.69	98,919,270.44
July 2026	131,415,104.26	23,498,480.22	98,577,100.56
August 2026	130,920,858.61	23,061,012.02	98,206,357.02
September 2026	130,388,719.64	22,580,366.99	97,807,188.94
October 2026	129,818,915.34	22,058,171.04	97,379,767.33
November 2026	129,211,702.72	21,496,312.60	96,924,285.00
December 2026	128,567,367.66	20,896,935.59	96,440,956.39
January 2027	127,886,224.68	20,262,881.71	95,930,017.41
February 2027	127,168,616.67	19,596,683.14	95,391,725.29
March 2027	126,414,914.61	18,901,098.53	94,826,358.30
April 2027	125,625,517.26	18,179,095.46	94,234,215.56
May 2027	124,800,850.76	17,433,830.35	93,615,616.73
June 2027	123,941,368.26	16,668,626.09	92,970,901.71
July 2027	123,047,549.45	15,886,947.35	92,300,430.35
August 2027	122,119,900.13	15,092,373.90	91,604,582.03
September 2027	121,158,951.64	14,288,572.13	90,883,755.36
October 2027	120,165,260.39	13,479,264.90	90,138,367.67
November 2027	119,139,407.23	12,668,200.24	89,368,854.70
December 2027	118,081,996.86	11,859,119.03	88,575,670.03
January 2028	116,993,657.18	11,055,722.06	87,759,284.67
February 2028	115,875,038.66	10,261,636.91	86,920,186.54
March 2028	114,726,813.57	9,480,384.87	86,058,879.94
April 2028	113,549,675.30	8,715,348.59	85,175,884.98
May 2028	112,344,337.59	7,969,740.46	84,271,737.06
June 2028	111,111,533.75	7,285,344.82	83,346,986.24
July 2028	109,852,015.82	6,657,124.63	82,402,196.65
August 2028	108,601,711.46	6,080,457.17	81,464,318.34
September 2028	107,360,542.36	5,551,099.94	80,533,292.57
October 2028	106,128,430.79	5,065,159.35	79,609,061.04
November 2028	104,905,299.64	4,619,062.13	78,691,565.90
December 2028	103,691,072.36	4,209,528.90	77,780,749.73
January 2029	102,485,672.98	3,833,550.03	76,876,555.55
February 2029	101,289,026.12	3,488,363.48	75,978,926.80
March 2029	100,101,056.95	3,171,434.42	75,087,807.37
April 2029	98,921,691.24	2,880,436.53	74,203,141.56
May 2029	97,750,855.27	2,613,234.87	73,324,874.09
June 2029	96,588,475.93	2,367,870.16	72,452,950.09
July 2029	95,434,480.62	2,142,544.29	71,587,315.13
August 2029	94,288,797.32	1,935,607.09	70,727,915.17
September 2029	93,151,354.52	1,745,544.14	69,874,696.58
October 2029	92,022,081.29	1,570,965.66	69,027,606.14
November 2029	90,900,907.20	1,410,596.17	68,186,591.03
December 2029	89,787,762.37	1,263,265.17	67,351,598.83

<u>Distribution Date</u>	<u>Classes FL, LA and LZ (in the aggregate)</u>	<u>Class FT</u>	<u>Classes FS, KA, KJ and KW (in the aggregate)</u>
January 2030	\$ 88,682,577.42	\$ 1,127,898.47	\$ 66,522,577.50
February 2030	87,585,283.54	1,003,510.25	65,699,475.41
March 2030	86,495,812.39	889,195.83	64,882,241.31
April 2030	85,414,096.16	784,124.95	64,070,824.33
May 2030	84,340,067.56	687,535.70	63,265,174.00
June 2030	83,273,659.79	598,728.84	62,465,240.20
July 2030	82,214,806.57	517,062.71	61,670,973.22
August 2030	81,163,442.09	441,948.41	60,882,323.70
September 2030	80,119,501.06	372,845.54	60,099,242.65
October 2030	79,082,918.66	309,258.16	59,321,681.46
November 2030	78,053,630.56	250,731.15	58,549,591.87
December 2030	77,031,572.92	196,846.83	57,782,925.99
January 2031	76,016,682.37	147,221.94	57,021,636.29
February 2031	75,008,896.01	101,504.70	56,265,675.59
March 2031	74,008,151.42	59,372.35	55,514,997.05
April 2031	73,014,386.63	20,528.65	54,769,554.21
May 2031	72,027,540.16	0.00	54,029,300.93
June 2031	71,047,550.95	0.00	53,294,191.42
July 2031	70,074,358.42	0.00	52,564,180.25
August 2031	69,107,902.45	0.00	51,839,222.29
September 2031	68,148,123.33	0.00	51,119,272.78
October 2031	67,194,961.84	0.00	50,404,287.28
November 2031	66,248,359.15	0.00	49,694,221.67
December 2031	65,308,256.92	0.00	48,989,032.18
January 2032	64,374,597.20	0.00	48,288,675.36
February 2032	63,447,322.49	0.00	47,593,108.05
March 2032	62,526,375.71	0.00	46,902,287.45
April 2032	61,611,700.21	0.00	46,216,171.06
May 2032	60,703,457.07	0.00	45,534,879.72
June 2032	59,807,964.87	0.00	44,863,153.11
July 2032	58,925,049.26	0.00	44,200,860.45
August 2032	58,054,538.23	0.00	43,547,872.71
September 2032	57,196,262.09	0.00	42,904,062.62
October 2032	56,350,053.45	0.00	42,269,304.59
November 2032	55,515,747.17	0.00	41,643,474.76
December 2032	54,693,180.31	0.00	41,026,450.91
January 2033	53,882,192.17	0.00	40,418,112.49
February 2033	53,082,624.19	0.00	39,818,340.55
March 2033	52,294,319.93	0.00	39,227,017.76
April 2033	51,517,125.11	0.00	38,644,028.38
May 2033	50,750,887.47	0.00	38,069,258.20
June 2033	49,995,456.85	0.00	37,502,594.58
July 2033	49,250,685.10	0.00	36,943,926.40
August 2033	48,516,426.06	0.00	36,393,144.00
September 2033	47,792,535.55	0.00	35,850,139.25
October 2033	47,078,871.33	0.00	35,314,805.44
November 2033	46,375,293.08	0.00	34,787,037.33

<u>Distribution Date</u>	<u>Classes FL, LA and LZ (in the aggregate)</u>	<u>Class FT</u>	<u>Classes FS, KA, KJ and KW (in the aggregate)</u>
December 2033	\$ 45,681,662.39	\$ 0.00	\$ 34,266,731.08
January 2034	44,997,842.69	0.00	33,753,784.25
February 2034	44,323,699.29	0.00	33,248,095.79
March 2034	43,659,099.27	0.00	32,749,566.03
April 2034	43,003,911.55	0.00	32,258,096.61
May 2034	42,358,006.79	0.00	31,773,590.54
June 2034	41,721,257.42	0.00	31,295,952.10
July 2034	41,093,537.58	0.00	30,825,086.89
August 2034	40,474,723.11	0.00	30,360,901.78
September 2034	39,864,691.52	0.00	29,903,304.89
October 2034	39,263,322.01	0.00	29,452,205.58
November 2034	38,670,495.36	0.00	29,007,514.46
December 2034	38,086,094.01	0.00	28,569,143.32
January 2035	37,510,001.97	0.00	28,137,005.15
February 2035	36,942,104.80	0.00	27,711,014.13
March 2035	36,382,289.64	0.00	27,291,085.58
April 2035	35,830,445.14	0.00	26,877,135.99
May 2035	35,286,461.46	0.00	26,469,082.95
June 2035	34,750,230.24	0.00	26,066,845.18
July 2035	34,221,644.59	0.00	25,670,342.51
August 2035	33,700,599.06	0.00	25,279,495.85
September 2035	33,186,989.66	0.00	24,894,227.16
October 2035	32,680,713.75	0.00	24,514,459.47
November 2035	32,181,670.14	0.00	24,140,116.88
December 2035	31,689,758.96	0.00	23,771,124.47
January 2036	31,204,881.73	0.00	23,407,408.36
February 2036	30,726,941.29	0.00	23,048,895.67
March 2036	30,255,841.78	0.00	22,695,514.51
April 2036	29,791,488.67	0.00	22,347,193.95
May 2036	29,333,788.68	0.00	22,003,864.04
June 2036	28,882,649.83	0.00	21,665,455.76
July 2036	28,437,981.35	0.00	21,331,901.04
August 2036	27,999,693.72	0.00	21,003,132.73
September 2036	27,567,698.64	0.00	20,679,084.57
October 2036	27,141,908.99	0.00	20,359,691.24
November 2036	26,722,238.84	0.00	20,044,888.27
December 2036	26,308,603.43	0.00	19,734,612.07
January 2037	25,900,919.15	0.00	19,428,799.94
February 2037	25,499,103.51	0.00	19,127,390.00
March 2037	25,103,075.17	0.00	18,830,321.21
April 2037	24,712,753.86	0.00	18,537,533.39
May 2037	24,328,060.42	0.00	18,248,967.15
June 2037	23,948,916.75	0.00	17,964,563.90
July 2037	23,575,245.84	0.00	17,684,265.88
August 2037	23,206,971.70	0.00	17,408,016.08
September 2037	22,844,019.38	0.00	17,135,758.28
October 2037	22,486,314.94	0.00	16,867,437.03

<u>Distribution Date</u>	<u>Classes FL, LA and LZ (in the aggregate)</u>	<u>Class FT</u>	<u>Classes FS, KA, KJ and KW (in the aggregate)</u>
November 2037 .....	\$ 22,133,785.47	\$ 0.00	\$ 16,602,997.62
December 2037 .....	21,786,359.02	0.00	16,342,386.09
January 2038 .....	21,443,964.64	0.00	16,085,549.22
February 2038 .....	21,106,532.33	0.00	15,832,434.50
March 2038 .....	20,773,993.06	0.00	15,582,990.14
April 2038 .....	20,446,278.73	0.00	15,337,165.06
May 2038 .....	20,123,322.15	0.00	15,094,908.88
June 2038 .....	19,805,057.08	0.00	14,856,171.88
July 2038 .....	19,491,418.16	0.00	14,620,905.05
August 2038 .....	19,182,340.90	0.00	14,389,060.02
September 2038 .....	18,877,761.74	0.00	14,160,589.10
October 2038 .....	18,577,617.93	0.00	13,935,445.22
November 2038 .....	18,281,847.61	0.00	13,713,581.99
December 2038 .....	17,990,389.76	0.00	13,494,953.63
January 2039 .....	17,703,184.17	0.00	13,279,514.97
February 2039 .....	17,420,171.48	0.00	13,067,221.49
March 2039 .....	17,141,293.11	0.00	12,858,029.25
April 2039 .....	16,866,491.30	0.00	12,651,894.92
May 2039 .....	16,595,709.08	0.00	12,448,775.75
June 2039 .....	16,328,890.23	0.00	12,248,629.60
July 2039 .....	16,065,979.32	0.00	12,051,414.87
August 2039 .....	15,806,921.68	0.00	11,857,090.55
September 2039 .....	15,551,663.37	0.00	11,665,616.19
October 2039 .....	15,300,151.19	0.00	11,476,951.87
November 2039 .....	15,052,332.68	0.00	11,291,058.25
December 2039 .....	14,808,156.07	0.00	11,107,896.49
January 2040 .....	14,567,570.33	0.00	10,927,428.32
February 2040 .....	14,330,525.10	0.00	10,749,615.95
March 2040 .....	14,096,970.73	0.00	10,574,422.14
April 2040 .....	13,866,858.22	0.00	10,401,810.15
May 2040 .....	13,640,139.27	0.00	10,231,743.73
June 2040 .....	13,416,766.22	0.00	10,064,187.13
July 2040 .....	13,196,692.07	0.00	9,899,105.11
August 2040 .....	12,979,870.47	0.00	9,736,462.89
September 2040 .....	12,766,255.68	0.00	9,576,226.17
October 2040 .....	12,555,802.62	0.00	9,418,361.12
November 2040 .....	12,348,466.79	0.00	9,262,834.37
December 2040 .....	12,144,204.34	0.00	9,109,613.02
January 2041 .....	11,942,971.98	0.00	8,958,664.60
February 2041 .....	11,744,727.04	0.00	8,809,957.10
March 2041 .....	11,549,427.42	0.00	8,663,458.95
April 2041 .....	11,357,031.60	0.00	8,519,139.00
May 2041 .....	11,167,498.65	0.00	8,376,966.54
June 2041 .....	10,980,788.16	0.00	8,236,911.27
July 2041 .....	10,796,860.31	0.00	8,098,943.31
August 2041 .....	10,615,675.82	0.00	7,963,033.20
September 2041 .....	10,437,195.92	0.00	7,829,151.86

<u>Distribution Date</u>	<u>Classes FL, LA and LZ (in the aggregate)</u>	<u>Class FT</u>	<u>Classes FS, KA, KJ and KW (in the aggregate)</u>
October 2041 . . . . .	\$ 10,261,382.41	\$ 0.00	\$ 7,697,270.63
November 2041 . . . . .	10,088,197.59	0.00	7,567,361.23
December 2041 . . . . .	9,917,604.29	0.00	7,439,395.78
January 2042 . . . . .	9,749,565.84	0.00	7,313,346.78
February 2042 . . . . .	9,584,046.09	0.00	7,189,187.10
March 2042 . . . . .	9,421,009.36	0.00	7,066,890.00
April 2042 . . . . .	9,260,420.49	0.00	6,946,429.07
May 2042 . . . . .	9,102,244.78	0.00	6,827,778.31
June 2042 . . . . .	8,946,448.02	0.00	6,710,912.04
July 2042 . . . . .	8,792,996.47	0.00	6,595,804.96
August 2042 . . . . .	8,641,856.84	0.00	6,482,432.11
September 2042 . . . . .	8,492,996.32	0.00	6,370,768.85
October 2042 . . . . .	8,346,382.53	0.00	6,260,790.91
November 2042 . . . . .	8,201,983.55	0.00	6,152,474.35
December 2042 . . . . .	8,059,767.89	0.00	6,045,795.54
January 2043 . . . . .	7,919,704.51	0.00	5,940,731.20
February 2043 . . . . .	7,781,762.77	0.00	5,837,258.34
March 2043 . . . . .	7,645,912.48	0.00	5,735,354.33
April 2043 . . . . .	7,512,123.86	0.00	5,634,996.80
May 2043 . . . . .	7,380,367.51	0.00	5,536,163.73
June 2043 . . . . .	7,250,614.48	0.00	5,438,833.39
July 2043 . . . . .	7,122,836.19	0.00	5,342,984.34
August 2043 . . . . .	6,997,004.47	0.00	5,248,595.45
September 2043 . . . . .	6,873,091.53	0.00	5,155,645.87
October 2043 . . . . .	6,751,069.96	0.00	5,064,115.05
November 2043 . . . . .	6,630,912.73	0.00	4,973,982.71
December 2043 . . . . .	6,512,593.20	0.00	4,885,228.87
January 2044 . . . . .	6,396,085.08	0.00	4,797,833.79
February 2044 . . . . .	6,281,362.45	0.00	4,711,778.05
March 2044 . . . . .	6,168,399.73	0.00	4,627,042.46
April 2044 . . . . .	6,057,171.73	0.00	4,543,608.11
May 2044 . . . . .	5,947,653.58	0.00	4,461,456.36
June 2044 . . . . .	5,839,820.76	0.00	4,380,568.80
July 2044 . . . . .	5,733,649.10	0.00	4,300,927.31
August 2044 . . . . .	5,629,114.75	0.00	4,222,514.00
September 2044 . . . . .	5,526,194.19	0.00	4,145,311.23
October 2044 . . . . .	5,424,864.24	0.00	4,069,301.61
November 2044 . . . . .	5,325,102.02	0.00	3,994,467.98
December 2044 . . . . .	5,226,885.00	0.00	3,920,793.43
January 2045 . . . . .	5,130,190.93	0.00	3,848,261.27
February 2045 . . . . .	5,034,997.87	0.00	3,776,855.06
March 2045 . . . . .	4,941,284.22	0.00	3,706,558.57
April 2045 . . . . .	4,849,028.63	0.00	3,637,355.81
May 2045 . . . . .	4,758,210.08	0.00	3,569,231.00
June 2045 . . . . .	4,668,807.83	0.00	3,502,168.58
July 2045 . . . . .	4,580,801.44	0.00	3,436,153.22
August 2045 . . . . .	4,494,170.72	0.00	3,371,169.79

<u>Distribution Date</u>	<u>Classes FL, LA and LZ (in the aggregate)</u>	<u>Class FT</u>	<u>Classes FS, KA, KJ and KW (in the aggregate)</u>
September 2045	\$ 4,408,895.81	\$ 0.00	\$ 3,307,203.38
October 2045	4,324,957.09	0.00	3,244,239.26
November 2045	4,242,335.21	0.00	3,182,262.94
December 2045	4,161,011.12	0.00	3,121,260.11
January 2046	4,080,966.01	0.00	3,061,216.68
February 2046	4,002,181.34	0.00	3,002,118.72
March 2046	3,924,638.82	0.00	2,943,952.52
April 2046	3,848,320.43	0.00	2,886,704.57
May 2046	3,773,208.39	0.00	2,830,361.52
June 2046	3,699,285.16	0.00	2,774,910.23
July 2046	3,626,533.46	0.00	2,720,337.73
August 2046	3,554,936.25	0.00	2,666,631.23
September 2046	3,484,476.72	0.00	2,613,778.12
October 2046	3,415,138.29	0.00	2,561,765.98
November 2046	3,346,904.62	0.00	2,510,582.54
December 2046	3,279,759.61	0.00	2,460,215.72
January 2047	3,213,687.35	0.00	2,410,653.60
February 2047	3,148,672.19	0.00	2,361,884.43
March 2047	3,084,698.67	0.00	2,313,896.61
April 2047	3,021,751.56	0.00	2,266,678.73
May 2047	2,959,815.85	0.00	2,220,219.52
June 2047	2,898,876.73	0.00	2,174,507.86
July 2047	2,838,919.58	0.00	2,129,532.81
August 2047	2,779,930.02	0.00	2,085,283.56
September 2047	2,721,893.85	0.00	2,041,749.47
October 2047	2,664,797.08	0.00	1,998,920.03
November 2047	2,608,625.89	0.00	1,956,784.90
December 2047	2,553,366.68	0.00	1,915,333.86
January 2048	2,499,006.04	0.00	1,874,556.86
February 2048	2,445,530.74	0.00	1,834,443.97
March 2048	2,392,927.73	0.00	1,794,985.40
April 2048	2,341,184.15	0.00	1,756,171.50
May 2048	2,290,287.33	0.00	1,717,992.78
June 2048	2,240,224.75	0.00	1,680,439.84
July 2048	2,190,984.11	0.00	1,643,503.45
August 2048	2,142,553.24	0.00	1,607,174.48
September 2048	2,094,920.15	0.00	1,571,443.95
October 2048	2,048,073.05	0.00	1,536,303.01
November 2048	2,002,000.28	0.00	1,501,742.90
December 2048	1,956,690.36	0.00	1,467,755.02
January 2049	1,912,131.96	0.00	1,434,330.88
February 2049	1,868,313.93	0.00	1,401,462.09
March 2049	1,825,225.26	0.00	1,369,140.42
April 2049	1,782,855.10	0.00	1,337,357.72
May 2049	1,741,192.76	0.00	1,306,105.96
June 2049	1,700,227.68	0.00	1,275,377.24
July 2049	1,659,949.48	0.00	1,245,163.75

<u>Distribution Date</u>	<u>Classes FL, LA and LZ (in the aggregate)</u>	<u>Class FT</u>	<u>Classes FS, KA, KJ and KW (in the aggregate)</u>
August 2049 . . . . .	\$ 1,620,347.90	\$ 0.00	\$ 1,215,457.82
September 2049 . . . . .	1,581,412.84	0.00	1,186,251.85
October 2049 . . . . .	1,543,134.34	0.00	1,157,538.38
November 2049 . . . . .	1,505,502.57	0.00	1,129,310.04
December 2049 . . . . .	1,468,507.85	0.00	1,101,559.56
January 2050 . . . . .	1,432,140.65	0.00	1,074,279.79
February 2050 . . . . .	1,396,391.53	0.00	1,047,463.67
March 2050 . . . . .	1,361,251.24	0.00	1,021,104.23
April 2050 . . . . .	1,326,710.63	0.00	995,194.62
May 2050 . . . . .	1,292,760.67	0.00	969,728.08
June 2050 . . . . .	1,259,392.48	0.00	944,697.94
July 2050 . . . . .	1,226,597.31	0.00	920,097.62
August 2050 . . . . .	1,194,366.50	0.00	895,920.65
September 2050 . . . . .	1,162,691.55	0.00	872,160.64
October 2050 . . . . .	1,131,564.07	0.00	848,811.29
November 2050 . . . . .	1,100,975.77	0.00	825,866.39
December 2050 . . . . .	1,070,918.51	0.00	803,319.84
January 2051 . . . . .	1,041,384.23	0.00	781,165.59
February 2051 . . . . .	1,012,365.03	0.00	759,397.70
March 2051 . . . . .	983,853.07	0.00	738,010.31
April 2051 . . . . .	955,840.66	0.00	716,997.64
May 2051 . . . . .	928,320.20	0.00	696,354.00
June 2051 . . . . .	901,284.22	0.00	676,073.77
July 2051 . . . . .	874,725.34	0.00	656,151.42
August 2051 . . . . .	848,636.27	0.00	636,581.49
September 2051 . . . . .	823,009.86	0.00	617,358.61
October 2051 . . . . .	797,839.04	0.00	598,477.47
November 2051 . . . . .	773,116.85	0.00	579,932.86
December 2051 . . . . .	748,836.41	0.00	561,719.61
January 2052 . . . . .	724,990.96	0.00	543,832.66
February 2052 . . . . .	701,573.83	0.00	526,267.01
March 2052 . . . . .	678,578.45	0.00	509,017.71
April 2052 . . . . .	655,998.33	0.00	492,079.92
May 2052 . . . . .	633,827.10	0.00	475,448.83
June 2052 . . . . .	612,058.44	0.00	459,119.73
July 2052 . . . . .	590,686.17	0.00	443,087.95
August 2052 . . . . .	569,704.15	0.00	427,348.92
September 2052 . . . . .	549,106.36	0.00	411,898.11
October 2052 . . . . .	528,886.87	0.00	396,731.06
November 2052 . . . . .	509,039.80	0.00	381,843.38
December 2052 . . . . .	489,559.40	0.00	367,230.75
January 2053 . . . . .	470,439.97	0.00	352,888.88
February 2053 . . . . .	451,675.91	0.00	338,813.58
March 2053 . . . . .	433,261.68	0.00	325,000.70
April 2053 . . . . .	415,191.85	0.00	311,446.15
May 2053 . . . . .	397,461.03	0.00	298,145.92
June 2053 . . . . .	380,063.95	0.00	285,096.02

<u>Distribution Date</u>	<u>Classes FL, LA and LZ (in the aggregate)</u>	<u>Class FT</u>	<u>Classes FS, KA, KJ and KW (in the aggregate)</u>
July 2053 . . . . .	\$ 362,995.39	\$ 0.00	\$ 272,292.55
August 2053 . . . . .	346,250.21	0.00	259,731.66
September 2053 . . . . .	329,823.35	0.00	247,409.54
October 2053 . . . . .	313,709.81	0.00	235,322.45
November 2053 . . . . .	297,904.67	0.00	223,466.70
December 2053 . . . . .	282,403.09	0.00	211,838.65
January 2054 . . . . .	267,200.29	0.00	200,434.73
February 2054 . . . . .	252,291.57	0.00	189,251.40
March 2054 . . . . .	237,672.27	0.00	178,285.17
April 2054 . . . . .	223,337.84	0.00	167,532.62
May 2054 . . . . .	209,283.75	0.00	156,990.37
June 2054 . . . . .	195,505.58	0.00	146,655.09
July 2054 . . . . .	181,998.95	0.00	136,523.50
August 2054 . . . . .	168,759.54	0.00	126,592.35
September 2054 . . . . .	155,783.10	0.00	116,858.47
October 2054 . . . . .	143,065.45	0.00	107,318.70
November 2054 . . . . .	130,602.47	0.00	97,969.97
December 2054 . . . . .	118,390.07	0.00	88,809.21
January 2055 . . . . .	106,424.27	0.00	79,833.42
February 2055 . . . . .	94,701.10	0.00	71,039.64
March 2055 . . . . .	83,216.68	0.00	62,424.95
April 2055 . . . . .	71,967.18	0.00	53,986.47
May 2055 . . . . .	60,948.81	0.00	45,721.37
June 2055 . . . . .	50,157.86	0.00	37,626.86
July 2055 . . . . .	39,590.66	0.00	29,700.19
August 2055 . . . . .	29,243.59	0.00	21,938.65
September 2055 . . . . .	19,113.09	0.00	14,339.56
October 2055 . . . . .	9,195.65	0.00	6,900.29
November 2055 and thereafter . . . . .	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Classes FP, FQ, QA, QB and QY (in the aggregate)</u>	<u>Classes FY, JP and JY (in the aggregate)</u>	<u>Class GP</u>
Initial Balance .....	\$200,000,000.00	\$100,000,000.00	\$86,761,000.00
March 2026 .....	199,502,099.52	99,751,049.76	86,473,394.91
April 2026 .....	198,944,159.86	99,472,079.93	86,159,814.85
May 2026 .....	198,326,304.41	99,163,152.20	85,820,360.35
June 2026 .....	197,648,702.14	98,824,351.07	85,455,151.69
July 2026 .....	196,911,567.58	98,455,783.79	85,064,328.81
August 2026 .....	196,115,160.78	98,057,580.38	84,648,051.26
September 2026 .....	195,259,787.23	97,629,893.60	84,206,498.10
October 2026 .....	194,345,797.66	97,172,898.82	83,739,867.73
November 2026 .....	193,373,587.89	96,686,793.93	83,248,377.80
December 2026 .....	192,343,598.49	96,171,799.23	82,732,264.96
January 2027 .....	191,256,314.49	95,628,157.23	82,191,784.72
February 2027 .....	190,112,264.98	95,056,132.47	81,627,211.17
March 2027 .....	188,912,022.62	94,456,011.29	81,038,836.75
April 2027 .....	187,656,203.22	93,828,101.58	80,426,971.95
May 2027 .....	186,345,465.07	93,172,732.50	79,791,945.05
June 2027 .....	184,980,508.40	92,490,254.17	79,134,101.73
July 2027 .....	183,562,074.68	91,781,037.31	78,453,804.79
August 2027 .....	182,090,945.87	91,045,472.90	77,751,433.70
September 2027 .....	180,567,943.66	90,283,971.79	77,027,384.27
October 2027 .....	178,993,928.60	89,496,964.26	76,282,068.20
November 2027 .....	177,369,799.26	88,684,899.58	75,515,912.66
December 2027 .....	175,696,491.24	87,848,245.57	74,729,359.79
January 2028 .....	173,974,976.19	86,987,488.04	73,922,866.28
February 2028 .....	172,206,260.79	86,103,130.33	73,096,902.82
March 2028 .....	170,391,385.64	85,195,692.76	72,251,953.60
April 2028 .....	168,531,424.17	84,265,712.02	71,388,515.80
May 2028 .....	166,627,481.40	83,313,740.63	70,530,885.70
June 2028 .....	164,680,692.78	82,340,346.31	69,679,011.36
July 2028 .....	162,692,222.92	81,346,111.38	68,832,841.21
August 2028 .....	160,717,858.34	80,358,929.09	67,992,324.05
September 2028 .....	158,757,477.02	79,378,738.42	67,157,409.05
October 2028 .....	156,810,957.82	78,405,478.82	66,328,045.75
November 2028 .....	154,878,180.54	77,439,090.18	65,504,184.05
December 2028 .....	152,959,025.88	76,479,512.84	64,685,774.20
January 2029 .....	151,053,375.41	75,526,687.60	63,872,766.81
February 2029 .....	149,161,111.61	74,580,555.70	63,065,112.86
March 2029 .....	147,282,117.83	73,641,058.80	62,262,763.64
April 2029 .....	145,416,278.29	72,708,139.03	61,465,670.84
May 2029 .....	143,563,478.08	71,781,738.92	60,673,786.45
June 2029 .....	141,723,603.16	70,861,801.45	59,887,062.82
July 2029 .....	139,896,540.31	69,948,270.03	59,105,452.63
August 2029 .....	138,082,177.18	69,041,088.46	58,328,908.91
September 2029 .....	136,280,402.26	68,140,200.99	57,557,385.02
October 2029 .....	134,491,104.85	67,245,552.29	56,790,834.63
November 2029 .....	132,714,175.10	66,357,087.41	56,029,211.76
December 2029 .....	130,949,503.95	65,474,751.83	55,272,470.73

<u>Distribution Date</u>	<u>Classes FP, FQ, QA, QB and QY (in the aggregate)</u>	<u>Classes FY, JP and JY (in the aggregate)</u>	<u>Class GP</u>
January 2030	\$129,196,983.17	\$ 64,598,491.44	\$54,520,566.22
February 2030	127,456,505.34	63,728,252.51	53,773,453.20
March 2030	125,727,963.81	62,863,981.75	53,031,086.95
April 2030	124,011,252.75	62,005,626.21	52,293,423.08
May 2030	122,306,267.09	61,153,133.38	51,560,417.51
June 2030	120,612,902.57	60,306,451.12	50,832,026.47
July 2030	118,931,055.67	59,465,527.66	50,108,206.48
August 2030	117,260,623.66	58,630,311.65	49,388,914.38
September 2030	115,601,504.55	57,800,752.10	48,674,107.31
October 2030	113,953,597.12	56,976,798.38	47,963,742.68
November 2030	112,316,800.89	56,158,400.26	47,257,778.24
December 2030	110,691,016.11	55,345,507.86	46,556,172.00
January 2031	109,076,143.79	54,538,071.70	45,858,882.28
February 2031	107,472,085.65	53,736,042.63	45,165,867.66
March 2031	105,878,744.14	52,939,371.87	44,477,087.03
April 2031	104,296,022.42	52,148,011.01	43,792,499.57
May 2031	102,723,824.38	51,361,911.98	43,112,064.71
June 2031	101,162,054.60	50,581,027.09	42,435,742.19
July 2031	99,610,618.35	49,805,308.96	41,763,491.99
August 2031	98,069,421.63	49,034,710.60	41,095,274.41
September 2031	96,538,371.08	48,269,185.32	40,431,049.97
October 2031	95,017,374.07	47,508,686.81	39,773,340.53
November 2031	93,506,338.62	46,753,169.08	39,125,939.76
December 2031	92,005,173.42	46,002,586.48	38,488,689.35
January 2032	90,513,787.84	45,256,893.68	37,861,433.41
February 2032	89,032,091.90	44,516,045.71	37,244,018.39
March 2032	87,567,685.05	43,783,842.28	36,636,293.09
April 2032	86,126,476.36	43,063,237.93	36,038,108.60
May 2032	84,708,106.34	42,354,052.92	35,449,318.27
June 2032	83,312,221.00	41,656,110.25	34,869,777.67
July 2032	81,938,471.78	40,969,235.64	34,299,344.58
August 2032	80,586,515.43	40,293,257.46	33,737,878.93
September 2032	79,256,013.95	39,628,006.72	33,185,242.77
October 2032	77,946,634.52	38,973,317.00	32,641,300.26
November 2032	76,658,049.41	38,329,024.44	32,105,917.63
December 2032	75,389,935.90	37,694,967.68	31,578,963.11
January 2033	74,141,976.20	37,070,987.83	31,060,306.97
February 2033	72,913,857.41	36,456,928.43	30,549,821.43
March 2033	71,705,271.38	35,852,635.42	30,047,380.66
April 2033	70,515,914.73	35,257,957.09	29,552,860.73
May 2033	69,345,488.67	34,672,744.05	29,066,139.62
June 2033	68,193,699.02	34,096,849.23	28,587,097.14
July 2033	67,060,256.09	33,530,127.76	28,115,614.95
August 2033	65,944,874.64	32,972,437.03	27,651,576.48
September 2033	64,847,273.78	32,423,636.60	27,194,866.97
October 2033	63,767,176.96	31,883,588.19	26,745,373.38
November 2033	62,704,311.82	31,352,155.61	26,302,984.40

<u>Distribution Date</u>	<u>Classes FP, FQ, QA, QB and QY (in the aggregate)</u>	<u>Classes FY, JP and JY (in the aggregate)</u>	<u>Class GP</u>
December 2033	\$ 61,658,410.20	\$ 30,829,204.81	\$25,867,590.40
January 2034	60,629,208.06	30,314,603.73	25,439,083.44
February 2034	59,616,445.40	29,808,222.40	25,017,357.22
March 2034	58,619,866.18	29,309,932.79	24,602,307.03
April 2034	57,639,218.33	28,819,608.86	24,193,829.80
May 2034	56,674,253.62	28,337,126.50	23,791,823.98
June 2034	55,724,727.63	27,862,363.51	23,396,189.61
July 2034	54,790,399.70	27,395,199.54	23,006,828.22
August 2034	53,871,032.84	26,935,516.11	22,623,642.86
September 2034	52,966,393.73	26,483,196.55	22,246,538.05
October 2034	52,076,252.60	26,038,125.98	21,875,419.76
November 2034	51,200,383.23	25,600,191.30	21,510,195.41
December 2034	50,338,562.87	25,169,281.11	21,150,773.80
January 2035	49,490,572.17	24,745,285.76	20,797,065.16
February 2035	48,656,195.18	24,328,097.27	20,448,981.05
March 2035	47,835,219.24	23,917,609.29	20,106,434.41
April 2035	47,027,434.97	23,513,717.16	19,769,339.48
May 2035	46,232,636.21	23,116,317.78	19,437,611.83
June 2035	45,450,619.97	22,725,309.65	19,111,168.31
July 2035	44,681,186.36	22,340,592.85	18,789,927.03
August 2035	43,924,138.59	21,962,068.96	18,473,807.37
September 2035	43,179,282.87	21,589,641.10	18,162,729.91
October 2035	42,446,428.42	21,223,213.87	17,856,616.47
November 2035	41,725,387.37	20,862,693.35	17,555,390.05
December 2035	41,015,974.75	20,507,987.04	17,258,974.83
January 2036	40,318,008.44	20,159,003.88	16,967,296.14
February 2036	39,631,309.10	19,815,654.21	16,680,280.47
March 2036	38,955,700.19	19,477,849.75	16,397,855.40
April 2036	38,291,007.84	19,145,503.58	16,119,949.64
May 2036	37,637,060.91	18,818,530.11	15,846,492.99
June 2036	36,993,690.84	18,496,845.07	15,577,416.32
July 2036	36,360,731.71	18,180,365.51	15,312,651.54
August 2036	35,738,020.14	17,869,009.72	15,052,131.61
September 2036	35,125,395.27	17,562,697.28	14,795,790.54
October 2036	34,522,698.70	17,261,349.00	14,543,563.30
November 2036	33,929,774.51	16,964,886.90	14,295,385.91
December 2036	33,346,469.14	16,673,234.21	14,051,195.31
January 2037	32,772,631.43	16,386,315.36	13,810,929.46
February 2037	32,208,112.54	16,104,055.91	13,574,527.23
March 2037	31,652,765.92	15,826,382.60	13,341,928.44
April 2037	31,106,447.30	15,553,223.29	13,113,073.83
May 2037	30,569,014.61	15,284,506.94	12,887,905.04
June 2037	30,040,327.99	15,020,163.63	12,666,364.63
July 2037	29,520,249.73	14,760,124.50	12,448,396.00
August 2037	29,008,644.26	14,504,321.76	12,233,943.44
September 2037	28,505,378.08	14,252,688.67	12,022,952.09
October 2037	28,010,319.78	14,005,159.52	11,815,367.93

<u>Distribution Date</u>	<u>Classes FP, FQ, QA, QB and QY (in the aggregate)</u>	<u>Classes FY, JP and JY (in the aggregate)</u>	<u>Class GP</u>
November 2037 .....	\$ 27,523,339.96	\$ 13,761,669.61	\$11,611,137.77
December 2037 .....	27,044,311.22	13,522,155.24	11,410,209.22
January 2038 .....	26,573,108.14	13,286,553.70	11,212,530.72
February 2038 .....	26,109,607.23	13,054,803.24	11,018,051.48
March 2038 .....	25,653,686.91	12,826,843.08	10,826,721.50
April 2038 .....	25,205,227.49	12,602,613.37	10,638,491.52
May 2038 .....	24,764,111.11	12,382,055.18	10,453,313.07
June 2038 .....	24,330,221.75	12,165,110.50	10,271,138.41
July 2038 .....	23,903,445.19	11,951,722.22	10,091,920.53
August 2038 .....	23,483,668.95	11,741,834.10	9,915,613.14
September 2038 .....	23,070,782.33	11,535,390.78	9,742,170.67
October 2038 .....	22,664,676.31	11,332,337.77	9,571,548.23
November 2038 .....	22,265,243.57	11,132,621.40	9,403,701.65
December 2038 .....	21,872,378.46	10,936,188.85	9,238,587.40
January 2039 .....	21,485,976.96	10,742,988.10	9,076,162.65
February 2039 .....	21,105,936.65	10,552,967.94	8,916,385.22
March 2039 .....	20,732,156.73	10,366,077.98	8,759,213.56
April 2039 .....	20,364,537.93	10,182,268.58	8,604,606.79
May 2039 .....	20,002,982.52	10,001,490.88	8,452,524.63
June 2039 .....	19,647,394.32	9,823,696.77	8,302,927.43
July 2039 .....	19,297,678.59	9,648,838.91	8,155,776.15
August 2039 .....	18,953,742.11	9,476,870.67	8,011,032.36
September 2039 .....	18,615,493.08	9,307,746.15	7,868,658.20
October 2039 .....	18,282,841.12	9,141,420.17	7,728,616.40
November 2039 .....	17,955,697.28	8,977,848.25	7,590,870.28
December 2039 .....	17,633,973.95	8,816,986.58	7,455,383.71
January 2040 .....	17,317,584.92	8,658,792.07	7,322,121.11
February 2040 .....	17,006,445.30	8,503,222.26	7,191,047.45
March 2040 .....	16,700,471.52	8,350,235.37	7,062,128.26
April 2040 .....	16,399,581.32	8,199,790.27	6,935,329.58
May 2040 .....	16,103,693.70	8,051,846.46	6,810,617.98
June 2040 .....	15,812,728.94	7,906,364.07	6,687,960.54
July 2040 .....	15,526,608.53	7,763,303.87	6,567,324.84
August 2040 .....	15,245,255.23	7,622,627.22	6,448,679.00
September 2040 .....	14,968,592.95	7,484,296.08	6,331,991.57
October 2040 .....	14,696,546.81	7,348,273.01	6,217,231.64
November 2040 .....	14,429,043.10	7,214,521.15	6,104,368.75
December 2040 .....	14,166,009.25	7,083,004.23	5,993,372.90
January 2041 .....	13,907,373.82	6,953,686.51	5,884,214.58
February 2041 .....	13,653,066.48	6,826,532.84	5,776,864.72
March 2041 .....	13,403,018.00	6,701,508.60	5,671,294.71
April 2041 .....	13,157,160.23	6,578,579.71	5,567,476.35
May 2041 .....	12,915,426.08	6,457,712.64	5,465,381.91
June 2041 .....	12,677,749.51	6,338,874.35	5,364,984.09
July 2041 .....	12,444,065.50	6,222,032.35	5,266,255.97
August 2041 .....	12,214,310.07	6,107,154.63	5,169,171.10
September 2041 .....	11,988,420.20	5,994,209.70	5,073,703.40

<u>Distribution Date</u>	<u>Classes FP, FQ, QA, QB and QY (in the aggregate)</u>	<u>Classes FY, JP and JY (in the aggregate)</u>	<u>Class GP</u>
October 2041	\$ 11,766,333.89	\$ 5,883,166.54	\$ 4,979,827.21
November 2041	11,547,990.08	5,773,994.63	4,887,517.26
December 2041	11,333,328.68	5,666,663.93	4,796,748.68
January 2042	11,122,290.53	5,561,144.86	4,707,496.97
February 2042	10,914,817.41	5,457,408.30	4,619,738.02
March 2042	10,710,851.99	5,355,425.59	4,533,448.10
April 2042	10,510,337.86	5,255,168.52	4,448,603.83
May 2042	10,313,219.45	5,156,609.32	4,365,182.20
June 2042	10,119,442.11	5,059,720.65	4,283,160.57
July 2042	9,928,952.01	4,964,475.60	4,202,516.62
August 2042	9,741,696.19	4,870,847.69	4,123,228.40
September 2042	9,557,622.48	4,778,810.83	4,045,274.29
October 2042	9,376,679.57	4,688,339.37	3,968,633.02
November 2042	9,198,816.92	4,599,408.05	3,893,283.63
December 2042	9,023,984.80	4,511,991.99	3,819,205.49
January 2043	8,852,134.27	4,426,066.72	3,746,378.31
February 2043	8,683,217.12	4,341,608.15	3,674,782.08
March 2043	8,517,185.93	4,258,592.55	3,604,397.14
April 2043	8,353,994.01	4,176,996.60	3,535,204.09
May 2043	8,193,595.41	4,096,797.30	3,467,183.88
June 2043	8,035,944.90	4,017,972.04	3,400,317.71
July 2043	7,880,997.94	3,940,498.56	3,334,587.12
August 2043	7,728,710.72	3,864,354.95	3,269,973.88
September 2043	7,579,040.09	3,789,519.63	3,206,460.10
October 2043	7,431,943.61	3,715,971.39	3,144,028.14
November 2043	7,287,379.48	3,643,689.33	3,082,660.62
December 2043	7,145,306.56	3,572,652.87	3,022,340.46
January 2044	7,005,684.38	3,502,841.77	2,963,050.84
February 2044	6,868,473.07	3,434,236.12	2,904,775.18
March 2044	6,733,633.42	3,366,816.30	2,847,497.18
April 2044	6,601,126.83	3,300,563.00	2,791,200.79
May 2044	6,470,915.29	3,235,457.23	2,735,870.21
June 2044	6,342,961.41	3,171,480.29	2,681,489.87
July 2044	6,217,228.37	3,108,613.77	2,628,044.48
August 2044	6,093,679.96	3,046,839.56	2,575,518.94
September 2044	5,972,280.50	2,986,139.83	2,523,898.42
October 2044	5,852,994.91	2,926,497.04	2,473,168.32
November 2044	5,735,788.64	2,867,893.90	2,423,314.25
December 2044	5,620,627.69	2,810,313.43	2,374,322.06
January 2045	5,507,478.61	2,753,738.89	2,326,177.81
February 2045	5,396,308.47	2,698,153.82	2,278,867.79
March 2045	5,287,084.85	2,643,542.01	2,232,378.49
April 2045	5,179,775.85	2,589,887.51	2,186,696.63
May 2045	5,074,350.08	2,537,174.62	2,141,809.11
June 2045	4,970,776.64	2,485,387.90	2,097,703.06
July 2045	4,869,025.12	2,434,512.14	2,054,365.80
August 2045	4,769,065.60	2,384,532.38	2,011,784.86

<u>Distribution Date</u>	<u>Classes FP, FQ, QA, QB and QY (in the aggregate)</u>	<u>Classes FY, JP and JY (in the aggregate)</u>	<u>Class GP</u>
September 2045	\$ 4,670,868.61	\$ 2,335,433.89	\$ 1,969,947.95
October 2045	4,574,405.17	2,287,202.17	1,928,842.97
November 2045	4,479,646.75	2,239,822.96	1,888,458.03
December 2045	4,386,565.27	2,193,282.22	1,848,781.41
January 2046	4,295,133.11	2,147,566.13	1,809,801.58
February 2046	4,205,323.06	2,102,661.11	1,771,507.19
March 2046	4,117,108.37	2,058,553.76	1,733,887.06
April 2046	4,030,462.69	2,015,230.93	1,696,930.20
May 2046	3,945,360.11	1,972,679.64	1,660,625.78
June 2046	3,861,775.13	1,930,887.14	1,624,963.15
July 2046	3,779,682.62	1,889,840.89	1,589,931.82
August 2046	3,699,057.91	1,849,528.53	1,555,521.47
September 2046	3,619,876.66	1,809,937.91	1,521,721.93
October 2046	3,542,114.96	1,771,057.06	1,488,523.21
November 2046	3,465,749.27	1,732,874.21	1,455,915.46
December 2046	3,390,756.41	1,695,377.78	1,423,889.00
January 2047	3,317,113.59	1,658,556.37	1,392,434.28
February 2047	3,244,798.36	1,622,398.76	1,361,541.92
March 2047	3,173,788.65	1,586,893.90	1,331,202.68
April 2047	3,104,062.74	1,552,030.95	1,301,407.47
May 2047	3,035,599.23	1,517,799.19	1,272,147.34
June 2047	2,968,377.09	1,484,188.12	1,243,413.49
July 2047	2,902,375.62	1,451,187.39	1,215,197.23
August 2047	2,837,574.44	1,418,786.80	1,187,490.05
September 2047	2,773,953.51	1,386,976.33	1,160,283.54
October 2047	2,711,493.09	1,355,746.12	1,133,569.43
November 2047	2,650,173.77	1,325,086.46	1,107,339.60
December 2047	2,589,976.46	1,294,987.81	1,081,586.03
January 2048	2,530,882.35	1,265,440.75	1,056,300.85
February 2048	2,472,872.95	1,236,436.05	1,031,476.30
March 2048	2,415,930.06	1,207,964.61	1,007,104.75
April 2048	2,360,035.77	1,180,017.46	983,178.68
May 2048	2,305,172.47	1,152,585.81	959,690.71
June 2048	2,251,322.81	1,125,660.98	936,633.56
July 2048	2,198,469.73	1,099,234.44	914,000.07
August 2048	2,146,596.45	1,073,297.80	891,783.18
September 2048	2,095,686.44	1,047,842.80	869,975.98
October 2048	2,045,723.47	1,022,861.31	848,571.62
November 2048	1,996,691.53	998,345.34	827,563.41
December 2048	1,948,574.89	974,287.02	806,944.71
January 2049	1,901,358.08	950,678.61	786,709.04
February 2049	1,855,025.85	927,512.50	766,849.98
March 2049	1,809,563.24	904,781.19	747,361.24
April 2049	1,764,955.48	882,477.31	728,236.62
May 2049	1,721,188.07	860,593.61	709,470.02
June 2049	1,678,246.74	839,122.95	691,055.43
July 2049	1,636,117.45	818,058.30	672,986.95

<u>Distribution Date</u>	<u>Classes FP, FQ, QA, QB and QY (in the aggregate)</u>	<u>Classes FY, JP and JY (in the aggregate)</u>	<u>Class GP</u>
August 2049 . . . . .	\$ 1,594,786.37	\$ 797,392.76	\$ 655,258.75
September 2049 . . . . .	1,554,239.92	777,119.54	637,865.13
October 2049 . . . . .	1,514,464.72	757,231.94	620,800.44
November 2049 . . . . .	1,475,447.61	737,723.38	604,059.15
December 2049 . . . . .	1,437,175.65	718,587.40	587,635.81
January 2050 . . . . .	1,399,636.10	699,817.62	571,525.05
February 2050 . . . . .	1,362,816.43	681,407.79	555,721.60
March 2050 . . . . .	1,326,704.31	663,351.73	540,220.24
April 2050 . . . . .	1,291,287.62	645,643.38	525,015.89
May 2050 . . . . .	1,256,554.42	628,276.78	510,103.50
June 2050 . . . . .	1,222,492.98	611,246.06	495,478.12
July 2050 . . . . .	1,189,091.75	594,545.45	481,134.89
August 2050 . . . . .	1,156,339.37	578,169.26	467,069.01
September 2050 . . . . .	1,124,224.66	562,111.90	453,275.77
October 2050 . . . . .	1,092,736.64	546,367.89	439,750.52
November 2050 . . . . .	1,061,864.48	530,931.81	426,488.71
December 2050 . . . . .	1,031,597.55	515,798.35	413,485.83
January 2051 . . . . .	1,001,925.38	500,962.26	400,737.48
February 2051 . . . . .	972,837.67	486,418.41	388,239.29
March 2051 . . . . .	944,324.31	472,161.73	375,987.00
April 2051 . . . . .	916,375.31	458,187.23	363,976.39
May 2051 . . . . .	888,980.90	444,490.02	352,203.31
June 2051 . . . . .	862,131.41	431,065.28	340,663.70
July 2051 . . . . .	835,817.38	417,908.26	329,353.54
August 2051 . . . . .	810,029.47	405,014.31	318,268.89
September 2051 . . . . .	784,758.51	392,378.83	307,405.86
October 2051 . . . . .	759,995.48	379,997.31	296,760.64
November 2051 . . . . .	735,731.48	367,865.31	286,329.46
December 2051 . . . . .	711,957.80	355,978.47	276,108.64
January 2052 . . . . .	688,665.84	344,332.49	266,094.52
February 2052 . . . . .	665,847.15	332,923.15	256,283.55
March 2052 . . . . .	643,493.43	321,746.29	246,672.19
April 2052 . . . . .	621,596.50	310,797.82	237,256.97
May 2052 . . . . .	600,148.32	300,073.73	228,034.51
June 2052 . . . . .	579,140.98	289,570.06	219,001.43
July 2052 . . . . .	558,566.71	279,282.93	210,154.45
August 2052 . . . . .	538,417.85	269,208.50	201,490.31
September 2052 . . . . .	518,686.88	259,343.01	193,005.84
October 2052 . . . . .	499,366.41	249,682.78	184,697.88
November 2052 . . . . .	480,449.16	240,224.15	176,563.35
December 2052 . . . . .	461,927.96	230,963.55	168,599.21
January 2053 . . . . .	443,795.78	221,897.46	160,802.47
February 2053 . . . . .	426,045.70	213,022.42	153,170.19
March 2053 . . . . .	408,670.90	204,335.02	145,699.48
April 2053 . . . . .	391,664.70	195,831.92	138,387.49
May 2053 . . . . .	375,020.50	187,509.82	131,231.42
June 2053 . . . . .	358,731.83	179,365.48	124,228.53

<u>Distribution Date</u>	<u>Classes FP, FQ, QA, QB and QY (in the aggregate)</u>	<u>Classes FY, JP and JY (in the aggregate)</u>	<u>Class GP</u>
July 2053 . . . . .	\$ 342,792.31	\$ 171,395.73	\$ 117,376.09
August 2053 . . . . .	327,195.70	163,597.42	110,671.46
September 2053 . . . . .	311,935.82	155,967.48	104,112.00
October 2053 . . . . .	297,006.62	148,502.88	97,695.14
November 2053 . . . . .	282,402.14	141,200.64	91,418.35
December 2053 . . . . .	268,116.52	134,057.83	85,279.12
January 2054 . . . . .	254,144.01	127,071.58	79,275.02
February 2054 . . . . .	240,478.95	120,239.04	73,403.61
March 2054 . . . . .	227,115.75	113,557.45	67,662.54
April 2054 . . . . .	214,048.94	107,024.04	62,049.47
May 2054 . . . . .	201,273.14	100,636.14	56,562.10
June 2054 . . . . .	188,783.06	94,391.10	51,198.17
July 2054 . . . . .	176,573.48	88,286.31	45,955.46
August 2054 . . . . .	164,639.28	82,319.21	40,831.79
September 2054 . . . . .	152,975.43	76,487.29	35,825.01
October 2054 . . . . .	141,576.98	70,788.06	30,933.01
November 2054 . . . . .	130,439.07	65,219.11	26,153.71
December 2054 . . . . .	119,556.90	59,778.02	21,485.07
January 2055 . . . . .	108,925.77	54,462.46	16,925.07
February 2055 . . . . .	98,541.06	49,270.10	12,471.74
March 2055 . . . . .	88,398.21	44,198.68	8,123.14
April 2055 . . . . .	78,492.76	39,245.95	3,877.35
May 2055 . . . . .	68,820.30	34,409.72	0.00
June 2055 . . . . .	59,376.52	29,687.83	0.00
July 2055 . . . . .	50,157.17	25,078.15	0.00
August 2055 . . . . .	41,158.06	20,578.60	0.00
September 2055 . . . . .	32,375.09	16,187.12	0.00
October 2055 . . . . .	23,804.22	11,901.68	0.00
November 2055 . . . . .	15,441.49	7,720.32	0.00
December 2055 . . . . .	7,282.99	3,641.06	0.00
January 2056 and thereafter . . . . .	0.00	0.00	0.00

Underlying Certificates

Trust Asset Group or Subgroup	Issuer	Series	Class	Issue Date	CUSIP Number	Interest Rate	Interest Type(I)	Final Distribution Date	Principal Type(I)	Original Principal or Notional Balance of Class	Underlying Certificate Factor(2)	Principal or Notional Balance in Trust	Percentage of Class in Trust	Ginnie Mae I or II
14	Ginnie Mae	2025-028	GT(3)	February 28, 2025	38385C5L8	5.50%	FIX	February 2025	PT	\$90,000,000	0.61429336	\$43,000,955.20	77.77777778%	II
15A	Ginnie Mae	2026-003	CT(3)	January 30, 2026	38385J125	4.50	FIX	January 2026	PT	46,438,562	0.99644182	31,074,319.15	67.1538494237	II
15B	Ginnie Mae	2025-025	PL(3)	February 28, 2025	38385DG19	5.25	FIX	February 2025	PAC	8,897,000	1.00000000	6,447,000.00	72.4626278521	II
15C	Ginnie Mae	2025-069	JQ(3)	April 30, 2025	38385FMP3	5.25	FIX	April 2025	PAC	54,206,000	0.96805890	28,861,031.37	55.0000000000	II
15B	Ginnie Mae	2025-156	A(3)	September 30, 2025	38383BHJ7	5.25	FIX	September 2025	PT	33,333,333	0.98560633	2,000,780.85	6.0900000609	II
18	Ginnie Mae	2024-159	FN	October 30, 2024	38384YD12	(4)	FLT	October 2024	PT	75,000,000	0.75605757	49,143,742.05	86.6666666667	II
18	Ginnie Mae	2024-159	FN	October 30, 2024	38384YDV0	(4)	INV/IO	October 2024	NTL(PT)	357,142	0.34964980	124,874.63	100.0000000000	II
23	Ginnie Mae	2023-183	TK(5)	December 29, 2023	38384HDG0	(4)	INV/IO	December 2023	NTL(PT)	315,710,882	0.34250558	17,125,179.00	15.8372748140	II
23	Ginnie Mae	2024-019	LX	February 29, 2024	38384KDR9	(4)	INV/IO	February 2024	NTL(PT)	2,428,571	0.51718567	1,256,022.12	100.0000000000	II
23	Ginnie Mae	2024-064	ST	February 29, 2024	38384MNC7	(4)	INV/IO	February 2024	NTL(PT)	70,000,000	0.49017179	34,312,025.30	100.0000000000	II
23	Ginnie Mae	2024-184	TA	April 30, 2024	38384XYK3	(4)	INV/IO	April 2024	NTL(PT)	20,000,000	0.62424120	12,484,824.00	100.0000000000	II
23	Ginnie Mae	2024-184	TA	November 29, 2024	38384XYL1	(4)	INV/IO	November 2024	NTL(PT)	20,000,000	0.62424120	12,484,824.00	100.0000000000	II
23	Ginnie Mae	2025-025	TH	February 28, 2025	38385DEM4	(4)	INV/IO	February 2025	NTL(SEQ AD)	10,000,000	0.71493347	7,149,334.70	100.0000000000	II
23	Ginnie Mae	2025-025	TH	February 28, 2025	38385DEN2	(4)	INV/IO	February 2025	NTL(SEQ AD)	10,000,000	0.71493347	7,149,334.70	100.0000000000	II
23	Ginnie Mae	2025-025	TN	February 28, 2025	38385DEP7	(4)	INV/IO	February 2025	NTL(SEQ AD)	15,090,512	0.71493347	10,724,002.05	100.0000000000	II
23	Ginnie Mae	2025-025	TW	February 28, 2025	38385DFQ5	(4)	INV/IO	February 2025	NTL(SEQ AD)	50,000,000	0.71493347	35,746,673.50	100.0000000000	II
24	Ginnie Mae	2023-152	IH	October 30, 2023	38384DVL8	(4)	INV/IO	October 2023	NTL(PT)	71,428	0.86653553	61,894.90	100.0000000000	II
24	Ginnie Mae	2023-183	IS	December 29, 2023	38384HBM9	(4)	INV/IO	December 2023	NTL(PT)	212,856	0.75851589	161,454.66	100.0000000000	II
24	Ginnie Mae	2023-183	SI	December 29, 2023	38384HBU1	(4)	WAC/IO	December 2023	NTL(PT)	716,488	0.67012110	480,133.73	100.0000000000	II
24	Ginnie Mae	2024-004	IT	January 30, 2024	38384HWY0	(4)	WAC/IO	January 2024	NTL(PT)	392,856	0.72776416	285,906.52	100.0000000000	II
24	Ginnie Mae	2024-004	SM	January 30, 2024	38384HD54	(4)	INV/IO	January 2024	NTL(PT)	714,285	0.83769688	598,354.32	100.0000000000	II
24	Ginnie Mae	2024-197	TB	December 30, 2024	38385BAT7	(4)	INV/IO	December 2024	NTL(PT)	4,350,353	0.90705740	3,984,936.39	100.0000000000	II
24	Ginnie Mae	2024-197	TC	December 30, 2024	38385BAU4	(4)	INV/IO	December 2024	NTL(PT)	15,090,512	0.85399814	12,887,269.18	100.0000000000	II
24	Ginnie Mae	2025-139	TP	August 29, 2025	38381QZH7	(4)	INV/IO	August 2025	NTL(PAC)	20,000,000	0.98189659	19,637,931.80	100.0000000000	II
24	Ginnie Mae	2025-171	TI	October 30, 2025	38385HTU9	(4)	INV/IO	July 2025	NTL(SEQ AD)	10,000,000	0.98517046	9,851,704.60	100.0000000000	II
25	Ginnie Mae	2023-173	TI	November 30, 2023	38384GGR9	(4)	WAC/IO	November 2023	NTL(PT)	578,569	0.80938783	468,286.71	100.0000000000	II
25	Ginnie Mae	2023-183	IB	December 29, 2023	38384HAN8	(4)	INV/IO	December 2023	NTL(PT)	964,285	0.47613894	459,133.64	100.0000000000	II
25	Ginnie Mae	2023-183	IX	December 29, 2023	38384HAP3	(4)	INV/IO	December 2023	NTL(PT)	2,142,857	0.63766336	1,366,421.39	100.0000000000	II
25	Ginnie Mae	2023-183	XI	December 29, 2023	38384HAY4	(4)	INV/IO	December 2023	NTL(PT)	214,285	0.63766336	136,642.14	100.0000000000	II
25	Ginnie Mae	2024-004	IS	January 30, 2024	38384HXQ6	(4)	INV/IO	January 2024	NTL(PT)	1,071,428	0.49435911	529,670.19	100.0000000000	II
25	Ginnie Mae	2024-030	IT	February 29, 2024	38384HNL4	(4)	INV/IO	February 2024	NTL(PT)	714,285	0.65236250	465,972.75	100.0000000000	II
25	Ginnie Mae	2024-051	IT	February 29, 2024	38384HNZ3	(4)	INV/IO	February 2024	NTL(PT)	714,285	0.56988013	407,056.83	100.0000000000	II
25	Ginnie Mae	2024-051	IT	March 28, 2024	38384KTS0	(4)	INV/IO	March 2024	NTL(PT)	557,142	0.56988091	203,528.41	100.0000000000	II
25	Ginnie Mae	2024-064	LS	March 28, 2024	38384KTP1	(4)	INV/IO	March 2024	NTL(PT)	20,000,000	0.54155120	10,831,024.00	100.0000000000	II
25	Ginnie Mae	2024-126	BT	April 30, 2024	38384LUS6	(4)	INV/IO	April 2024	NTL(PT)	113,000,000	0.65590123	61,195,285.60	100.0000000000	II
25	Ginnie Mae	2023-136	TA	September 29, 2023	38384HEV85	(4)	INV/IO	August 2023	NTL(PT)	12,666,667	0.61217705	7,754,242.84	100.0000000000	II
26	Ginnie Mae	2023-147	DI	October 30, 2023	38384DQV6	(4)	INV/IO	September 2023	NTL(PT)	35,000,000	0.28277830	403,968.88	100.0000000000	II
26	Ginnie Mae	2023-152	IT	October 30, 2023	38384DVT1	(4)	INV/IO	October 2023	NTL(PT)	1,428,571	0.29148169	262,380.49	100.0000000000	II
26	Ginnie Mae	2023-173	SI	November 30, 2023	38384GGER8	(4)	INV/IO	November 2023	NTL(PT)	892,857	0.30296613	173,123.33	100.0000000000	II
26	Ginnie Mae	2024-159	TG	October 30, 2024	38384YAB7	(4)	INV/IO	November 2023	NTL(SC/PT)	571,428	0.48477829	7,574,145.20	100.0000000000	II
26	Ginnie Mae	2024-184	TH	November 29, 2024	38384XZ29	(4)	INV/IO	November 2024	NTL(PT)	10,000,000	0.46504561	4,650,456.10	100.0000000000	II
26	Ginnie Mae	2024-184	TH	November 29, 2024	38384XA29	(4)	INV/IO	November 2024	NTL(PT)	90,000,000	0.46504561	41,854,104.90	100.0000000000	II
26	Ginnie Mae	2024-197	TD	December 30, 2024	38385BBA7	(4)	INV/IO	December 2024	NTL(PT)	130,000,000	0.50361768	65,470,298.40	100.0000000000	II
26	Ginnie Mae	2025-001	TH	January 30, 2025	38385CDB1	(4)	INV/IO	November 2024	NTL(SEQ AD)	30,000,000	0.76644682	22,993,404.60	100.0000000000	II

- (1) As defined under "Class Types" in Appendix I to the Base Offering Circular.
- (2) Underlying Certificate Factors are as of February 2026.
- (3) MX Class.
- (4) The Interest Rate will be calculated as described under "Terms Sheet — Interest Rates" in the related Underlying Certificate Disclosure Document.

- (5) More than 10% of the Mortgage Loans underlying this Underlying Certificate may be higher balance Mortgage Loans. See “Risk Factors” in *this Supplement*.
- (6) Class TA is backed by a previously issued Ginnie Mae REMIC certificate as outlined below:
- REMIC Class FA from 2023-165



**\$4,076,202,565**

**Government National  
Mortgage Association**

**GINNIE MAE®**

**Guaranteed REMIC  
Pass-Through Securities  
and MX Securities  
Ginnie Mae REMIC Trust 2026-025**

---

*OFFERING CIRCULAR SUPPLEMENT*  
February 23, 2026

---

