

\$1,303,175,257
Government National Mortgage Association

GINNIE MAE®

**Guaranteed REMIC Pass-Through Securities
and MX Securities**

Ginnie Mae REMIC Trust 2021-041

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-14 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 March 30, 2021.

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

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

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 1						
XI	\$ 4,337,983	3.50%	NTL(PT)	FIX/IO	38382PAA0	March 2051
XP(1)	13,836,000	2.50	PAC/AD	FIX	38382PAB8	March 2051
XZ	1,346,942	2.50	SUP	FIX/Z	38382PAC6	March 2051
Security Group 2						
IO	32,175,548	4.00	NTL(SC/PT)	FIX/IO	38382PAD4	April 2046
Security Group 3						
SA(1)	39,868,783	(5)	NTL(SC/PT)	INV/IO	38382PAE2	February 2049
SB(1)	26,877,254	(5)	NTL(SC/PT)	INV/IO	38382PAF9	March 2046
SC(1)	25,248,795	(5)	NTL(SC/PT)	INV/IO	38382PAG7	September 2047
SD(1)	11,208,327	(5)	NTL(SC/PT)	INV/IO	38382PAH5	June 2045
TB(1)	26,877,254	(5)	NTL(SC/PT)	INV/IO	38382PAJ1	March 2046
TC(1)	25,248,795	(5)	NTL(SC/PT)	INV/IO	38382PAK8	September 2047
TD(1)	11,208,327	(5)	NTL(SC/PT)	INV/IO	38382PAL6	June 2045
Security Group 4						
BI	12,500,000	2.00	NTL(PT)	FIX/IO	38382PAM4	March 2051
BN	50,000,000	1.50	PT	FIX	38382PAN2	March 2051
Security Group 5						
GA	34,364,000	1.50	PAC/AD	FIX	38382PAJ7	March 2051
GB	4,365,000	1.50	PAC/AD	FIX	38382PAQ5	December 2050
GL	104,000	2.00	PAC/AD	FIX	38382PAR3	March 2051
GM	103,000	2.50	PAC/AD	FIX	38382PAS1	March 2051
GW(1)	1,455,000	3.00	NTL(PAC/AD)	FIX/IO	38382PAT9	December 2050
GX(1)	5,727,333	3.00	NTL(PAC/AD)	FIX/IO	38382PAU6	March 2051
GY(1)	899,566	3.00	NTL(PT)	FIX/IO	38382PAV4	March 2051
IZ(1)	7,584,277	2.00	SUP	FIX/Z	38382PAW2	March 2051
IG(1)	14,017,425	3.00	NTL(PT)	FIX/IO	38382PAX0	March 2051
ZG	929,399	2.50	SUP	FIX/Z	38382PAY8	March 2051
ZX(1)	5,271,539	2.00	SC/PT	FIX/Z	38382PAZ5	February 2051
Security Group 6						
AD	22,000,000	1.50	PAC/AD	FIX	38382PBA9	March 2051
AG	7,000,000	2.00	PAC/AD	FIX	38382PBB7	March 2051
AI	10,200,000	2.50	NTL(PAC/AD)	FIX/IO	38382PBC5	March 2051
AJ	11,084,000	2.50	PAC/AD	FIX	38382PBD3	March 2051
AW	201,000	2.50	PAC/AD	FIX	38382PBE1	March 2051
AZ	6,098,861	2.50	SUP	FIX/Z	38382PBF8	March 2051
Security Group 7						
IP	1,589,751	3.50	NTL(SC/PT)	FIX/IO	38382PBG6	December 2049
PU(1)	3,709,420	1.50	SC/PT	FIX	38382PBH4	December 2049
PV(1)	6,290,580	1.50	SC/PT	FIX	38382PBJ0	July 2050
Security Group 8						
LC	36,120,645	1.50	PAC	FIX	38382PBK7	September 2046
LG	25,000,000	1.75	PT	FIX	38382PBL5	March 2051
LI	30,195,974	2.50	NTL(PT)	FIX/IO	38382PBM3	March 2051
LJ	2,500,000	1.50	SUP	FIX	38382PBN1	March 2051
LK	2,500,000	1.50	SUP	FIX	38382PBP6	March 2051
LN	2,085,145	1.50	SUP	FIX	38382PBQ4	March 2051
LW	13,534,147	1.50	PAC	FIX	38382PBR2	March 2051
Security Group 9						
TA	100,729,937	1.75	PT	FIX	38382PBS0	March 2051
TI	30,218,981	2.50	NTL(PT)	FIX/IO	38382PB78	March 2051
Security Group 10						
IY	6,000,000	2.50	NTL(PAC/AD)	FIX/IO	38382PBU5	March 2051
KW(1)	5,647,000	2.50	PAC/AD	FIX	38382PBV3	December 2050
KY(1)	1,017,000	2.50	PAC/AD	FIX	38382PBW1	March 2051
KZ	10,000,000	2.50	SUP	FIX/Z	38382PBX9	March 2051
WI	4,500,000	2.50	NTL(PAC/AD)	FIX/IO	38382PBY7	February 2051
YA(1)	53,084,000	2.50	PAC/AD	FIX	38382PBZ4	July 2049
YK	15,000,000	1.50	PAC/AD	FIX	38382PCA8	March 2051
YL	15,000,000	1.75	PAC/AD	FIX	38382PCB6	February 2051
YM	172,446	2.50	PAC/AD	FIX	38382PCC4	March 2051
YZ(1)	3,066,000	2.50	SUP	FIX/Z	38382PCD2	March 2051
ZY(1)	3,358,870	2.50	SUP	FIX/Z	38382PCE0	March 2051
Security Group 11						
DA	16,105,000	2.00	SUP/AD	FIX	38382PCF7	March 2051
DB	7,676,000	2.00	PAC II	FIX	38382PCG5	March 2051
DH(1)	100,000,000	2.00	PAC I/AD	FIX	38382PCH3	November 2050
DI	25,055,933	2.50	NTL(PT)	FIX/IO	38382PCJ9	March 2051
DZ	1,669	2.00	SUP	FIX/Z	38382PCK6	March 2051
ZD(1)	1,497,000	2.00	PAC I	FIX/Z	38382PCL4	March 2051

(Cover continued on next page)

Wells Fargo Securities

Tribal Capital Markets

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

Class of REMIC Securities	Original Principal Balance(2)	Interest Rate	Principal Type(3)	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 12						
N(1)	\$ 79,947,413	2.50%	PAC/AD	FIX	38382PCM2	March 2051
NZ	23,000,000	2.50	SUP	FIX/Z	38382PCN0	March 2051
Security Group 13						
FS	82,952,823	(5)	NTL(SC/PT)	FLT/IO	38382PCP5	October 2050
FT	1,071,428	(5)	SC/PT	FLT	38382PCQ3	February 2051
SI	82,952,823	(5)	NTL(SC/PT)	INV/IO	38382PCR1	October 2050
TS	1,500,000	(5)	SC/PT	INV	38382PCS9	February 2051
Security Group 14						
NP(1)	41,719,048	4.00	PT	FIX	38382PCT7	March 2051
Security Group 15						
MA	76,841,067	1.25	SC/PT	FIX	38382PCU4	February 2051
MB	40,000,000	1.50	SC/PT	FIX	38382PCV2	February 2051
Security Group 16						
TP(1)	17,919,000	2.00	SC/PAC/AD	FIX	38382PCW0	February 2051
TQ	4,872,904	2.00	SC/SUP	FIX	38382PCX8	February 2051
TZ	250,000	2.00	SC/PAC	FIX/Z	38382PCY6	February 2051
Security Group 17						
IQ	31,776,000	2.50	NTL(PAC/AD)	FIX/IO	38382PCZ3	March 2051
QC(1)	75,440,000	1.50	PAC/AD	FIX	38382PDA7	July 2050
QW(1)	4,000,000	1.50	PAC/AD	FIX	38382PDB5	March 2051
ZQ	20,000,000	2.50	SUP	FIX/Z	38382PDC3	March 2051
Security Group 18						
MI	15,000,000	2.00	NTL(PT)	FIX/IO	38382PDD1	March 2051
MJ	50,000,000	1.70	PT	FIX	38382PDE9	March 2051
MK	75,000,000	1.80	PT	FIX	38382PDF6	March 2051
Security Group 19						
UA(1)	65,873,000	2.00	PAC/AD	FIX	38382PDG4	October 2050
UB(1)	2,077,000	2.00	PAC/AD	FIX	38382PDH2	March 2051
UL	33,527,794	3.50	NTL(PT)	FIX/IO	38382PDJ8	March 2051
UZ	10,281,520	2.00	SUP	FIX/Z	38382PDK5	March 2051
Security Group 20						
EA	50,000,000	1.78	PT	FIX	38382PDL3	March 2051
EI	5,500,000	2.00	NTL(PT)	FIX/IO	38382PDM1	March 2051
Security Group 21						
EB	75,000,000	1.97	PT	FIX	38382PDN9	March 2051
IE	1,125,000	2.00	NTL(PT)	FIX/IO	38382PDP4	March 2051
Residual						
RR	0	0.00	NPR	NPR	38382PDQ2	March 2051

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

AVAILABLE INFORMATION

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

- this Offering Circular Supplement (this “Supplement”),
- the Base Offering Circular and
- in the case of the Group 2, 3, 5, 7, 13, 15 and 16 securities, each disclosure document relating to the Underlying Certificates (the “Underlying Certificate Disclosure Documents”).

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

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

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

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TERMS SHEET

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

Sponsor: Wells Fargo Bank, N.A.

Co-Sponsor: Tribal Capital Markets, LLC

Trustee: U.S. Bank National Association

Tax Administrator: The Trustee

Closing Date: March 30, 2021

Distribution Date: The 20th day of each month or, if the 20th day is not a Business Day, the first Business Day thereafter, commencing in April 2021.

Trust Assets:

<u>Trust Asset Group or Subgroup⁽²⁾</u>	<u>Trust Asset Type</u>	<u>Certificate Rate</u>	<u>Original Term To Maturity (in years)</u>
1	Ginnie Mae II	3.50%	30
2	Underlying Certificates	(1)	(1)
3A	Underlying Certificates	(1)	(1)
3B	Underlying Certificates	(1)	(1)
3C	Underlying Certificates	(1)	(1)
3D	Underlying Certificate	(1)	(1)
4	Ginnie Mae II	2.00%	30
5A	Ginnie Mae II	3.00%	30
5B	Ginnie Mae II	3.00%	30
5C	Underlying Certificate	(1)	(1)
6	Ginnie Mae II	2.50%	30
7A	Underlying Certificate	(1)	(1)
7B	Underlying Certificates	(1)	(1)
8	Ginnie Mae II	2.50%	30
9	Ginnie Mae II	2.50%	30
10A	Ginnie Mae II	2.50%	30
10B	Ginnie Mae II	2.50%	30
11	Ginnie Mae II	2.50%	30
12	Ginnie Mae II	2.50%	30
13A	Underlying Certificate	(1)	(1)
13B	Underlying Certificates	(1)	(1)
14A	Ginnie Mae II	4.00%	30
14B	Ginnie Mae I	4.00%	30
15A	Underlying Certificate	(1)	(1)
15B	Underlying Certificate	(1)	(1)

<u>Trust Asset Group or Subgroup⁽²⁾</u>	<u>Trust Asset Type</u>	<u>Certificate Rate</u>	<u>Original Term To Maturity (in years)</u>
16	Underlying Certificates	(1)	(1)
17	Ginnie Mae II	2.50%	30
18	Ginnie Mae II	2.00%	30
19	Ginnie Mae II	3.50%	30
20	Ginnie Mae II	2.00%	30
21	Ginnie Mae II	2.00%	30

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

(2) The Group 3, 5, 7, 10, 13, 14 and 15 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. 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, 4, 6, 8 through 12, 14 and 17 through 21 and Subgroup 5A and 5B Trust Assets⁽¹⁾:

<u>Principal Balance</u>	<u>Weighted Average Remaining Term to Maturity (in months)</u>	<u>Weighted Average Loan Age (in months)</u>	<u>Weighted Average Mortgage Rate⁽²⁾</u>
Group 1 Trust Assets			
\$15,182,942	336	18	4.006%
Group 4 Trust Assets			
\$50,000,000 ⁽³⁾	359	0	2.332%
Subgroup 5A Trust Assets			
\$22,806,756	356	4	3.404%
19,245,521	345	10	3.381%
<u>\$42,052,277</u>			
Subgroup 5B Trust Assets			
\$5,397,399	358	1	3.332%
Group 6 Trust Assets			
\$46,383,861 ⁽³⁾	357	2	2.894%
Group 8 Trust Assets			
\$81,739,937	357	3	2.941%
Group 9 Trust Assets			
\$100,729,937	356	3	3.195%
Subgroup 10A Trust Assets			
\$87,814,000	351	1	2.931%
Subgroup 10B Trust Assets			
\$18,531,316	352	2	2.920%

<u>Principal Balance</u>	<u>Weighted Average Remaining Term to Maturity (in months)</u>	<u>Weighted Average Loan Age (in months)</u>	<u>Weighted Average Mortgage Rate⁽²⁾</u>
Group 11 Trust Assets			
\$125,279,669	354	3	2.868%
Group 12 Trust Assets			
\$102,947,413	350	1	2.886%
Subgroup 14A Trust Assets			
\$25,323,547	251	99	4.348%
Subgroup 14B Trust Assets			
\$16,395,501	232	117	4.500%
Group 17 Trust Assets			
\$99,440,000	358	2	2.984%
Group 18 Trust Assets			
\$125,000,000	357	2	2.470%
Group 19 Trust Assets			
\$78,231,520	350	6	3.865%
Group 20 Trust Assets			
\$50,000,000	355	4	2.420%
Group 21 Trust Assets			
\$75,000,000 ⁽³⁾	359	0	2.400%

⁽¹⁾ As of March 1, 2021.

⁽²⁾ The Mortgage Loans underlying the Group 1, 4, 6, 8 through 12 and 17 through 21 and Subgroup 5A, 5B and 14A Trust Assets may bear interest at rates ranging from 0.25% to 1.50% per annum above the related Certificate Rate.

⁽³⁾ More than 10% of the Mortgage Loans underlying the Group 4, 6 and 21 Trust Assets may be higher balance Mortgage Loans. See “Risk Factors” in this Supplement.

The actual remaining terms to maturity, loan ages and, in the case of the Group 1, 4, 6, 8 through 12 and 17 through 21 and Subgroup 5A, 5B and 14A Trust Assets, Mortgage Rates of many of the Mortgage Loans underlying the Group 1, 4, 6, 8 through 12, 14 and 17 through 21 and Subgroup 5A and 5B Trust Assets will differ from the weighted averages shown above, perhaps significantly. See “The Trust Assets — The Mortgage Loans” in this Supplement.

Characteristics of the Group 2, 3, 7, 13, 15 and 16 and Subgroup 5C 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 one-month LIBOR (hereinafter referred to as “LIBOR”) or a 30-day compounded average of the Secured Overnight Financing Rate (“SOFR”) (hereinafter referred to as “Compounded SOFR”) as follows:

<u>Class</u>	<u>Interest Rate Formula(1)</u>	<u>Initial Interest Rate(2)</u>	<u>Minimum Rate</u>	<u>Maximum Rate</u>	<u>Delay (in days)</u>	<u>LIBOR or Compounded SOFR for Minimum Interest Rate</u>
Security Group 3						
SA	6.05% – LIBOR	5.939120000%	0.0%	6.050000%	0	6.0500%
SB	6.05% – LIBOR	5.939120000%	0.0%	6.050000%	0	6.0500%
SC	6.05% – LIBOR	5.939120000%	0.0%	6.050000%	0	6.0500%
SD	6.05% – LIBOR	5.939120000%	0.0%	6.050000%	0	6.0500%
SE	6.05% – LIBOR	5.939120000%	0.0%	6.050000%	0	6.0500%
TB	6.10% – LIBOR	0.050000000%	0.0%	0.050000%	0	6.1000%
TC	6.20% – LIBOR	0.150000000%	0.0%	0.150000%	0	6.2000%
TD	6.25% – LIBOR	0.200000000%	0.0%	0.200000%	0	6.2500%
Security Group 13						
FS	Compounded SOFR + 0.20%	0.220000000%	0.2%	2.000000%	0	0.0000%
FT	LIBOR + 0.50%	0.606000000%	0.5%	3.000000%	0	0.0000%
SI	1.80% – Compounded SOFR	1.780000000%	0.0%	1.800000%	0	1.8000%
TS	1.785714% – (LIBOR x 0.71428534)	1.709999754%	0.0%	1.785714%	0	2.5000%

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

Class TE is a Weighted Average Coupon Class that will accrue interest during each Accrual Period at an equivalent annualized rate derived by aggregating the accrued interest on its related REMIC Classes for such Accrual Period expressed as a percentage of its outstanding notional balance for such Accrual Period. The approximate initial Interest Rate for Class TE, which will be in effect for the first Accrual Period, is 0.11641%.

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

SECURITY GROUP 1

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

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

2. To XZ, until retired
3. To XP, without regard to its Scheduled Principal Balance, until retired

SECURITY GROUP 4

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

SECURITY GROUP 5

The Subgroup 5A Principal Distribution Amount, the Subgroup 5B Principal Distribution Amount, the Subgroup 5C Principal Distribution Amount, the GZ Accrual Amount and the ZG Accrual Amount will be allocated as follows:

- The Subgroup 5A Principal Distribution Amount and the GZ Accrual Amount in the following order of priority:
 1. Sequentially, to GA and GL, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. To GZ, until retired
 3. Sequentially, to GA and GL, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
- The Subgroup 5B Principal Distribution Amount and the ZG Accrual Amount in the following order of priority:
 1. Sequentially, to GB and GM, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. To ZG, until retired
 3. Sequentially, to GB and GM, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired
- The Subgroup 5C Principal Distribution Amount to ZX, until retired

SECURITY GROUP 6

The Group 6 Principal Distribution Amount and the AZ Accrual Amount will be allocated in the following order of priority:

1. To AD, AG, AJ and AW, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date in the following order of priority:
 - a. Concurrently, to AD, AG and AJ, pro rata, until retired
 - b. To AW, until retired
2. To AZ, until retired
3. To AD, AG, AJ and AW, in the same manner and priority as step 1. above, but without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 7

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

- The Subgroup 7A Principal Distribution Amount to PU, until retired
- The Subgroup 7B Principal Distribution Amount to PV, until retired

SECURITY GROUP 8

The Group 8 Principal Distribution Amount will be allocated, concurrently, as follows:

1. 30.5848045858% to LG, until retired
2. 69.4151954142% in the following order of priority:
 - a. Sequentially, to LC and LW, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 - b. Concurrently, to LJ, LK and LN, pro rata, until retired
 - c. Sequentially, to LC and LW, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 9

The Group 9 Principal Distribution Amount will be allocated to TA, until retired

SECURITY GROUP 10

The Subgroup 10A Principal Distribution Amount, the Subgroup 10B Principal Distribution Amount, the KZ Accrual Amount, the YZ Accrual Amount and the ZY Accrual Amount will be allocated as follows:

- The KZ Accrual Amount in the following order of priority:
 1. Sequentially, to YA, KW and KY, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. To KZ, until retired
- The YZ Accrual Amount in the following order of priority:
 1. To YK, until reduced to its Scheduled Principal Balance for that Distribution Date
 2. To YZ, until retired
- The Subgroup 10A Principal Distribution Amount, concurrently, as follows:
 1. 79.4269706425% in the following order of priority:
 - a. Sequentially, to YA, KW and KY, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 - b. To KZ, until retired
 - c. Sequentially, to YA, KW and KY, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

2. 20.5730293575% in the following order of priority:

- a. To YK, until reduced to its Scheduled Principal Balance for that Distribution Date
 - b. To YZ, until retired
 - c. To YK, without regard to its Scheduled Principal Balance, until retired
- The Subgroup 10B Principal Distribution Amount and the ZY Accrual Amount in the following order of priority:
 1. Sequentially, to YL and YM, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. To ZY, until retired
 3. Sequentially, to YL and YM, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 11

The Group 11 Principal Distribution Amount, the DZ Accrual Amount and the ZD Accrual Amount will be allocated as follows:

- The DZ Accrual Amount, sequentially, to DA and DZ, in that order, until retired
- The ZD Accrual Amount, sequentially, to DH and ZD, in that order, until retired
- The Group 11 Principal Distribution Amount in the following order of priority:
 1. Sequentially, to DH and ZD, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date:
 2. To DB, until reduced to its Scheduled Principal Balance for that Distribution Date
 3. Sequentially, to DA and DZ, in that order, until retired
 4. To DB, without regard to its Scheduled Principal Balance, until retired
 5. Sequentially, to DH and ZD, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 12

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

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

SECURITY GROUP 13

The Group 13 Principal Distribution Amount will be allocated, concurrently, to FT and TS, pro rata, until retired

SECURITY GROUP 14

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

SECURITY GROUP 15

The Subgroup 15A Principal Distribution Amount and the Subgroup 15B Principal Distribution Amount will be allocated as follows:

- The Subgroup 15A Principal Distribution Amount, to MA, until retired
- The Subgroup 15B Principal Distribution Amount, to MB, until retired

SECURITY GROUP 16

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

- The TZ Accrual Amount, sequentially, to TP and TZ, in that order, until retired
- The Group 16 Principal Distribution Amount in the following order of priority:
 1. Sequentially, to TP and TZ, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
 2. To TQ, until retired
 3. Sequentially, to TP and TZ, in that order, without regard to their Aggregate Scheduled Principal Balance, until retired

SECURITY GROUP 17

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

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

SECURITY GROUP 18

The Group 18 Principal Distribution Amount will be allocated, concurrently, to MJ and MK, pro rata, until retired

SECURITY GROUP 19

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

1. Sequentially, to UA and UB, in that order, until reduced to their Aggregate Scheduled Principal Balance for that Distribution Date
2. To UZ, until retired

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

SECURITY GROUP 20

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

SECURITY GROUP 21

The Group 21 Principal Distribution Amount will be allocated to EB, 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:

<u>Security Group</u>	<u>Structuring Ranges</u>
PAC Classes	
1 XP	300% PSA through 390% PSA
5 GA and GL (in the aggregate)	160% PSA through 300% PSA
5 GB and GM (in the aggregate)	160% PSA through 300% PSA
6 AD, AG, AJ and AW (in the aggregate)	225% PSA through 350% PSA
8 LC and LW (in the aggregate)	150% PSA through 225% PSA
10 KW, KY and YA (in the aggregate)	137% PSA through 242% PSA
10 YK	150% PSA through 225% PSA
10 YL and YM (in the aggregate)	125% PSA through 250% PSA
12 N	125% PSA through 300% PSA
16 TP and TZ (in the aggregate)	175% PSA through 325% PSA
17 QC and QW (in the aggregate)	125% PSA through 275% PSA
19 UA and UB (in the aggregate)	175% PSA through 275% PSA
PAC I Classes	
11 DH and ZD (in the aggregate)	150% PSA through 275% PSA
PAC II Class	
11 DB	185% PSA through 275% 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, with respect to each Class other than Class ZX, will be distributable as principal as set forth in this Terms Sheet under “Allocation of Principal.”

Principal will be distributed to Class ZX when received as principal from the related Underlying Certificate, as set forth in this Terms Sheet under “Allocation of Principal.” The related Underlying Certificate is also an Accrual Class. Interest will accrue on the Underlying Certificate at the rate set forth on the front cover of the related Underlying Certificate Disclosure Document. However, no interest will be distributed to the Underlying Certificate as interest, but will constitute an Accrual Amount with respect to the related Underlying Trust, which will be added to the Class Principal Balance of the related Underlying Certificate on each Distribution Date and will be distributable as principal as set forth in the Terms Sheet of the related Underlying Certificate Disclosure Document.

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

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
Security Group 1		
IX	\$ 5,929,714	42.8571428571% of XP (PAC/AD Class)
XI	4,337,983	28.5714285714% of the Group 1 Trust Assets
Security Group 2		
IO	\$ 32,175,548	100% of the Group 2 Trust Assets
Security Group 3		
SA	\$ 39,868,783	100% of the Subgroup 3A Trust Assets
SB	26,877,254	100% of the Subgroup 3B Trust Assets
SC	25,248,795	100% of the Subgroup 3C Trust Assets
SD	11,208,327	100% of the Subgroup 3D Trust Assets
SE	103,203,159	100% of the Group 3 Trust Assets
TB	26,877,254	100% of the Subgroup 3B Trust Assets
TC	25,248,795	100% of the Subgroup 3C Trust Assets
TD	11,208,327	100% of the Subgroup 3D Trust Assets
TE	\$ 26,877,254	100% of the Subgroup 3B Trust Assets
	25,248,795	100% of the Subgroup 3C Trust Assets
	11,208,327	100% of the Subgroup 3D Trust Assets
	<u>\$ 63,334,376</u>	
Security Group 4		
BI	\$ 12,500,000	25% of BN (PT Class)
Security Group 5		
GI	\$ 5,727,333	16.6666666667% of GA (PAC/AD Class)
	1,455,000	33.3333333333% of GB (PAC/AD Class)
	14,017,425	33.3333333333% of the Subgroup 5A Trust Assets
	899,566	16.6666666667% of the Subgroup 5B Trust Assets
	<u>\$ 22,099,324</u>	
GW	\$ 1,455,000	33.3333333333% of GB (PAC/AD Class)
GX	5,727,333	16.6666666667% of GA (PAC/AD Class)
GY	899,566	16.6666666667% of the Subgroup 5B Trust Assets
IG	14,017,425	33.3333333333% of the Subgroup 5A Trust Assets
Security Group 6		
AI	\$ 10,200,000	35.1724137931% of AD and AG (in the aggregate) (PAC/AD Classes)
Security Group 7		
IP	\$ 1,589,751	42.8571428571% of PU (SC/PT Class)
Security Group 8		
LI	\$ 30,195,974	36.9415195414% of the Group 8 Trust Assets
Security Group 9		
TI	\$ 30,218,981	30% of TA (PT Class)
Security Group 10		
IK	\$ 35,238,600	60% of KW and YA (in the aggregate) (PAC/AD Classes)
IY	6,000,000	40% of YK (PAC/AD Class)
KI	35,848,800	60% of KW, KY and YA (in the aggregate) (PAC/AD Classes)
WI	4,500,000	30% of YL (PAC/AD Class)
YI	31,850,400	60% of YA (PAC/AD Class)

<u>Class</u>	<u>Original Class Notional Balance</u>	<u>Represents Approximately</u>
Security Group 11		
DI	\$ 25,055,933	20% of the Group 11 Trust Assets
ID	40,000,000	40% of DH (PAC I/AD Class)
Security Group 12		
NI	\$ 39,973,706	50% of N (PAC/AD Class)
Security Group 13		
FS	\$ 82,952,823	100% of the Subgroup 13A Trust Assets
SI	82,952,823	100% of the Subgroup 13A Trust Assets
Security Group 14		
IN	\$ 31,289,286	75% of NP (PT Class)
Security Group 16		
IT	\$ 4,479,750	25% of TP (SC/PAC/AD Class)
Security Group 17		
IQ	\$ 31,776,000	40% of QC and QW (in the aggregate) (PAC/AD Classes)
QI	15,088,000	20% of QC (PAC/AD Class)
QX	15,888,000	20% of QC and QW (in the aggregate) (PAC/AD Classes)
Security Group 18		
MI	\$ 15,000,000	12% of MJ and MK (in the aggregate) (PT Classes)
Security Group 19		
IU	\$ 23,526,071	35.7142857143% of UA (PAC/AD Class)
IV	19,414,285	28.5714285714% of UA and UB (in the aggregate) (PAC/AD Classes)
UI	33,527,794	42.8571428571% of the Group 19 Trust Assets
Security Group 20		
EI	\$ 5,500,000	11% of EA (PT Class)
Security Group 21		
IE	\$ 1,125,000	1.5% of EB (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 LIBOR and Compounded SOFR, as applicable, will affect the yields on the floating rate, inverse floating rate and weighted average coupon securities. If LIBOR or Compounded SOFR, as applicable, performs differently from what you expect, the yield on the floating rate, inverse floating rate and weighted average coupon securities may be lower than you expect. Lower levels of LIBOR or Compounded SOFR, as applicable, will generally reduce the yield on floating rate securities; higher levels of

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

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

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

The rate of payments on the underlying certificates will directly affect the rate of payments on the group 2, 3, 5, 7, 13, 15 and 16 securities. The underlying certificates will be sensitive in varying degrees to:

- the rate of payments of principal (including prepayments) of the related mortgage loans, and

- the priorities for the distribution of principal among the classes of the related underlying series.

As described in the related underlying certificate disclosure documents, one of the underlying certificates included in trust asset subgroup 7B 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 underlying certificates included in trust asset subgroups 5C and 13B are classes that provide support to other classes, and they are entitled to receive principal distributions only if scheduled payments have been made on other specified classes of the related underlying series (or if specified classes have been retired). Accordingly, these underlying certificates may receive no principal distributions for extended periods of time or may receive principal payments that vary widely from period to period.

In addition, the principal entitlements of and the reductions in notional balance of certain of the underlying certificates included in trust asset subgroups 3B, 7A and 7B on any payment date are calculated, directly or indirectly, on the basis of schedules; no assurance can be given that the underlying certificates will adhere to their schedules. Further, prepayments on the related mortgage loans may have occurred at rates faster or slower than those initially assumed.

The trust assets underlying one of the underlying certificates included in trust asset subgroup 7B are also previously issued certificates that represent beneficial ownership interests in separate trusts. The rate of payments on the previously issued certificates backing this underlying certificate will directly affect the timing and rate of payments on the class PT and PV securities. You should read the related underlying certificate disclosure documents, including the risk

factors contained therein, to understand the payments on and related risks of the previously issued certificates backing this underlying certificate.

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

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

Changes to, the elimination of, and uncertainty with respect to, LIBOR could adversely affect your investment. As

discussed under “Description of the Securities — Interest Rate Indices — Determination of LIBOR — ICE LIBOR” in the base offering circular, all LIBOR tenors relevant to the securities will cease to be published or will no longer be representative after June 30, 2023. Investors in financial instruments linked to LIBOR will likely experience disparate outcomes based on relevant contractual terms and related amendment provisions, market or product type, jurisdiction, and a host of other factors. There can be no assurance that legislative or regulatory actions will dictate what happens when LIBOR ceases to be available or is no longer representative or if such actions will provide a viable alternative or substitute rate for LIBOR. In addition, although the Alternative Reference Rates Committee (“ARRC”) was created to identify best practices for market participants regarding alternative interest rates, there can be no assurance that broadly accepted industry practices will develop either before or after LIBOR ceases to be available or is no longer representative. It is not possible to predict the impact that disparate outcomes, the availability or unavailability of LIBOR or alternative rates, divergent industry practices or any other reforms related to LIBOR that may be adopted in the U.S., U.K. or elsewhere will have on the performance, trading market or value of financial instruments, including securities with an interest rate based on LIBOR (“LIBOR classes”).

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

lators or the ARRC, and there can be no assurance whether or when those actions will be taken. Further, there can be no assurance that those actions or related events will align with similar events in the market generally or in other parts of the financial markets, such as the derivatives market.

The ARRC Endorsed Terms provide for various alternative benchmarks based on availability: the first two alternatives involve SOFR, and the last two alternatives are not currently specified. SOFR is a secured, risk-free, overnight rate that is calculated based on different criteria than LIBOR, which is an unsecured rate reflecting counterparty risk. See “Description of the Securities — Interest Rate Indices — Determination of SOFR — General” in the base offering circular for more information about SOFR and the market for securities indexed to SOFR. Accordingly, SOFR and LIBOR may diverge, particularly in times of macroeconomic stress. The Federal Reserve Bank of New York began to publish SOFR in April 2018 and has published historical indicative SOFR and accompanying volumes from August 2014 to March 2018. The Federal Reserve Bank of New York also began to publish 30-, 90- and 180-day compounded averages of SOFR in March 2020. Investors should not rely on historical changes or trends in SOFR as indicative of future changes. Over the lives of LIBOR classes, SOFR may diverge from historical or indicative data.

Term SOFR, which is the first alternative benchmark specified in the ARRC Endorsed Terms, is a prospective term rate based on SOFR currently under development, and there can be no assurance that its development will be completed at any time either before or after the benchmark replacement date. If term SOFR is unavailable as of the benchmark replacement date, the next alternative benchmark is compounded SOFR. As a benchmark replacement for LIBOR, compounded SOFR is a compounded average for which there are multiple methodologies that may also diverge from LIBOR. In addition, the methodology for calculating compounded SOFR as a LIBOR replacement may differ from the methodology for calculating Compounded SOFR for SOFR classes, as described under “Description of the Securities — Interest Dis-

tributions — Floating Rate and Inverse Floating Rate Classes” in this supplement. There can be no assurance that compounded SOFR as a LIBOR replacement will be the same as, or similar to, Compounded SOFR for SOFR classes.

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

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

any date as a result of its determination that an alternative higher on the list of ARRC Endorsed Terms is not administratively feasible as of such date and such higher alternative subsequently becomes administratively feasible (as determined by Ginnie Mae in its sole discretion), then Ginnie Mae may elect to replace the previously selected alternative with such higher alternative. Any of the foregoing determinations will be at the sole discretion of Ginnie Mae and may adversely affect the return on LIBOR classes, the trading market for such classes and the value of such classes. None of the foregoing determinations, or the application thereof to payment calculations on LIBOR classes, will be subject to the approval of security holders.

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

An investment in the class FS and SI 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 class FS and SI secu-

rities may fluctuate more than debt securities linked to less volatile indices.

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

The interest rates of the class FS and SI securities will be based on Compounded SOFR unless and until Ginnie Mae determines, in its sole discretion, that term SOFR has become operationally, administratively and technically feasible. If Ginnie Mae makes that determination, Ginnie Mae will convert the interest rates of the class FS and SI securities from Compounded SOFR to term SOFR, a prospective term rate based on SOFR currently under development by the Federal Reserve Bank of New York. In connection with that conversion, Ginnie Mae may, in its sole discretion and without the consent of any security holders, change the calculation methodology or spread, add or subtract a rate adjustment and make other conforming changes with respect to the class FS and SI securities, as described under “Description of the Securities — Interest Rate Indices — Replacement Rate Conforming Changes” in the base offering circular. There can be no assurance that the interest rates of the class FS and SI securities will eventually be based on term SOFR or, if based on term SOFR in the future, that the resulting interest rates will yield the same or similar economic results over the lives of the affected securities relative to the results that would have occurred had the interest rates remained based on Compounded SOFR or that the market value will not decrease due to the move from Compounded SOFR to term SOFR.

All aspects of the conversion will be at the sole discretion of Ginnie Mae, which could lead to volatility in the interests rates of or adversely affect the return on the class FS and SI securities,

the trading market for such securities and the value of such securities. In addition, the development and implementation of term SOFR is dependent upon the Federal Reserve Bank of New York, so operational or system constraints at the Federal Reserve Bank of New York could adversely affect the ability to transition to term SOFR if it is developed and to implement any conforming changes.

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

Interest on the class FS and SI securities will be determined using a replacement rate if SOFR is no longer available, which could adversely affect the value of your investment in the class FS and SI securities. Because SOFR is published by the Federal Reserve Bank of New York based on data received from other sources, neither Ginnie Mae nor the trustee has any control over its determination, calculation or publication. The Federal Reserve Bank of New York has noted that it may alter the methods of calculation, publication schedule, rate revision practices or availability of SOFR at any time without notice. There can be no assurance that SOFR will not be discontinued or fundamentally altered in a manner that is materially adverse to the interests of investors in the class FS and SI securities.

If SOFR is no longer published or cannot be used, the amount of interest payable on the class FS and SI securities will be determined using a replacement rate, as described under “Description of the Securities — Interest Rate Indices — Determination of SOFR” in the base offering circular. Ginnie Mae will have the sole discretion to make conforming changes in connection with any replacement rate without the consent of security holders, as described under “Description of the Securities — Interest Rate Indices” in the base offering circular. This could reduce the amount of interest payable on the class FS and SI securities, which could adversely affect the return on, value of, and

market for, the class FS and SI securities. Furthermore, there can be no assurance that the characteristics of any replacement rate will be similar to SOFR or that any replacement rate will produce the economic equivalent of SOFR.

The securities may not be a suitable investment for you. The securities, especially the group 2, 3, 5, 7, 13, 15 and 16 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 on or 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, 4, 6, 8 through 12, 14 and 17 through 21 and Subgroups 5A and 5B)

The Subgroup 14B Trust Assets are either:

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

Each Mortgage Loan underlying a Ginnie Mae I MBS Certificate bears interest at a Mortgage Rate 0.50% per annum greater than the related Certificate Rate. The difference between the Mortgage Rate and the Certificate Rate is used to pay the related servicers of the Mortgage Loans a monthly servicing fee and Ginnie Mae a fee for its guaranty of the Ginnie Mae I MBS Certificate of 0.44% per annum and 0.06% per annum, respectively, of the outstanding principal balance of the Mortgage Loan.

The Group 1, 4, 6, 8 through 12 and 17 through 21 and Subgroup 5A, 5B and 14A Trust Assets are either:

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

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

The Underlying Certificates (Groups 2, 3, 7, 13, 15 and 16 and Subgroup 5C)

The Group 2, 3, 7, 13, 15 and 16 and Subgroup 5C Trust Assets are Underlying Certificates that represent beneficial ownership interests in one or more separate trusts, the assets of which evidence direct or indirect beneficial ownership interests in certain Ginnie Mae Certificates. Each Underlying Certificate constitutes all or a portion of a class of a separate Series of certificates described in the related Underlying Certificate Disclosure Document. Each Underlying Certificate Disclosure Document may be obtained from the Information Agent as described under “Available Information” in this Supplement or on ginniemae.gov. Investors are cautioned that material changes in facts and circumstances may have occurred since the date of each Underlying Certificate Disclosure Document, including changes in prepayment rates, prevailing interest rates and other economic factors, which may limit the usefulness of, and be directly contrary to the assumptions used in preparing the information included in, the offering document. See “*Underlying Certificates*” in the *Base Offering Circular*.

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

The Mortgage Loans

The Mortgage Loans underlying the Group 1, 4, 6, 8 through 12, 14 and 17 through 21 and Subgroup 5A and 5B 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, 4, 6, 8

through 12, 14 and 17 through 21 and Subgroup 5A and 5B Trust Assets” and the general characteristics described in the Base Offering Circular. The Mortgage Loans will consist of first lien, single-family, fixed rate, residential mortgage loans that are insured or guaranteed by the Federal Housing Administration, the United States Department of Veterans Affairs, Rural Development (formerly the Rural Housing Service) or the United States Department of Housing and Urban Development (“HUD”). See *“The Ginnie Mae Certificates — General” in the Base Offering Circular.*

Specific information regarding the characteristics of the Mortgage Loans underlying the Trust MBS is not available. For purposes of this Supplement, certain assumptions have been made regarding the remaining terms to maturity, loan ages and, in the case of the Group 1, 4, 6, 8 through 12 and 17 through 21 and Subgroup 5A, 5B and 14A Trust Assets, Mortgage Rates of the Mortgage Loans underlying the Trust MBS. However, the actual remaining terms to maturity, loan ages and, in the case of the Group 1, 4, 6, 8 through 12 and 17 through 21 and Subgroup 5A, 5B and 14A Trust Assets, Mortgage Rates of many of the Mortgage Loans will differ from the characteristics assumed, perhaps significantly. This will be the case even if the weighted average characteristics of the Mortgage Loans are the same as the assumed characteristics. Small differences in the characteristics of the Mortgage Loans can have a significant effect on the Weighted Average Lives and yields of the Securities. See *“Risk Factors” and “Yield, Maturity and Prepayment Considerations” in this Supplement.*

The Trustee Fee

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

GINNIE MAE GUARANTY

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

DESCRIPTION OF THE SECURITIES

General

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

Form of Securities

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

The Residual Securities will not be issued in book-entry form but will be issued in fully registered, certificated form and may be transferred or exchanged, subject to the transfer restrictions applicable to

Residual Securities set forth in the Trust Agreement, at the Corporate Trust Office of the Trustee. See “Description of the Securities — Forms of Securities; Book-Entry Procedures” in the Base Offering Circular.

Each Regular and MX Class (other than the Increased Minimum Denomination Classes) will be issued in minimum dollar denominations of initial principal balance of \$1,000 and integral multiples of \$1 in excess of \$1,000. The Increased Minimum Denomination Classes will be issued in minimum denominations that equal \$100,000 in initial 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 (other than Classes FS and SI, which will be based initially on Compounded SOFR as described below) will be based on LIBOR. The Trustee or its agent will determine LIBOR on the basis of the ICE LIBOR method, as described under “Description of the Securities — Interest Rate Indices — Determination of LIBOR” in the Base Offering Circular. In the case of the Group 3 Securities, the Trustee or its agent will use the same values of LIBOR as are used for the related Underlying Certificates.

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

The Interest Rate for Classes FS and SI will be based initially on Compounded SOFR with a Corresponding Tenor of 30 days. The Trustee or its agent will determine Compounded SOFR as described under “Description of the Securities — Interest Rate Indices — Determination of SOFR” in the Base Offering Circular.

If at any time, Ginnie Mae determines, in its sole discretion, that Term SOFR has become operationally, administratively and technically feasible, Ginnie Mae may designate Term SOFR and related positive or negative adjustments, spreads or methodology changes as a Replacement Rate for Classes FS and SI and instruct the Trustee in writing to replace Compounded SOFR with such Replacement Rate for all purposes relating to such Classes in respect of such determination on such date and all determinations on subsequent dates. Ginnie Mae will not do so unless Ginnie Mae and the Trustee receive a Replacement Rate Tax Opinion. In connection with the implementation of Term SOFR as a Replacement Rate for SOFR Classes, Ginnie Mae will have the right to make other Conforming Changes from time to time without the consent of security holders or any other party, as described under “Description of the Securities — Interest Rate Indices” and “ — Interest Rate Indices — Determination of SOFR — Conversion of Simple SOFR and Compounded SOFR Classes to Term SOFR” in the Base Offering Circular.

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

Weighted Average Coupon Class

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

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

Accrual Classes

Each of Classes AZ, DZ, GZ, KZ, NZ, TZ, UZ, XZ, YZ, ZD, ZG, ZQ, ZX and ZY is an Accrual Class. Interest will accrue on the Accrual Classes and be distributed as described under "Terms Sheet — Accrual Classes" in this Supplement.

Principal Distributions

The Principal Distribution Amount for each Group 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. With respect to the Subgroup 5C Trust Assets, the related Principal Distribution Amount shall include any Accrual Amount distributed as principal on the related Underlying Certificate as described in the related Underlying Certificate Disclosure Document. Investors can calculate the amount of principal to be distributed with respect to any Distribution Date by using the Class Factors published in the preceding and current months. See "*— Class Factors*" below.

Categories of Classes

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

Notional Classes

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

Residual Securities

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

Class Factors

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

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

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

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

Termination

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

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

Modification and Exchange

All or a portion of the Classes of REMIC Securities specified on the front cover may be exchanged for a proportionate interest in the related MX Class or Classes shown on Schedule I to this Supplement. Similarly, all or a portion of the related MX Class or Classes may be exchanged for proportionate interests in the related Class or Classes of REMIC Securities and, in the case of Combinations 1, 7, 8, 9, 11, 13, 14, 15, 16, 17, 18 and 19, 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, 7, 8, 9, 11, 13, 14, 15, 16, 17, 18 and 19, the related REMIC Securities may be exchanged for proportionate interests in various subcombinations of MX Classes. Similarly, all or a portion of these MX Classes may be exchanged for proportionate interests in the related REMIC Securities or in other subcombinations of the related MX Classes. Each subcombination may be effected only in proportions that result in the principal and interest entitlements of the Securities received being equal to the entitlements of the Securities surrendered. *See the example under “Description of the Securities — Modification and Exchange” in the Base Offering Circular.*

A Beneficial Owner proposing to effect an exchange must notify the Trustee through the Beneficial Owner’s Book-Entry Depository participant. This notice must be received by the Trustee not later than two Business Days before the proposed exchange date. The exchange date can be any Business Day other than the last Business Day of the month. The notice must contain the outstanding principal or notional balances of the Securities to be included in the exchange and the proposed exchange date. The notice is required to be delivered to the Trustee by email to USBGNMATEam@usbank.com or in writing at its Corporate Trust Office at U.S. Bank National Association, One Federal Street, 3rd Floor, Boston, Massachusetts, 02110, Attention: Ginnie Mae 2021-041. The Trustee may be contacted by telephone at (617) 603-6451 and by fax at (617) 603-6644.

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

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

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

YIELD, MATURITY AND PREPAYMENT CONSIDERATIONS

General

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

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

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

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

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

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

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

Investors in the Group 2, 3, 5, 7, 13, 15 and 16 Securities are urged to review the discussion under "Risk Factors — The rate of payments on the underlying certificates will directly affect the rate of payments on the group 2, 3, 5, 7, 13, 15 and 16 securities" in this Supplement.

Accretion Directed Classes

Classes AD, AG, AJ, AW, DA, DH, GA, GB, GL, GM, KW, KY, N, QC, QW, TP, UA, UB, XP, YA, YK, YL and YM are Accretion Directed Classes. The related Accrual Amount will be applied to making principal distributions on those Classes as described in this Supplement. Each of Classes AI, GW, GX, IQ, IY and WI 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 Amount, 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 Class will receive principal payments in accordance with a schedule calculated on the basis of, among other things, a Structuring Range. 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 Class exhibits an Effective Range of constant prepayment rates at which such Class will receive Scheduled Payments. That range may differ from the Structuring Range used to create the

related principal balance schedule. Based on the Modeling Assumptions, the *initial* Effective Ranges for the PAC Classes are as follows:

<u>Security Group</u>	<u>Initial Effective Ranges</u>
PAC Classes	
1 XP	300% PSA through 390% PSA
5 GA and GL (in the aggregate)	160% PSA through 300% PSA
5 GB and GM (in the aggregate)	160% PSA through 300% PSA
6 AD, AG, AJ and AW (in the aggregate)	225% PSA through 350% PSA
8 LC and LW (in the aggregate)	150% PSA through 225% PSA
10 KW, KY and YA (in the aggregate)	137% PSA through 242% PSA
10 YK	147% PSA through 237% PSA
10 YL and YM (in the aggregate)	125% PSA through 250% PSA
12 N	125% PSA through 300% PSA
16 TP and TZ (in the aggregate)	175% PSA through 325% PSA
17 QC and QW (in the aggregate)	125% PSA through 275% PSA
19 UA and UB (in the aggregate)	175% PSA through 275% PSA
PAC I Classes	
11 DH and ZD (in the aggregate)	150% PSA through 275% PSA
PAC II Class	
11 DB	185% PSA through 275% 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 PAC I Classes will be supported by the PAC II Class and the related Support Classes.
- The principal payment stability of the PAC II Class will be supported by the related Support Classes.

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 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. If the initial Effective Ranges were calculated using the actual characteristics of the related Mortgage Loans, the initial Effective Ranges could differ from those shown in the above table. Therefore, even if the Mortgage Loans were to prepay at a constant rate within the initial Effective Range 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 Class not to receive Scheduled Payments, even if prepayment rates remain within the initial Effective Range for that Class. Further, the Effective Range for any PAC Class can narrow, shift over time 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 for any PAC Class, the amount available to pay principal on the Securities may be insufficient to produce Scheduled Payments on such related PAC 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 for any PAC Class, its supporting Class or Classes may be retired earlier than that PAC 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, 4, 6, 8 through 12, 14 and 17 through 21 and Subgroup 5A and 5B Trust Assets have the assumed characteristics shown under “Assumed Characteristics of the Mortgage Loans Underlying the Group 1, 4, 6, 8 through 12, 14 and 17 through 21 and Subgroup 5A and 5B 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, 4, 6, 8 through 12, 14 or 17 through 21 or Subgroup 5A or 5B Trust Asset is assumed to have an original and a remaining term to maturity of 360 months and each Mortgage Loan underlying a Group 1, 4, 6, 8 through 12 or 17 through 21 or Subgroup 5A, 5B or 14A 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 April 2021.

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

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

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

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

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

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

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

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

Decrement Tables

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

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

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

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

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

The information shown for each Notional Class is for illustrative purposes only, as a Notional Class is not entitled to distributions of principal and has no Weighted Average Life. The Weighted Average

Life shown for each Notional Class has been calculated on the assumption that a reduction in the Class Notional Balance thereof is a distribution of principal.

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

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

Security Group 1 PSA Prepayment Assumption Rates															
Distribution Date	Classes IX, XA, XB, XC, XD, XE, XG, XH, XJ, XK, XL, XM, XN and XP					Class XI					Class XZ				
	0%	300%	350%	390%	700%	0%	300%	350%	390%	700%	0%	300%	350%	390%	700%
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2022	98	82	82	82	70	99	84	81	79	64	103	103	75	54	0
March 2023	96	63	63	63	40	97	67	63	59	36	105	105	56	19	0
March 2024	94	49	49	49	23	95	54	48	45	21	108	108	48	3	0
March 2025	92	37	37	37	13	94	43	37	33	12	111	110	46	0	0
March 2026	90	27	27	27	7	92	34	29	25	7	113	108	45	0	0
March 2027	87	20	20	20	4	90	27	22	19	4	116	101	41	0	0
March 2028	85	15	15	15	2	88	22	17	14	2	119	91	36	0	0
March 2029	82	11	11	11	1	86	17	13	10	1	122	81	31	0	0
March 2030	80	8	8	8	1	84	14	10	8	1	125	70	27	0	0
March 2031	77	6	6	6	0	81	11	8	6	0	128	60	22	0	0
March 2032	74	5	5	5	0	79	9	6	4	0	132	50	18	0	0
March 2033	71	3	3	3	0	76	7	4	3	0	135	42	15	0	0
March 2034	67	2	2	2	0	74	5	3	2	0	138	35	12	0	0
March 2035	64	2	2	2	0	71	4	2	2	0	142	28	10	0	0
March 2036	60	1	1	1	0	68	3	2	1	0	145	23	8	0	0
March 2037	57	1	1	1	0	65	2	1	1	0	149	18	6	0	0
March 2038	53	1	1	1	0	61	2	1	1	0	153	14	5	0	0
March 2039	48	0	0	0	0	58	1	1	0	0	157	11	4	0	0
March 2040	44	0	0	0	0	54	1	1	0	0	161	9	3	0	0
March 2041	39	0	0	0	0	51	1	0	0	0	165	7	2	0	0
March 2042	35	0	0	0	0	47	1	0	0	0	169	5	1	0	0
March 2043	30	0	0	0	0	42	0	0	0	0	173	4	1	0	0
March 2044	24	0	0	0	0	38	0	0	0	0	178	3	1	0	0
March 2045	19	0	0	0	0	33	0	0	0	0	182	2	0	0	0
March 2046	13	0	0	0	0	28	0	0	0	0	187	1	0	0	0
March 2047	7	0	0	0	0	23	0	0	0	0	191	1	0	0	0
March 2048	1	0	0	0	0	18	0	0	0	0	196	0	0	0	0
March 2049	0	0	0	0	0	12	0	0	0	0	138	0	0	0	0
March 2050	0	0	0	0	0	6	0	0	0	0	71	0	0	0	0
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	16.4	3.9	3.9	3.9	2.1	18.6	4.6	4.0	3.6	2.0	28.6	11.4	5.6	1.2	0.3

Security Group 2 PSA Prepayment Assumption Rates					
Distribution Date	Class IO				
	0%	150%	323%	500%	700%
Initial Percent	100	100	100	100	100
March 2022	96	85	72	59	44
March 2023	92	72	50	31	12
March 2024	88	59	32	12	3
March 2025	84	48	18	5	0
March 2026	79	38	9	1	0
March 2027	75	29	5	0	0
March 2028	70	20	2	0	0
March 2029	65	14	0	0	0
March 2030	60	10	0	0	0
March 2031	54	7	0	0	0
March 2032	48	5	0	0	0
March 2033	42	2	0	0	0
March 2034	36	1	0	0	0
March 2035	29	0	0	0	0
March 2036	23	0	0	0	0
March 2037	18	0	0	0	0
March 2038	15	0	0	0	0
March 2039	12	0	0	0	0
March 2040	8	0	0	0	0
March 2041	5	0	0	0	0
March 2042	2	0	0	0	0
March 2043	1	0	0	0	0
March 2044	0	0	0	0	0
March 2045	0	0	0	0	0
March 2046	0	0	0	0	0
March 2047	0	0	0	0	0
Weighted Average Life (years)	10.5	4.4	2.4	1.5	1.1

**Security Group 3
PSA Prepayment Assumption Rates**

Distribution Date	Class SA					Classes SB and TB					Classes SC and TC				
	0%	150%	323%	500%	700%	0%	150%	323%	500%	700%	0%	150%	323%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2022	98	89	79	68	57	98	89	79	68	57	98	89	79	68	57
March 2023	95	79	62	47	32	95	79	62	47	32	95	79	62	47	32
March 2024	93	70	49	32	18	92	70	48	32	18	92	70	48	32	18
March 2025	90	62	38	22	10	90	61	38	22	10	90	61	38	22	10
March 2026	87	55	30	15	6	87	54	30	15	6	87	54	30	15	6
March 2027	84	48	23	10	3	84	48	23	10	3	84	48	23	10	3
March 2028	81	42	18	7	2	81	42	18	7	2	81	42	18	7	2
March 2029	78	37	14	5	1	77	36	14	4	1	77	36	14	4	1
March 2030	75	32	11	3	1	74	32	11	3	1	74	32	11	3	1
March 2031	72	28	8	2	0	70	27	8	2	0	70	27	8	2	0
March 2032	68	24	6	1	0	66	24	6	1	0	66	24	6	1	0
March 2033	64	21	5	1	0	63	20	5	1	0	63	20	5	1	0
March 2034	60	18	4	1	0	58	17	4	1	0	58	17	4	1	0
March 2035	56	15	3	0	0	54	14	3	0	0	54	14	3	0	0
March 2036	52	13	2	0	0	50	12	2	0	0	50	12	2	0	0
March 2037	48	11	2	0	0	45	10	1	0	0	45	10	1	0	0
March 2038	43	9	1	0	0	40	8	1	0	0	40	8	1	0	0
March 2039	38	7	1	0	0	35	6	1	0	0	35	6	1	0	0
March 2040	33	6	1	0	0	30	5	0	0	0	30	5	0	0	0
March 2041	28	4	0	0	0	24	4	0	0	0	24	4	0	0	0
March 2042	22	3	0	0	0	18	3	0	0	0	18	3	0	0	0
March 2043	16	2	0	0	0	12	2	0	0	0	12	2	0	0	0
March 2044	11	1	0	0	0	6	1	0	0	0	8	1	0	0	0
March 2045	5	1	0	0	0	1	0	0	0	0	5	1	0	0	0
March 2046	3	0	0	0	0	0	0	0	0	0	3	0	0	0	0
March 2047	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2049	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	14.5	7.2	4.1	2.6	1.8	14.0	7.1	4.0	2.6	1.8	14.1	7.1	4.0	2.6	1.8

PSA Prepayment Assumption Rates

Distribution Date	Classes SD and TD					Class SE					Class TE				
	0%	150%	323%	500%	700%	0%	150%	323%	500%	700%	0%	150%	323%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2022	97	89	78	68	56	98	89	79	68	57	98	89	79	68	57
March 2023	95	78	61	46	32	95	79	62	47	32	95	79	62	47	32
March 2024	92	69	48	31	18	92	70	48	32	18	92	70	48	32	18
March 2025	89	61	37	21	10	90	62	38	22	10	89	61	38	21	10
March 2026	85	53	29	14	6	87	54	30	15	6	86	54	29	15	6
March 2027	82	47	23	10	3	84	48	23	10	3	83	47	23	10	3
March 2028	79	41	17	6	2	81	42	18	7	2	80	41	18	7	2
March 2029	75	35	13	4	1	77	36	14	4	1	77	36	14	4	1
March 2030	71	30	10	3	1	74	32	11	3	1	73	31	11	3	1
March 2031	67	26	8	2	0	70	27	8	2	0	70	27	8	2	0
March 2032	63	22	6	1	0	67	24	6	1	0	66	23	6	1	0
March 2033	59	19	4	1	0	63	20	5	1	0	62	20	5	1	0
March 2034	54	16	3	1	0	59	17	4	1	0	58	17	4	1	0
March 2035	50	13	2	0	0	55	15	3	0	0	53	14	3	0	0
March 2036	45	11	2	0	0	50	12	2	0	0	49	12	2	0	0
March 2037	40	9	1	0	0	45	10	1	0	0	44	10	1	0	0
March 2038	34	7	1	0	0	41	8	1	0	0	39	8	1	0	0
March 2039	29	5	1	0	0	36	7	1	0	0	34	6	1	0	0
March 2040	23	4	0	0	0	30	5	1	0	0	29	5	0	0	0
March 2041	17	3	0	0	0	25	4	0	0	0	23	3	0	0	0
March 2042	11	1	0	0	0	19	3	0	0	0	17	2	0	0	0
March 2043	4	0	0	0	0	13	2	0	0	0	11	1	0	0	0
March 2044	0	0	0	0	0	8	1	0	0	0	6	1	0	0	0
March 2045	0	0	0	0	0	4	0	0	0	0	3	0	0	0	0
March 2046	0	0	0	0	0	2	0	0	0	0	1	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2049	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	13.1	6.9	4.0	2.6	1.8	14.1	7.2	4.0	2.6	1.8	13.9	7.1	4.0	2.6	1.8

**Security Group 4
PSA Prepayment Assumption Rates**

Distribution Date	Classes BI and BN				
	0%	100%	210%	350%	500%
Initial Percent	100	100	100	100	100
March 2022	98	96	95	93	91
March 2023	96	91	85	79	72
March 2024	94	83	73	62	50
March 2025	92	76	62	47	34
March 2026	90	69	53	36	23
March 2027	87	63	45	28	16
March 2028	85	58	38	21	11
March 2029	83	52	32	16	7
March 2030	80	47	27	12	5
March 2031	77	43	23	9	3
March 2032	75	39	19	7	2
March 2033	72	35	16	5	1
March 2034	69	31	13	4	1
March 2035	66	28	11	3	1
March 2036	63	25	9	2	0
March 2037	60	22	8	2	0
March 2038	56	20	6	1	0
March 2039	53	17	5	1	0
March 2040	49	15	4	1	0
March 2041	45	13	3	0	0
March 2042	42	11	3	0	0
March 2043	38	9	2	0	0
March 2044	33	8	2	0	0
March 2045	29	6	1	0	0
March 2046	25	5	1	0	0
March 2047	20	4	1	0	0
March 2048	15	3	0	0	0
March 2049	10	2	0	0	0
March 2050	5	1	0	0	0
March 2051	0	0	0	0	0
Weighted Average Life (years)	17.6	10.2	6.9	4.8	3.7

**Security Group 5
PSA Prepayment Assumption Rates**

Distribution Date	Classes GA and GX					Classes GB and GW					Class GI					Class GL					
	0%	160%	250%	300%	500%	0%	160%	250%	300%	500%	0%	160%	250%	300%	500%	0%	160%	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
March 2022	98	92	92	92	92	97	94	94	94	94	98	93	92	91	88	100	100	100	100	100	100
March 2023	95	80	80	80	76	95	84	84	84	84	96	83	79	77	68	100	100	100	100	100	100
March 2024	92	68	68	68	52	92	71	71	71	59	94	73	66	63	46	100	100	100	100	100	100
March 2025	90	56	56	56	35	89	59	59	59	39	92	63	55	51	32	100	100	100	100	100	100
March 2026	87	46	46	46	24	86	48	48	48	26	90	54	46	41	22	100	100	100	100	100	100
March 2027	84	37	37	37	16	83	39	39	39	17	87	47	37	33	15	100	100	100	100	100	100
March 2028	81	30	30	30	11	80	30	30	30	11	85	40	30	26	10	100	100	100	100	100	100
March 2029	78	23	23	23	7	77	24	24	24	7	82	34	25	21	7	100	100	100	100	100	100
March 2030	74	19	19	19	5	73	18	18	18	4	80	29	20	16	4	100	100	100	100	100	100
March 2031	71	15	15	15	3	69	14	14	14	2	77	25	16	13	3	100	100	100	100	100	100
March 2032	67	11	11	11	2	66	11	11	11	0	74	21	13	10	2	100	100	100	100	100	100
March 2033	63	9	9	9	1	62	8	8	8	0	71	18	11	8	1	100	100	100	100	100	100
March 2034	59	7	7	7	1	57	6	6	6	0	68	15	8	6	1	100	100	100	100	100	100
March 2035	55	5	5	5	0	53	4	4	4	0	65	13	7	5	1	100	100	100	100	100	100
March 2036	51	4	4	4	0	49	3	3	3	0	61	11	5	4	0	100	100	100	100	100	100
March 2037	46	3	3	3	0	44	1	1	1	0	58	9	4	3	0	100	100	100	100	100	100
March 2038	42	2	2	2	0	39	1	1	1	0	54	8	3	2	0	100	100	100	100	100	68
March 2039	37	2	2	2	0	34	0	0	0	0	50	6	3	2	0	100	100	100	100	100	44
March 2040	32	1	1	1	0	29	0	0	0	0	46	5	2	1	0	100	100	100	100	100	29
March 2041	27	1	1	1	0	23	0	0	0	0	41	4	1	1	0	100	100	100	100	100	18
March 2042	21	1	1	1	0	17	0	0	0	0	37	4	1	1	0	100	100	100	100	100	12
March 2043	15	0	0	0	0	11	0	0	0	0	32	3	1	0	0	100	100	100	100	100	7
March 2044	9	0	0	0	0	5	0	0	0	0	27	2	1	0	0	100	100	100	100	100	4
March 2045	3	0	0	0	0	0	0	0	0	0	22	2	0	0	0	100	100	100	100	100	3
March 2046	0	0	0	0	0	0	0	0	0	0	18	1	0	0	0	70	70	70	70	70	2
March 2047	0	0	0	0	0	0	0	0	0	0	15	1	0	0	0	45	45	45	45	45	1
March 2048	0	0	0	0	0	0	0	0	0	0	11	1	0	0	0	26	26	26	26	26	0
March 2049	0	0	0	0	0	0	0	0	0	0	8	0	0	0	0	12	12	12	12	12	0
March 2050	0	0	0	0	0	0	0	0	0	0	4	0	0	0	0	3	3	3	3	3	0
March 2051	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)	14.3	5.6	5.6	5.6	3.8	13.8	5.7	5.7	5.7	3.9	17.0	7.2	5.8	5.3	3.5	26.1	26.1	26.1	26.1	26.1	18.4

**Security Group 5
PSA Prepayment Assumption Rates**

Distribution Date	Class GM					Class GY					Class GZ					Class IG				
	0%	160%	250%	300%	500%	0%	160%	250%	300%	500%	0%	160%	250%	300%	500%	0%	160%	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
March 2022	100	100	100	100	100	98	96	94	94	91	102	102	89	82	53	98	94	91	90	85
March 2023	100	100	100	100	100	97	88	83	81	71	104	104	70	52	0	97	84	78	75	62
March 2024	100	100	100	100	100	95	78	70	65	49	106	106	53	26	0	95	75	65	60	43
March 2025	100	100	100	100	100	93	69	58	52	34	108	108	43	10	0	93	66	54	48	29
March 2026	100	100	100	100	100	91	61	48	42	23	111	111	37	2	0	91	58	45	38	20
March 2027	100	100	100	100	100	89	53	40	33	16	113	113	35	0	0	89	51	37	31	14
March 2028	100	100	100	100	100	87	47	33	27	11	115	113	34	0	0	87	45	31	24	9
March 2029	100	100	100	100	100	85	41	27	21	7	117	110	32	0	0	85	39	25	19	6
March 2030	100	100	100	100	100	83	36	22	17	5	120	105	29	0	0	83	34	21	15	4
March 2031	100	100	100	100	100	80	31	18	13	3	122	98	26	0	0	80	30	17	12	3
March 2032	100	100	100	100	100	78	27	15	11	2	125	91	24	0	0	78	26	14	10	2
March 2033	100	100	100	100	79	75	24	12	8	2	127	83	21	0	0	75	23	11	8	1
March 2034	100	100	100	100	53	72	21	10	7	1	130	75	18	0	0	72	20	9	6	1
March 2035	100	100	100	100	35	69	18	8	5	1	132	68	16	0	0	69	17	7	5	1
March 2036	100	100	100	100	24	66	15	7	4	0	135	60	13	0	0	66	14	6	4	0
March 2037	100	100	100	100	16	63	13	5	3	0	138	53	11	0	0	63	12	5	3	0
March 2038	100	100	100	100	10	60	11	4	2	0	140	46	9	0	0	60	10	4	2	0
March 2039	100	95	95	95	7	56	9	3	2	0	143	40	8	0	0	56	9	3	2	0
March 2040	100	72	72	72	4	53	8	3	1	0	146	34	6	0	0	53	7	2	1	0
March 2041	100	54	54	54	3	49	7	2	1	0	149	29	5	0	0	49	6	2	1	0
March 2042	100	41	41	41	2	45	5	2	1	0	152	24	4	0	0	45	5	1	1	0
March 2043	100	30	30	30	1	41	4	1	1	0	155	20	3	0	0	41	4	1	1	0
March 2044	100	21	21	21	1	36	4	1	0	0	158	16	2	0	0	36	3	1	0	0
March 2045	29	15	15	15	0	32	3	1	0	0	162	12	2	0	0	32	2	1	0	0
March 2046	10	10	10	10	0	27	2	0	0	0	150	9	1	0	0	27	2	0	0	0
March 2047	6	6	6	6	0	22	2	0	0	0	123	7	1	0	0	22	1	0	0	0
March 2048	4	4	4	4	0	17	1	0	0	0	94	4	1	0	0	17	1	0	0	0
March 2049	2	2	2	2	0	12	1	0	0	0	64	2	0	0	0	12	0	0	0	0
March 2050	0	0	0	0	0	6	0	0	0	0	33	1	0	0	0	6	0	0	0	0
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	24.2	21.0	21.0	21.0	13.9	18.3	8.3	6.2	5.4	3.7	27.4	16.2	6.5	2.2	1.0	18.3	7.9	5.8	5.1	3.3

PSA Prepayment Assumption Rates

Distribution Date	Class Z					Class ZG					Class ZX				
	0%	160%	250%	300%	500%	0%	160%	250%	300%	500%	0%	160%	250%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2022	102	102	90	84	57	103	103	95	90	73	102	101	92	86	64
March 2023	104	103	70	52	0	105	105	79	65	10	104	101	70	53	0
March 2024	106	104	50	22	0	108	108	60	35	0	106	101	45	15	0
March 2025	108	105	36	6	0	111	110	47	15	0	108	100	28	0	0
March 2026	111	107	29	1	0	113	113	40	4	0	111	101	17	0	0
March 2027	113	108	26	0	0	116	116	37	0	0	113	102	12	0	0
March 2028	115	109	25	0	0	119	118	36	0	0	115	103	12	0	0
March 2029	117	107	23	0	0	122	116	34	0	0	117	102	11	0	0
March 2030	120	102	21	0	0	125	111	32	0	0	120	99	10	0	0
March 2031	122	97	19	0	0	128	105	29	0	0	122	94	9	0	0
March 2032	125	90	17	0	0	132	98	26	0	0	125	88	8	0	0
March 2033	127	82	15	0	0	135	90	23	0	0	127	81	7	0	0
March 2034	130	75	13	0	0	138	82	20	0	0	130	74	7	0	0
March 2035	132	67	12	0	0	142	74	17	0	0	132	67	6	0	0
March 2036	135	60	10	0	0	145	66	15	0	0	135	60	5	0	0
March 2037	138	53	8	0	0	149	58	13	0	0	138	53	4	0	0
March 2038	140	46	7	0	0	153	51	11	0	0	140	47	4	0	0
March 2039	143	40	6	0	0	157	44	9	0	0	143	41	3	0	0
March 2040	146	34	5	0	0	161	38	7	0	0	146	35	2	0	0
March 2041	149	29	4	0	0	165	32	6	0	0	149	30	2	0	0
March 2042	152	24	3	0	0	169	27	5	0	0	152	25	2	0	0
March 2043	155	20	2	0	0	173	23	4	0	0	155	21	1	0	0
March 2044	158	16	2	0	0	178	18	3	0	0	158	17	1	0	0
March 2045	162	13	1	0	0	182	15	2	0	0	162	13	1	0	0
March 2046	145	10	1	0	0	157	11	2	0	0	138	10	1	0	0
March 2047	118	7	1	0	0	128	8	1	0	0	111	8	0	0	0
March 2048	89	5	0	0	0	99	6	1	0	0	82	5	0	0	0
March 2049	60	3	0	0	0	67	3	1	0	0	53	3	0	0	0
March 2050	29	1	0	0	0	34	2	0	0	0	23	1	0	0	0
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	27.3	16.5	5.5	2.2	1.1	27.2	16.7	7.0	2.6	1.4	27.0	16.8	4.1	2.0	1.2

**Security Group 6
PSA Prepayment Assumption Rates**

Distribution Date	Classes AD, AG, AI and AJ					Class AW					Class AZ				
	0%	225%	300%	350%	600%	0%	225%	300%	350%	600%	0%	225%	300%	350%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2022	98	93	93	93	93	100	100	100	100	100	103	103	93	87	54
March 2023	95	80	80	80	74	100	100	100	100	100	105	105	75	56	0
March 2024	92	65	65	65	47	100	100	100	100	100	108	108	56	24	0
March 2025	90	52	52	52	29	100	100	100	100	100	111	111	46	7	0
March 2026	87	40	40	40	18	100	100	100	100	100	113	113	42	0	0
March 2027	84	31	31	31	11	100	100	100	100	100	116	115	41	0	0
March 2028	81	24	24	24	7	100	100	100	100	100	119	111	39	0	0
March 2029	78	18	18	18	4	100	100	100	100	100	122	105	35	0	0
March 2030	75	14	14	14	2	100	100	100	100	100	125	96	31	0	0
March 2031	71	10	10	10	1	100	100	100	100	100	128	87	28	0	0
March 2032	68	8	8	8	1	100	100	100	100	100	132	77	24	0	0
March 2033	64	6	6	6	0	100	100	100	100	100	135	68	20	0	0
March 2034	60	4	4	4	0	100	100	100	100	77	138	59	17	0	0
March 2035	56	3	3	3	0	100	100	100	100	47	142	51	14	0	0
March 2036	52	2	2	2	0	100	100	100	100	29	145	44	12	0	0
March 2037	48	1	1	1	0	100	100	100	100	17	149	37	10	0	0
March 2038	43	1	1	1	0	100	100	100	100	10	153	31	8	0	0
March 2039	39	1	1	1	0	100	100	100	100	6	157	26	6	0	0
March 2040	34	0	0	0	0	100	100	100	100	4	161	21	5	0	0
March 2041	29	0	0	0	0	100	100	100	100	2	165	17	4	0	0
March 2042	24	0	0	0	0	100	82	82	82	1	169	14	3	0	0
March 2043	18	0	0	0	0	100	58	58	58	1	173	11	2	0	0
March 2044	13	0	0	0	0	100	40	40	40	0	178	8	2	0	0
March 2045	7	0	0	0	0	100	27	27	27	0	182	6	1	0	0
March 2046	1	0	0	0	0	100	18	18	18	0	187	5	1	0	0
March 2047	0	0	0	0	0	11	11	11	11	0	160	3	1	0	0
March 2048	0	0	0	0	0	6	6	6	6	0	123	2	0	0	0
March 2049	0	0	0	0	0	3	3	3	3	0	84	1	0	0	0
March 2050	0	0	0	0	0	1	1	1	1	0	43	0	0	0	0
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	14.6	5.0	5.0	5.0	3.4	25.5	23.0	23.0	23.0	14.5	27.7	14.2	6.7	2.2	1.0

**Security Group 7
PSA Prepayment Assumption Rates**

Distribution Date	Classes IP and PU					Class PT					Class PV				
	0%	200%	401%	650%	900%	0%	200%	401%	650%	900%	0%	200%	401%	650%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2022	98	90	81	71	60	99	96	93	89	85	100	100	100	100	100
March 2023	96	77	60	42	27	99	92	85	76	51	100	100	100	96	65
March 2024	94	66	45	25	11	98	88	79	51	30	100	100	100	67	42
March 2025	92	57	33	14	4	97	84	66	36	20	100	100	86	49	29
March 2026	90	49	24	8	1	96	80	53	27	11	100	98	69	38	16
March 2027	87	42	17	4	0	95	74	42	21	7	100	93	57	31	11
March 2028	85	35	13	2	0	94	65	35	14	3	100	83	48	21	5
March 2029	82	30	9	1	0	93	57	29	10	1	100	73	41	15	2
March 2030	80	25	6	0	0	92	50	25	7	1	100	64	36	11	1
March 2031	77	22	4	0	0	91	44	22	4	0	100	57	32	6	0
March 2032	74	18	3	0	0	90	39	17	2	0	100	51	25	4	0
March 2033	71	15	2	0	0	89	35	13	1	0	100	46	20	2	0
March 2034	68	13	1	0	0	88	31	10	1	0	100	42	16	1	0
March 2035	65	10	0	0	0	87	28	8	0	0	100	38	13	1	0
March 2036	62	8	0	0	0	85	25	7	0	0	99	35	10	0	0
March 2037	58	7	0	0	0	82	23	5	0	0	95	32	7	0	0
March 2038	54	5	0	0	0	78	21	3	0	0	92	30	5	0	0
March 2039	51	4	0	0	0	72	19	2	0	0	84	28	4	0	0
March 2040	47	3	0	0	0	65	16	2	0	0	76	23	2	0	0
March 2041	43	2	0	0	0	56	13	1	0	0	64	19	2	0	0
March 2042	38	2	0	0	0	48	10	1	0	0	54	14	1	0	0
March 2043	34	1	0	0	0	42	7	0	0	0	46	10	1	0	0
March 2044	29	0	0	0	0	35	5	0	0	0	38	7	0	0	0
March 2045	25	0	0	0	0	29	3	0	0	0	31	5	0	0	0
March 2046	20	0	0	0	0	25	2	0	0	0	28	3	0	0	0
March 2047	14	0	0	0	0	15	1	0	0	0	15	1	0	0	0
March 2048	9	0	0	0	0	4	0	0	0	0	1	0	0	0	0
March 2049	3	0	0	0	0	1	0	0	0	0	0	0	0	0	0
March 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	17.0	6.3	3.5	2.2	1.5	20.0	10.6	6.5	3.9	2.6	21.7	13.1	8.3	4.9	3.2

**Security Group 8
PSA Prepayment Assumption Rates**

Distribution Date	Class LC					Classes IG and LI					Classes LJ, LK and LN					Class LW				
	0%	150%	185%	225%	400%	0%	150%	185%	225%	400%	0%	150%	185%	225%	400%	0%	150%	185%	225%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2022	97	92	92	92	92	98	95	94	94	90	100	100	95	89	62	100	100	100	100	100
March 2023	94	79	79	79	77	96	87	85	83	73	100	100	84	66	0	100	100	100	100	100
March 2024	91	64	64	64	48	94	77	74	70	54	100	100	72	41	0	100	100	100	100	100
March 2025	88	51	51	51	26	93	69	64	59	40	100	100	63	23	0	100	100	100	100	100
March 2026	85	38	38	38	9	90	61	55	50	30	100	100	57	11	0	100	100	100	100	100
March 2027	82	27	27	27	0	88	54	48	42	22	100	100	53	4	0	100	100	100	100	92
March 2028	78	17	17	17	0	86	47	41	35	16	100	100	50	1	0	100	100	100	100	68
March 2029	74	9	9	9	0	84	42	36	29	12	100	100	49	0	0	100	100	100	100	50
March 2030	71	1	1	1	0	81	37	31	25	9	100	98	48	0	0	100	100	100	100	37
March 2031	67	0	0	0	0	79	32	26	20	6	100	95	46	0	0	100	86	86	86	27
March 2032	63	0	0	0	0	76	28	22	17	5	100	90	43	0	0	100	71	71	71	20
March 2033	58	0	0	0	0	73	25	19	14	3	100	84	40	0	0	100	59	59	59	14
March 2034	54	0	0	0	0	71	21	16	12	2	100	78	36	0	0	100	49	49	49	10
March 2035	49	0	0	0	0	68	19	14	10	2	100	72	33	0	0	100	40	40	40	8
March 2036	44	0	0	0	0	65	16	12	8	1	100	65	30	0	0	100	33	33	33	5
March 2037	39	0	0	0	0	61	14	10	6	1	100	59	26	0	0	100	27	27	27	4
March 2038	34	0	0	0	0	58	12	8	5	1	100	53	23	0	0	100	22	22	22	3
March 2039	29	0	0	0	0	55	10	7	4	0	100	47	20	0	0	100	18	18	18	2
March 2040	23	0	0	0	0	51	9	6	3	0	100	41	17	0	0	100	14	14	14	1
March 2041	17	0	0	0	0	47	7	5	3	0	100	35	15	0	0	100	11	11	11	1
March 2042	11	0	0	0	0	43	6	4	2	0	100	30	12	0	0	100	9	9	9	1
March 2043	4	0	0	0	0	39	5	3	2	0	100	25	10	0	0	100	7	7	7	0
March 2044	0	0	0	0	0	35	4	2	1	0	100	21	8	0	0	94	5	5	5	0
March 2045	0	0	0	0	0	31	3	2	1	0	100	17	7	0	0	76	4	4	4	0
March 2046	0	0	0	0	0	26	2	1	1	0	100	13	5	0	0	56	3	3	3	0
March 2047	0	0	0	0	0	21	2	1	0	0	100	10	4	0	0	36	2	2	2	0
March 2048	0	0	0	0	0	16	1	1	0	0	100	7	3	0	0	15	1	1	1	0
March 2049	0	0	0	0	0	11	1	0	0	0	87	4	1	0	0	1	1	1	1	0
March 2050	0	0	0	0	0	6	0	0	0	0	44	2	1	0	0	0	0	0	0	0
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	13.0	4.3	4.3	4.3	3.0	17.9	8.4	7.4	6.5	4.2	28.9	18.0	10.0	2.9	1.2	25.3	14.2	14.2	14.2	9.0

**Security Group 9
PSA Prepayment Assumption Rates**

Distribution Date	Classes TA and TI				
	0%	150%	331%	500%	700%
Initial Percent	100	100	100	100	100
March 2022	98	95	92	89	85
March 2023	96	87	77	68	58
March 2024	94	77	60	47	33
March 2025	93	69	47	32	19
March 2026	90	61	37	22	11
March 2027	88	54	29	15	6
March 2028	86	48	22	10	3
March 2029	84	42	17	7	2
March 2030	81	37	13	5	1
March 2031	79	33	10	3	1
March 2032	76	29	8	2	0
March 2033	73	25	6	1	0
March 2034	71	22	5	1	0
March 2035	68	19	4	1	0
March 2036	65	16	3	0	0
March 2037	61	14	2	0	0
March 2038	58	12	2	0	0
March 2039	55	10	1	0	0
March 2040	51	9	1	0	0
March 2041	47	7	1	0	0
March 2042	43	6	0	0	0
March 2043	39	5	0	0	0
March 2044	35	4	0	0	0
March 2045	31	3	0	0	0
March 2046	26	2	0	0	0
March 2047	21	2	0	0	0
March 2048	16	1	0	0	0
March 2049	11	1	0	0	0
March 2050	6	0	0	0	0
March 2051	0	0	0	0	0
Weighted Average Life (years)	17.9	8.4	4.9	3.5	2.7

**Security Group 10
PSA Prepayment Assumption Rates**

Distribution Date	Classes IK, KJ, KL, KM, KN, KP, KQ and KT					Classes IY and YK					Classes KA, KB, KC, KD, KE, KG, KH and KI					Class KW				
	0%	125%	190%	250%	400%	0%	125%	190%	250%	400%	0%	125%	190%	250%	400%	0%	125%	190%	250%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2022	97	95	95	95	95	97	95	94	94	94	98	95	95	95	95	100	100	100	100	100
March 2023	95	86	86	86	86	95	86	85	85	85	95	87	86	86	86	100	100	100	100	100
March 2024	92	76	74	74	66	92	75	73	73	68	92	76	75	75	66	100	100	100	100	100
March 2025	89	66	64	64	48	89	65	62	62	51	90	66	65	65	49	100	100	100	100	100
March 2026	86	57	54	54	35	86	56	52	52	37	87	57	55	55	36	100	100	100	100	100
March 2027	83	48	46	45	25	83	47	43	43	28	84	49	47	46	27	100	100	100	100	100
March 2028	80	41	38	37	18	79	39	35	35	20	81	42	39	38	20	100	100	100	100	100
March 2029	77	34	31	30	13	76	32	28	28	15	77	35	32	31	14	100	100	100	100	100
March 2030	74	27	25	24	9	72	25	22	22	11	74	28	27	25	11	100	100	100	100	94
March 2031	70	21	20	19	6	69	19	17	17	8	70	22	22	21	8	100	100	100	100	64
March 2032	66	17	17	16	4	65	13	13	13	6	67	18	18	17	6	100	100	100	100	42
March 2033	62	13	13	12	2	61	9	9	10	4	63	15	15	14	4	100	100	100	100	26
March 2034	59	10	10	10	1	57	6	6	7	3	59	12	12	11	3	100	100	100	100	14
March 2035	54	8	8	7	0	52	4	4	5	2	55	10	10	9	2	100	85	85	78	5
March 2036	50	6	6	6	0	48	2	2	3	2	51	8	8	7	2	100	65	65	59	0
March 2037	46	5	5	4	0	43	0	0	1	1	47	6	6	6	1	100	49	49	44	0
March 2038	41	3	3	3	0	39	0	0	0	1	42	5	5	5	1	100	36	36	31	0
March 2039	36	2	2	2	0	34	0	0	0	1	37	4	4	4	1	100	25	25	21	0
March 2040	31	2	2	1	0	28	0	0	0	0	33	3	3	3	0	100	16	16	13	0
March 2041	26	1	1	1	0	23	0	0	0	0	27	3	3	3	0	100	8	8	6	0
March 2042	21	0	0	0	0	18	0	0	0	0	22	2	2	2	0	100	2	2	0	0
March 2043	15	0	0	0	0	12	0	0	0	0	17	1	1	1	0	100	0	0	0	0
March 2044	10	0	0	0	0	6	0	0	0	0	11	1	1	1	0	99	0	0	0	0
March 2045	4	0	0	0	0	0	0	0	0	0	5	1	1	1	0	36	0	0	0	0
March 2046	0	0	0	0	0	0	0	0	0	0	1	1	1	0	0	0	0	0	0	0
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2049	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	14.2	6.7	6.5	6.4	4.6	13.7	6.2	5.9	6.0	4.9	14.4	7.0	6.8	6.7	4.8	23.8	16.4	16.4	16.0	11.0

PSA Prepayment Assumption Rates

Distribution Date	Class KY					Class KZ					Classes WI and YL					Class WZ				
	0%	125%	190%	250%	400%	0%	125%	190%	250%	400%	0%	125%	190%	250%	400%	0%	125%	190%	250%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2022	100	100	100	100	100	103	103	97	91	75	97	94	94	94	94	103	103	97	92	78
March 2023	100	100	100	100	100	105	105	87	66	16	94	85	85	85	85	105	105	89	71	28
March 2024	100	100	100	100	100	108	108	73	35	0	91	74	74	74	67	108	108	78	46	0
March 2025	100	100	100	100	100	111	111	63	14	0	88	63	63	63	50	111	110	70	29	0
March 2026	100	100	100	100	100	113	113	57	1	0	85	54	54	54	36	113	113	65	18	0
March 2027	100	100	100	100	100	116	116	54	0	0	82	45	45	45	27	116	116	63	13	0
March 2028	100	100	100	100	100	119	119	54	0	0	78	37	37	37	19	119	119	62	12	0
March 2029	100	100	100	100	100	122	122	53	0	0	75	30	30	30	14	122	121	62	12	0
March 2030	100	100	100	100	100	125	125	51	0	0	71	24	24	24	10	125	122	60	13	0
March 2031	100	100	100	100	100	128	128	49	0	0	67	19	19	19	7	128	121	58	13	0
March 2032	100	100	100	100	100	132	126	45	0	0	63	15	15	15	5	132	120	56	13	0
March 2033	100	100	100	100	100	135	118	42	0	0	59	12	12	12	3	135	116	53	14	0
March 2034	100	100	100	100	100	138	110	38	0	0	55	9	9	9	2	138	110	50	14	0
March 2035	100	100	100	100	100	142	102	34	0	0	51	7	7	7	1	142	103	48	14	0
March 2036	100	100	100	100	92	145	93	30	0	0	46	5	5	5	0	145	96	45	15	0
March 2037	100	100	100	100	66	149	84	27	0	0	41	3	3	3	0	149	89	42	15	0
March 2038	100	100	100	100	47	153	76	23	0	0	36	2	2	2	0	153	79	36	15	0
March 2039	100	100	100	100	33	157	67	20	0	0	31	1	1	1	0	157	69	31	13	0
March 2040	100	100	100	100	23	161	59	17	0	0	26	0	0	0	0	161	61	26	11	0
March 2041	100	100	100	100	16	165	51	14	0	0	20	0	0	0	0	165	52	22	9	0
March 2042	100	100	100	100	11	169	44	12	0	0	14	0	0	0	0	169	45	19	8	0
March 2043	100	87	87	77	8	173	37	10	0	0	8	0	0	0	0	173	37	15	6	0
March 2044	100	65	65	57	5	178	30	8	0	0	2	0	0	0	0	178	30	12	5	0
March 2045	100	47	47	42	3	182	24	6	0	0	0	0	0	0	0	174	24	9	3	0
March 2046	33	33	33	29	2	177	19	5	0	0	0	0	0	0	0	148	18	6	2	0
March 2047	22	22	22	19	1	145	14	3	0	0	0	0	0	0	0	120	13	4	2	0
March 2048	13	13	13	11	1	111	9	2	0	0	0	0	0	0	0	92	9	3	1	0
March 2049	6	6	6	5	0	76	5	1	0	0	0	0	0	0	0	63	5	1	0	0
March 2050	1	1	1	1	0	39	1	0	0	0	0	0	0	0	0	32	1	0	0	0
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	25.4	24.3	24.3	23.9	17.6	27.5	18.8	10.3	2.6	1.4	13.4	6.3	6.3	6.3	4.7	27.0	19.4	12.3	5.5	1.6

**Security Group 10
PSA Prepayment Assumption Rates**

Distribution Date	Classes YA, YB, YC, YD, YE, YG, YH and YI					Class YM					Class YZ					Class ZY					
	0%	125%	190%	250%	400%	0%	125%	190%	250%	400%	0%	125%	190%	250%	400%	0%	125%	190%	250%	400%	
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2022	97	94	94	94	94	100	100	100	100	100	103	102	98	93	80	103	103	97	91	77	
March 2023	94	85	84	84	84	100	100	100	100	100	105	105	91	74	31	105	105	86	69	26	
March 2024	91	73	72	72	62	100	100	100	100	100	108	108	83	51	0	108	108	73	42	0	
March 2025	88	62	60	60	43	100	100	100	100	100	111	110	77	35	0	111	111	64	24	0	
March 2026	85	52	50	50	28	100	100	100	100	100	113	113	73	25	0	113	113	58	12	0	
March 2027	82	43	40	39	18	100	100	100	100	100	116	116	71	20	0	116	116	55	7	0	
March 2028	78	34	31	30	10	100	100	100	100	100	119	119	71	19	0	119	119	54	5	0	
March 2029	74	26	24	22	4	100	100	100	100	100	122	122	71	20	0	122	120	53	6	0	
March 2030	71	19	17	16	0	100	100	100	100	100	125	125	70	20	0	125	118	52	6	0	
March 2031	67	13	12	11	0	100	100	100	100	100	128	128	68	21	0	128	115	49	6	0	
March 2032	63	8	8	7	0	100	100	100	100	100	132	132	66	21	0	132	110	46	6	0	
March 2033	59	4	4	3	0	100	100	100	100	100	135	129	64	22	0	135	104	43	6	0	
March 2034	54	1	1	0	0	100	100	100	100	100	138	124	62	22	0	138	97	40	6	0	
March 2035	50	0	0	0	0	100	100	100	100	100	142	117	60	23	0	142	90	36	7	0	
March 2036	45	0	0	0	0	100	100	100	100	100	145	111	58	23	0	145	83	33	7	0	
March 2037	40	0	0	0	0	100	100	100	100	100	149	103	55	24	0	149	76	30	7	0	
March 2038	35	0	0	0	0	100	100	100	100	72	153	90	45	24	0	153	69	27	7	0	
March 2039	30	0	0	0	0	100	100	100	100	51	157	77	37	19	0	157	62	25	7	0	
March 2040	24	0	0	0	0	100	100	100	100	36	161	66	31	15	0	161	55	22	7	0	
March 2041	18	0	0	0	0	100	59	59	59	25	165	56	25	11	0	165	49	20	8	0	
March 2042	12	0	0	0	0	100	7	7	7	17	169	47	20	9	0	169	43	18	8	0	
March 2043	6	0	0	0	0	100	0	0	0	12	173	39	16	7	0	173	36	15	6	0	
March 2044	0	0	0	0	0	100	0	0	0	8	178	31	12	5	0	178	29	11	5	0	
March 2045	0	0	0	0	0	0	0	0	0	5	180	25	9	4	0	168	23	9	3	0	
March 2046	0	0	0	0	0	0	0	0	0	3	153	19	7	2	0	143	18	6	2	0	
March 2047	0	0	0	0	0	0	0	0	0	2	125	13	5	2	0	117	13	4	2	0	
March 2048	0	0	0	0	0	0	0	0	0	1	95	9	3	1	0	89	8	3	1	0	
March 2049	0	0	0	0	0	0	0	0	0	0	65	5	1	0	0	61	4	1	0	0	
March 2050	0	0	0	0	0	0	0	0	0	0	33	1	0	0	0	31	1	0	0	0	
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)	13.1	5.7	5.5	5.4	3.9	23.5	20.2	20.2	20.2	18.8	27.1	19.5	14.0	6.9	1.6	26.9	18.6	10.8	4.4	1.5	

**Security Group 11
PSA Prepayment Assumption Rates**

Distribution Date	Class DA					Class DB					Classes DH, DJ, DK, DL, DM, DP, DQ and ID					Class DI					
	0%	150%	240%	275%	500%	0%	150%	240%	275%	500%	0%	150%	240%	275%	500%	0%	150%	240%	275%	500%	
	Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2022	100	100	92	87	54	100	100	89	89	89	98	94	94	94	94	98	95	93	93	88	
March 2023	100	100	76	61	0	100	100	68	68	0	95	83	83	83	83	96	87	82	80	68	
March 2024	100	100	59	34	0	100	100	43	43	0	93	71	71	71	57	94	77	68	65	46	
March 2025	100	100	47	16	0	100	100	25	25	0	90	60	60	60	38	93	68	57	53	32	
March 2026	100	100	40	6	0	100	100	12	12	0	88	50	50	50	25	90	61	48	43	22	
March 2027	100	100	36	1	0	100	100	4	4	0	85	42	42	42	17	88	54	40	35	15	
March 2028	100	100	35	0	0	100	100	0	0	0	82	34	34	34	11	86	47	33	28	10	
March 2029	100	100	34	0	0	100	97	0	0	0	79	27	27	27	7	84	42	27	23	7	
March 2030	100	100	31	0	0	100	86	0	0	0	76	21	21	21	4	81	37	22	18	5	
March 2031	100	100	29	0	0	100	72	0	0	0	73	17	17	17	2	79	32	19	15	3	
March 2032	100	100	26	0	0	100	54	0	0	0	70	13	13	13	1	76	28	15	12	2	
March 2033	100	100	23	0	0	100	34	0	0	0	66	10	10	10	0	73	24	13	10	1	
March 2034	100	100	20	0	0	100	13	0	0	0	63	8	8	8	0	71	21	10	8	1	
March 2035	100	96	18	0	0	100	0	0	0	0	59	6	6	6	0	68	18	8	6	1	
March 2036	100	86	15	0	0	100	0	0	0	0	55	4	4	4	0	65	16	7	5	0	
March 2037	100	77	13	0	0	100	0	0	0	0	51	3	3	3	0	61	14	5	4	0	
March 2038	100	68	11	0	0	100	0	0	0	0	47	2	2	2	0	58	12	4	3	0	
March 2039	100	59	9	0	0	100	0	0	0	0	42	1	1	1	0	55	10	4	2	0	
March 2040	100	51	8	0	0	100	0	0	0	0	38	0	0	0	0	51	8	3	2	0	
March 2041	100	44	6	0	0	100	0	0	0	0	33	0	0	0	0	47	7	2	1	0	
March 2042	100	37	5	0	0	100	0	0	0	0	28	0	0	0	0	43	6	2	1	0	
March 2043	100	30	4	0	0	100	0	0	0	0	23	0	0	0	0	39	5	1	1	0	
March 2044	100	25	3	0	0	100	0	0	0	0	18	0	0	0	0	35	4	1	1	0	
March 2045	100	20	2	0	0	100	0	0	0	0	12	0	0	0	0	31	3	1	0	0	
March 2046	100	15	2	0	0	100	0	0	0	0	6	0	0	0	0	26	2	1	0	0	
March 2047	100	11	1	0	0	100	0	0	0	0	0	0	0	0	0	21	2	0	0	0	
March 2048	100	7	1	0	0	52	0	0	0	0	0	0	0	0	0	16	1	0	0	0	
March 2049	85	4	0	0	0	0	0	0	0	0	0	0	0	0	0	11	1	0	0	0	
March 2050	43	1	0	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0	0	0	
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)	28.8	19.8	7.0	2.5	1.0	27.0	11.1	2.9	2.9	1.6	15.2	6.0	6.0	6.0	3.9	17.9	8.3	6.2	5.6	3.5	

**Security Group 11
PSA Prepayment Assumption Rates**

Distribution Date	Class DT					Class DZ					Class ZD				
	0%	150%	240%	275%	500%	0%	150%	240%	275%	500%	0%	150%	240%	275%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2022	98	94	94	94	94	102	102	102	102	102	102	102	102	102	102
March 2023	96	84	84	84	84	104	104	104	104	0	104	104	104	104	104
March 2024	93	72	72	72	57	106	106	106	106	0	106	106	106	106	106
March 2025	91	61	61	61	39	108	108	108	108	0	108	108	108	108	108
March 2026	88	51	51	51	27	111	111	111	111	0	111	111	111	111	111
March 2027	86	43	43	43	18	113	113	113	113	0	113	113	113	113	113
March 2028	83	35	35	35	12	115	115	115	115	0	115	115	115	115	115
March 2029	80	28	28	28	8	117	117	117	30	0	117	117	117	117	117
March 2030	77	23	23	23	6	120	120	120	30	0	120	120	120	120	120
March 2031	74	18	18	18	4	122	122	122	30	0	122	122	122	122	122
March 2032	71	15	15	15	3	125	125	125	30	0	125	125	125	125	125
March 2033	67	12	12	12	2	127	127	127	30	0	127	127	127	127	116
March 2034	64	9	9	9	1	130	130	130	30	0	130	130	130	130	78
March 2035	60	7	7	7	1	132	132	132	30	0	132	132	132	132	52
March 2036	56	6	6	6	1	135	135	135	30	0	135	135	135	135	34
March 2037	52	5	5	5	0	138	138	138	30	0	138	138	138	138	23
March 2038	48	4	4	4	0	140	140	140	30	0	140	140	140	140	15
March 2039	44	3	3	3	0	143	143	143	30	0	143	143	143	143	10
March 2040	39	2	2	2	0	146	146	146	30	0	146	146	146	146	6
March 2041	35	2	2	2	0	149	149	149	30	0	149	114	114	114	4
March 2042	30	1	1	1	0	152	152	152	30	0	152	86	86	86	3
March 2043	25	1	1	1	0	155	155	155	30	0	155	64	64	64	2
March 2044	20	1	1	1	0	158	158	158	30	0	158	47	47	47	1
March 2045	14	0	0	0	0	162	162	162	30	0	162	34	34	34	1
March 2046	9	0	0	0	0	165	165	165	30	0	165	23	23	23	0
March 2047	3	0	0	0	0	168	168	168	30	0	168	15	15	15	0
March 2048	0	0	0	0	0	172	172	172	30	0	9	9	9	9	0
March 2049	0	0	0	0	0	175	175	175	30	0	5	5	5	5	0
March 2050	0	0	0	0	0	179	179	179	30	0	1	1	1	1	0
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.5	6.3	6.3	6.3	4.1	30.0	29.5	29.5	13.0	1.6	26.3	22.2	22.2	22.2	14.2

**Security Group 12
PSA Prepayment Assumption Rates**

Distribution Date	Classes N, NA, NB, NC and NI					Class NZ				
	0%	125%	200%	300%	400%	0%	125%	200%	300%	400%
Initial Percent	100	100	100	100	100	100	100	100	100	100
March 2022	97	94	94	94	94	103	103	98	91	84
March 2023	94	85	85	85	85	105	105	88	66	45
March 2024	91	73	73	73	73	108	108	76	37	0
March 2025	87	62	62	62	54	111	111	68	17	0
March 2026	84	52	52	52	40	113	113	62	6	0
March 2027	80	42	42	42	29	116	116	60	1	0
March 2028	77	34	34	34	22	119	119	59	0	0
March 2029	73	27	27	27	16	122	118	57	0	0
March 2030	69	21	21	21	12	125	115	54	0	0
March 2031	65	17	17	17	9	128	110	50	0	0
March 2032	60	13	13	13	6	132	103	46	0	0
March 2033	56	10	10	10	5	135	96	41	0	0
March 2034	51	8	8	8	3	138	88	36	0	0
March 2035	46	6	6	6	2	142	80	32	0	0
March 2036	41	5	5	5	2	145	73	28	0	0
March 2037	36	4	4	4	1	149	65	24	0	0
March 2038	31	3	3	3	1	153	58	21	0	0
March 2039	25	2	2	2	1	157	51	17	0	0
March 2040	19	2	2	2	0	161	44	15	0	0
March 2041	13	1	1	1	0	165	38	12	0	0
March 2042	7	1	1	1	0	169	32	10	0	0
March 2043	1	1	1	1	0	173	27	8	0	0
March 2044	0	0	0	0	0	155	22	6	0	0
March 2045	0	0	0	0	0	135	17	5	0	0
March 2046	0	0	0	0	0	115	13	3	0	0
March 2047	0	0	0	0	0	94	9	2	0	0
March 2048	0	0	0	0	0	72	6	1	0	0
March 2049	0	0	0	0	0	49	3	1	0	0
March 2050	0	0	0	0	0	25	0	0	0	0
March 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	12.6	6.1	6.1	6.1	5.0	26.3	17.3	10.3	2.7	1.8

**Security Group 13
PSA Prepayment Assumption Rates**

Distribution Date	Classes FS and SI					Classes FT and TS				
	0%	100%	208%	350%	500%	0%	100%	208%	350%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100
March 2022	98	95	93	90	86	100	100	100	100	93
March 2023	95	89	82	73	64	100	100	100	100	29
March 2024	93	81	70	56	44	100	100	100	56	0
March 2025	90	74	59	43	30	100	100	100	26	0
March 2026	88	68	51	33	20	100	100	100	17	0
March 2027	85	62	43	25	14	100	100	100	14	0
March 2028	82	56	36	19	9	100	100	100	13	0
March 2029	80	51	31	15	6	100	100	100	11	0
March 2030	77	46	26	11	4	100	100	100	10	0
March 2031	74	42	22	9	3	100	100	100	8	0
March 2032	71	38	18	7	2	100	100	100	7	0
March 2033	68	34	15	5	1	100	100	98	6	0
March 2034	65	30	13	4	1	100	100	90	5	0
March 2035	61	27	11	3	1	100	100	80	4	0
March 2036	58	24	9	2	0	100	100	68	3	0
March 2037	55	21	7	2	0	100	100	58	2	0
March 2038	51	19	6	1	0	100	100	49	2	0
March 2039	48	17	5	1	0	100	100	41	1	0
March 2040	44	14	4	1	0	100	100	34	1	0
March 2041	40	12	3	0	0	100	100	28	1	0
March 2042	37	11	2	0	0	100	94	22	1	0
March 2043	33	9	2	0	0	100	85	18	0	0
March 2044	29	7	1	0	0	100	74	14	0	0
March 2045	25	6	1	0	0	100	60	11	0	0
March 2046	20	5	1	0	0	100	47	8	0	0
March 2047	16	3	1	0	0	100	35	6	0	0
March 2048	12	2	0	0	0	100	25	4	0	0
March 2049	7	1	0	0	0	80	15	2	0	0
March 2050	2	0	0	0	0	33	6	1	0	0
March 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)	16.5	10.0	6.6	4.5	3.4	28.6	24.9	17.8	4.4	1.8

**Security Group 14
PSA Prepayment Assumption Rates**

Distribution Date	Classes IN, ND, NE, NG and NP				
	0%	150%	290%	450%	600%
Initial Percent	100	100	100	100	100
March 2022	99	88	80	71	62
March 2023	97	78	64	50	38
March 2024	95	68	51	35	24
March 2025	94	59	40	25	15
March 2026	92	52	32	17	9
March 2027	90	45	25	12	5
March 2028	88	39	20	8	3
March 2029	86	33	15	6	2
March 2030	84	28	12	4	1
March 2031	82	24	9	3	1
March 2032	79	20	7	2	0
March 2033	77	17	5	1	0
March 2034	74	14	4	1	0
March 2035	71	11	3	0	0
March 2036	68	9	2	0	0
March 2037	65	6	1	0	0
March 2038	62	5	1	0	0
March 2039	58	3	1	0	0
March 2040	55	2	0	0	0
March 2041	51	1	0	0	0
March 2042	47	0	0	0	0
March 2043	43	0	0	0	0
March 2044	38	0	0	0	0
March 2045	34	0	0	0	0
March 2046	29	0	0	0	0
March 2047	24	0	0	0	0
March 2048	18	0	0	0	0
March 2049	12	0	0	0	0
March 2050	6	0	0	0	0
March 2051	0	0	0	0	0
Weighted Average					
Life (years)	18.7	6.5	4.2	2.8	2.1

**Security Group 15
PSA Prepayment Assumption Rates**

Distribution Date	Class MA					Class MB				
	0%	150%	300%	450%	600%	0%	150%	300%	450%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100
March 2022	98	95	93	90	88	98	95	93	90	88
March 2023	95	87	79	72	65	95	87	80	72	65
March 2024	93	78	64	52	41	93	78	64	52	41
March 2025	90	69	51	37	25	90	69	51	37	26
March 2026	88	61	41	26	16	88	61	41	26	16
March 2027	85	54	32	18	10	85	54	32	18	10
March 2028	83	47	26	13	6	82	47	26	13	6
March 2029	80	42	20	9	4	80	42	20	9	4
March 2030	77	36	16	6	2	77	36	16	6	2
March 2031	74	32	13	5	1	74	32	13	5	1
March 2032	71	28	10	3	1	71	28	10	3	1
March 2033	68	24	8	2	1	68	24	8	2	1
March 2034	65	21	6	2	0	65	21	6	2	0
March 2035	62	18	5	1	0	62	18	5	1	0
March 2036	59	16	4	1	0	58	16	4	1	0
March 2037	55	14	3	1	0	55	13	3	1	0
March 2038	52	12	2	0	0	52	12	2	0	0
March 2039	48	10	2	0	0	48	10	2	0	0
March 2040	45	8	1	0	0	44	8	1	0	0
March 2041	41	7	1	0	0	41	7	1	0	0
March 2042	37	6	1	0	0	37	6	1	0	0
March 2043	34	5	1	0	0	33	5	1	0	0
March 2044	30	4	0	0	0	29	4	0	0	0
March 2045	26	3	0	0	0	25	3	0	0	0
March 2046	21	2	0	0	0	21	2	0	0	0
March 2047	17	2	0	0	0	17	2	0	0	0
March 2048	13	1	0	0	0	13	1	0	0	0
March 2049	8	1	0	0	0	8	1	0	0	0
March 2050	4	0	0	0	0	4	0	0	0	0
March 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	16.7	8.3	5.3	3.9	3.1	16.6	8.3	5.3	3.9	3.1

**Security Group 16
PSA Prepayment Assumption Rates**

Distribution Date	Classes II, TG, TH, TJ, TK and TP					Class TQ					Class TZ				
	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
March 2022	98	88	88	88	88	100	100	85	70	34	102	102	102	102	102
March 2023	95	74	74	74	67	100	100	69	39	0	104	104	104	104	104
March 2024	93	61	61	61	46	100	100	57	19	0	106	106	106	106	106
March 2025	90	50	50	50	31	100	100	50	7	0	108	108	108	108	108
March 2026	87	40	40	40	20	100	100	46	1	0	111	111	111	111	111
March 2027	84	31	31	31	13	100	100	44	0	0	113	113	113	113	113
March 2028	81	24	24	24	9	100	98	42	0	0	115	115	115	115	115
March 2029	78	19	19	19	5	100	93	38	0	0	117	117	117	117	117
March 2030	75	14	14	14	3	100	87	35	0	0	120	120	120	120	120
March 2031	71	11	11	11	1	100	81	31	0	0	122	122	122	122	122
March 2032	68	8	8	8	0	100	73	28	0	0	125	125	125	125	125
March 2033	64	6	6	6	0	100	66	24	0	0	127	127	127	127	104
March 2034	60	4	4	4	0	100	59	21	0	0	130	130	130	130	70
March 2035	56	3	3	3	0	100	52	18	0	0	132	132	132	132	47
March 2036	51	1	1	1	0	100	46	15	0	0	135	135	135	135	31
March 2037	47	1	1	1	0	100	40	13	0	0	138	138	138	138	20
March 2038	42	0	0	0	0	100	34	10	0	0	140	137	137	137	13
March 2039	37	0	0	0	0	100	29	9	0	0	143	102	102	102	9
March 2040	32	0	0	0	0	100	24	7	0	0	146	76	76	76	6
March 2041	26	0	0	0	0	100	20	5	0	0	149	56	56	56	4
March 2042	20	0	0	0	0	100	16	4	0	0	152	40	40	40	2
March 2043	14	0	0	0	0	100	13	3	0	0	155	28	28	28	1
March 2044	8	0	0	0	0	100	10	2	0	0	158	20	20	20	1
March 2045	2	0	0	0	0	100	8	2	0	0	162	13	13	13	0
March 2046	0	0	0	0	0	89	5	1	0	0	8	8	8	8	0
March 2047	0	0	0	0	0	66	4	1	0	0	5	5	5	5	0
March 2048	0	0	0	0	0	43	2	0	0	0	2	2	2	2	0
March 2049	0	0	0	0	0	20	1	0	0	0	1	1	1	1	0
March 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	14.3	4.9	4.9	4.9	3.4	26.7	15.1	7.1	1.8	0.8	24.5	20.0	20.0	20.0	14.0

**Security Group 17
PSA Prepayment Assumption Rates**

Distribution Date	Classes IQ, QG, QH, QJ, QK, QL and QX					Classes QA, QB, QC, QD, QE and QI					Class QW					Class ZQ					
	0%	125%	225%	275%	500%	0%	125%	225%	275%	500%	0%	125%	225%	275%	500%	0%	125%	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	100
March 2022	97	94	94	94	94	97	94	94	94	94	100	100	100	100	100	100	103	103	94	90	71
March 2023	94	85	85	85	85	94	84	84	84	84	100	100	100	100	100	100	105	105	79	66	9
March 2024	91	73	73	73	60	91	72	72	72	58	100	100	100	100	100	100	108	108	60	37	0
March 2025	88	63	63	63	41	87	61	61	61	38	100	100	100	100	100	100	111	111	47	18	0
March 2026	85	53	53	53	28	84	51	51	51	24	100	100	100	100	100	100	113	113	38	6	0
March 2027	81	44	44	44	19	80	41	41	41	15	100	100	100	100	100	100	116	116	34	1	0
March 2028	78	36	36	36	13	77	33	33	33	8	100	100	100	100	100	100	119	119	33	0	0
March 2029	74	29	29	29	9	73	25	25	25	4	100	100	100	100	100	100	122	119	32	0	0
March 2030	70	24	24	24	6	69	20	20	20	1	100	100	100	100	100	100	125	117	30	0	0
March 2031	66	19	19	19	4	65	15	15	15	0	100	100	100	100	79	128	112	28	0	0	
March 2032	62	15	15	15	3	60	11	11	11	0	100	100	100	100	54	132	106	25	0	0	
March 2033	58	12	12	12	2	56	8	8	8	0	100	100	100	100	36	135	100	23	0	0	
March 2034	54	10	10	10	1	51	5	5	5	0	100	100	100	100	24	138	92	20	0	0	
March 2035	49	8	8	8	1	46	3	3	3	0	100	100	100	100	16	142	85	18	0	0	
March 2036	44	6	6	6	1	41	1	1	1	0	100	100	100	100	11	145	77	16	0	0	
March 2037	39	5	5	5	0	36	0	0	0	0	100	97	97	97	7	149	70	13	0	0	
March 2038	34	4	4	4	0	31	0	0	0	0	100	76	76	76	5	153	62	11	0	0	
March 2039	29	3	3	3	0	25	0	0	0	0	100	59	59	59	3	157	55	10	0	0	
March 2040	23	2	2	2	0	19	0	0	0	0	100	46	46	46	2	161	48	8	0	0	
March 2041	18	2	2	2	0	13	0	0	0	0	100	35	35	35	1	165	42	7	0	0	
March 2042	12	1	1	1	0	7	0	0	0	0	100	27	27	27	1	169	36	5	0	0	
March 2043	5	1	1	1	0	0	0	0	0	0	100	20	20	20	1	173	30	4	0	0	
March 2044	1	1	1	1	0	0	0	0	0	0	15	15	15	15	0	171	25	3	0	0	
March 2045	1	1	1	1	0	0	0	0	0	0	11	11	11	11	0	150	20	3	0	0	
March 2046	0	0	0	0	0	0	0	0	0	0	8	8	8	8	0	127	16	2	0	0	
March 2047	0	0	0	0	0	0	0	0	0	0	5	5	5	5	0	104	12	1	0	0	
March 2048	0	0	0	0	0	0	0	0	0	0	3	3	3	3	0	80	8	1	0	0	
March 2049	0	0	0	0	0	0	0	0	0	0	2	2	2	2	0	54	5	1	0	0	
March 2050	0	0	0	0	0	0	0	0	0	0	1	1	1	1	0	28	2	0	0	0	
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)	13.0	6.4	6.4	6.4	4.2	12.5	5.7	5.7	5.7	3.8	22.9	19.6	19.6	19.6	11.9	26.6	17.9	7.0	2.7	1.3	

**Security Group 18
PSA Prepayment Assumption Rates**

Distribution Date	Classes MI, MJ and MK				
	0%	100%	216%	350%	500%
Initial Percent	100	100	100	100	100
March 2022	98	96	94	92	89
March 2023	96	90	84	77	69
March 2024	94	82	71	59	48
March 2025	92	75	60	46	32
March 2026	90	69	51	35	22
March 2027	87	63	43	27	15
March 2028	85	57	36	21	10
March 2029	83	52	31	16	7
March 2030	80	47	26	12	5
March 2031	77	43	21	9	3
March 2032	75	39	18	7	2
March 2033	72	35	15	5	1
March 2034	69	31	12	4	1
March 2035	66	28	10	3	1
March 2036	63	25	8	2	0
March 2037	60	22	7	2	0
March 2038	56	19	6	1	0
March 2039	53	17	5	1	0
March 2040	49	15	4	1	0
March 2041	45	13	3	0	0
March 2042	42	11	2	0	0
March 2043	38	9	2	0	0
March 2044	33	8	1	0	0
March 2045	29	6	1	0	0
March 2046	25	5	1	0	0
March 2047	20	4	1	0	0
March 2048	15	3	0	0	0
March 2049	10	2	0	0	0
March 2050	5	1	0	0	0
March 2051	0	0	0	0	0
Weighted Average Life (years)	17.6	10.2	6.7	4.7	3.6

**Security Group 19
PSA Prepayment Assumption Rates**

Distribution Date	Classes IU, UA, UC, UD, UE and UG					Classes IV, UJ, UL, UM and UN					Class UB				
	0%	175%	225%	275%	500%	0%	175%	225%	275%	500%	0%	175%	225%	275%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2022	98	92	92	92	92	98	93	93	93	93	100	100	100	100	100
March 2023	96	80	80	80	72	96	81	81	81	73	100	100	100	100	100
March 2024	94	68	68	68	48	94	69	69	69	50	100	100	100	100	100
March 2025	91	56	56	56	32	91	58	58	58	34	100	100	100	100	100
March 2026	89	46	46	46	21	89	48	48	48	23	100	100	100	100	100
March 2027	86	38	38	38	13	86	39	39	39	16	100	100	100	100	100
March 2028	83	30	30	30	8	84	32	32	32	11	100	100	100	100	100
March 2029	80	24	24	24	4	81	26	26	26	7	100	100	100	100	100
March 2030	78	19	19	19	2	78	21	21	21	5	100	100	100	100	100
March 2031	74	14	14	14	0	75	17	17	17	3	100	100	100	100	100
March 2032	71	11	11	11	0	72	14	14	14	2	100	100	100	100	75
March 2033	68	8	8	8	0	69	11	11	11	2	100	100	100	100	50
March 2034	64	6	6	6	0	65	9	9	9	1	100	100	100	100	34
March 2035	60	4	4	4	0	62	7	7	7	1	100	100	100	100	23
March 2036	56	3	3	3	0	58	6	6	6	0	100	100	100	100	15
March 2037	52	1	1	1	0	54	4	4	4	0	100	100	100	100	10
March 2038	48	0	0	0	0	50	3	3	3	0	100	100	100	100	7
March 2039	43	0	0	0	0	45	3	3	3	0	100	88	88	88	4
March 2040	39	0	0	0	0	41	2	2	2	0	100	68	68	68	3
March 2041	34	0	0	0	0	36	2	2	2	0	100	52	52	52	2
March 2042	28	0	0	0	0	31	1	1	1	0	100	39	39	39	1
March 2043	23	0	0	0	0	25	1	1	1	0	100	29	29	29	1
March 2044	17	0	0	0	0	20	1	1	1	0	100	22	22	22	0
March 2045	11	0	0	0	0	14	0	0	0	0	100	15	15	15	0
March 2046	5	0	0	0	0	8	0	0	0	0	100	11	11	11	0
March 2047	0	0	0	0	0	1	0	0	0	0	46	7	7	7	0
March 2048	0	0	0	0	0	0	0	0	0	0	4	4	4	4	0
March 2049	0	0	0	0	0	0	0	0	0	0	2	2	2	2	0
March 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2051	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	15.4	5.5	5.5	5.5	3.5	15.7	6.0	6.0	6.0	3.7	26.1	20.9	20.9	20.9	12.8

PSA Prepayment Assumption Rates

Distribution Date	Class UI					Class UZ				
	0%	175%	225%	275%	500%	0%	175%	225%	275%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100
March 2022	99	94	93	91	86	102	102	93	83	41
March 2023	97	84	81	77	63	104	104	79	54	0
March 2024	95	74	68	63	43	106	106	66	28	0
March 2025	94	64	58	52	30	108	108	58	11	0
March 2026	92	56	49	42	20	111	111	54	3	0
March 2027	90	49	41	34	14	113	113	52	0	0
March 2028	88	43	35	28	9	115	113	52	0	0
March 2029	86	37	29	23	6	117	111	49	0	0
March 2030	84	32	24	18	4	120	106	46	0	0
March 2031	81	28	20	15	3	122	100	43	0	0
March 2032	79	24	17	12	2	125	93	39	0	0
March 2033	76	21	14	10	1	127	85	35	0	0
March 2034	74	18	12	8	1	130	77	31	0	0
March 2035	71	15	10	6	1	132	69	27	0	0
March 2036	68	13	8	5	0	135	61	24	0	0
March 2037	65	11	6	4	0	138	54	21	0	0
March 2038	61	9	5	3	0	140	47	18	0	0
March 2039	58	8	4	2	0	143	41	15	0	0
March 2040	54	6	3	2	0	146	35	12	0	0
March 2041	51	5	3	1	0	149	29	10	0	0
March 2042	47	4	2	1	0	152	24	8	0	0
March 2043	42	3	2	1	0	155	20	7	0	0
March 2044	38	3	1	1	0	158	16	5	0	0
March 2045	33	2	1	0	0	162	12	4	0	0
March 2046	28	1	1	0	0	165	9	3	0	0
March 2047	23	1	0	0	0	168	7	2	0	0
March 2048	18	1	0	0	0	135	4	1	0	0
March 2049	12	0	0	0	0	93	2	1	0	0
March 2050	6	0	0	0	0	48	0	0	0	0
March 2051	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)	18.6	7.6	6.4	5.5	3.4	28.2	16.3	9.0	2.3	0.9

**Security Group 20
PSA Prepayment Assumption Rates**

<u>Distribution Date</u>	<u>Classes EA and EI</u>				
	<u>0%</u>	<u>100%</u>	<u>201%</u>	<u>350%</u>	<u>500%</u>
Initial Percent	100	100	100	100	100
March 2022	98	96	94	90	87
March 2023	96	89	83	74	66
March 2024	94	82	71	57	45
March 2025	92	75	61	44	31
March 2026	90	68	52	34	21
March 2027	87	62	44	26	14
March 2028	85	57	38	20	10
March 2029	83	51	32	15	6
March 2030	80	47	27	12	4
March 2031	77	42	23	9	3
March 2032	75	38	19	7	2
March 2033	72	34	16	5	1
March 2034	69	31	14	4	1
March 2035	66	27	11	3	1
March 2036	63	24	10	2	0
March 2037	60	22	8	2	0
March 2038	56	19	7	1	0
March 2039	53	17	5	1	0
March 2040	49	14	4	1	0
March 2041	45	12	3	0	0
March 2042	42	11	3	0	0
March 2043	38	9	2	0	0
March 2044	33	7	2	0	0
March 2045	29	6	1	0	0
March 2046	25	5	1	0	0
March 2047	20	3	1	0	0
March 2048	15	2	0	0	0
March 2049	10	1	0	0	0
March 2050	5	0	0	0	0
March 2051	0	0	0	0	0
Weighted Average Life (years)	17.6	10.0	6.8	4.6	3.4

**Security Group 21
PSA Prepayment Assumption Rates**

<u>Distribution Date</u>	<u>Classes EB and IE</u>				
	<u>0%</u>	<u>100%</u>	<u>205%</u>	<u>350%</u>	<u>500%</u>
Initial Percent	100	100	100	100	100
March 2022	98	96	95	93	91
March 2023	96	91	86	79	73
March 2024	94	83	74	62	50
March 2025	92	76	63	47	34
March 2026	90	70	54	36	23
March 2027	87	63	46	28	16
March 2028	85	58	39	21	11
March 2029	83	52	33	16	7
March 2030	80	48	28	12	5
March 2031	77	43	23	9	3
March 2032	75	39	20	7	2
March 2033	72	35	17	5	1
March 2034	69	31	14	4	1
March 2035	66	28	12	3	1
March 2036	63	25	10	2	0
March 2037	60	22	8	2	0
March 2038	56	20	7	1	0
March 2039	53	17	5	1	0
March 2040	49	15	4	1	0
March 2041	45	13	4	0	0
March 2042	42	11	3	0	0
March 2043	38	9	2	0	0
March 2044	33	8	2	0	0
March 2045	29	6	1	0	0
March 2046	25	5	1	0	0
March 2047	20	4	1	0	0
March 2048	15	3	0	0	0
March 2049	10	2	0	0	0
March 2050	5	1	0	0	0
March 2051	0	0	0	0	0
Weighted Average Life (years)	17.6	10.3	7.0	4.8	3.7

Yield Considerations

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

- the anticipated yield of that Class resulting from its purchase price,
- the investor's own projection of Mortgage Loan prepayment rates under a variety of scenarios,
- in the case of the Group 2, 3, 5, 7, 13, 15 and 16 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 LIBOR or Compounded SOFR, as applicable, under a variety of scenarios.

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

Prepayments: Effect on Yields

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

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

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

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

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

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

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

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

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

LIBOR and Compounded SOFR: Effect on Yields of the Floating Rate, Inverse Floating Rate and Weighted Average Coupon Classes

Low levels of LIBOR and Compounded SOFR, as applicable, can reduce the yield of the Floating Rate Classes. High levels of LIBOR and Compounded SOFR, as applicable, can reduce the yield of the Inverse Floating Rate and Weighted Average Coupon Classes. In addition, the Floating Rate Classes will not benefit from a higher yield at high levels of LIBOR or Compounded SOFR, as applicable, and certain Inverse Floating Rate Classes may not benefit from particularly low levels of LIBOR 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 and the Class FS Securities, at various constant levels of LIBOR or Compounded SOFR, as applicable.

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

The yields were calculated by

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

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

The information set forth in the following tables was prepared on the basis of the Modeling Assumptions and the assumptions that (1) the Interest Rate applicable to each Inverse Floating Rate and Weighted Average Coupon Class (other than Class SI) for each Accrual Period following the first Accrual

Period will be based on the indicated level of LIBOR and the Interest Rate applicable to Classes FS and SI for each Accrual Period following the first Accrual Period will be based on the indicated level of Compounded SOFR and (2) the purchase price of each Class (expressed as a percentage of Original Class Principal Balance or original Class Notional Balance) plus accrued interest is as indicated in the related table. **The assumed purchase price is not necessarily that at which actual sales will occur.**

SECURITY GROUP 1

**Sensitivity of Class IX to Prepayments
Assumed Price 11.140625%***

PSA Prepayment Assumption Rates				
<u>300%</u>	<u>350%</u>	<u>390%</u>	<u>471%</u>	<u>700%</u>
5.5%	5.5%	5.5%	0.1%	(17.9)%

**Sensitivity of Class XI to Prepayments
Assumed Price 10.1875%***

PSA Prepayment Assumption Rates				
<u>300%</u>	<u>350%</u>	<u>390%</u>	<u>477%</u>	<u>700%</u>
13.1%	9.5%	6.5%	0.0%	(17.8)%

SECURITY GROUP 2

**Sensitivity of Class IO to Prepayments
Assumed Price 7.9643%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>323%</u>	<u>380%</u>	<u>500%</u>	<u>700%</u>
32.0%	8.6%	0.1%	(19.1)%	(53.3)%

SECURITY GROUP 3

**Sensitivity of Class SA to Prepayments
Assumed Price 18.8125%***

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>150%</u>	<u>323%</u>	<u>500%</u>	<u>700%</u>
0.05000%	20.3%	7.6%	(6.3)%	(23.4)%
0.11088%	19.9%	7.2%	(6.6)%	(23.7)%
3.08044%	2.5%	(9.3)%	(22.2)%	(38.0)%
6.05000% and above	**	**	**	**

**Sensitivity of Class SB to Prepayments
Assumed Price 18.8125%***

<u>LIBOR</u>	PSA Prepayment Assumption Rates			
	<u>150%</u>	<u>323%</u>	<u>500%</u>	<u>700%</u>
0.05000%	20.1%	7.4%	(6.5)%	(23.5)%
0.11088%	19.8%	7.1%	(6.8)%	(23.8)%
3.08044%	2.2%	(9.5)%	(22.4)%	(38.2)%
6.05000% 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 SC to Prepayments
Assumed Price 18.8125%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>150%</u>	<u>323%</u>	<u>500%</u>	<u>700%</u>
0.05000%	20.1%	7.4%	(6.5)%	(23.6)%
0.11088%	19.7%	7.1%	(6.8)%	(23.8)%
3.08044%	2.3%	(9.5)%	(22.4)%	(38.2)%
6.05000% and above	**	**	**	**

Sensitivity of Class SD to Prepayments
Assumed Price 18.8125%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>150%</u>	<u>323%</u>	<u>500%</u>	<u>700%</u>
0.05000%	19.7%	7.0%	(6.8)%	(23.9)%
0.11088%	19.4%	6.7%	(7.1)%	(24.1)%
3.08044%	1.7%	(10.0)%	(22.8)%	(38.6)%
6.05000% and above	**	**	**	**

Sensitivity of Class SE to Prepayments
Assumed Price 18.8125%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>150%</u>	<u>323%</u>	<u>500%</u>	<u>700%</u>
0.05000%	20.1%	7.4%	(6.5)%	(23.5)%
0.11088%	19.8%	7.1%	(6.8)%	(23.8)%
3.08044%	2.3%	(9.5)%	(22.3)%	(38.1)%
6.05000% and above	**	**	**	**

Sensitivity of Class TB to Prepayments
Assumed Price 0.09765625%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>150%</u>	<u>323%</u>	<u>500%</u>	<u>700%</u>
6.05% and below	42.2%	28.3%	13.2%	(5.4)%
6.08%	7.8%	(4.2)%	(17.4)%	(33.6)%
6.10% 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 TC to Prepayments
Assumed Price 0.34375%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>150%</u>	<u>323%</u>	<u>500%</u>	<u>700%</u>
6.05% and below	33.4%	20.0%	5.3%	(12.7)%
6.13%	7.6%	(4.4)%	(17.6)%	(33.8)%
6.20% and above	**	**	**	**

Sensitivity of Class TD to Prepayments
Assumed Price 0.5%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>150%</u>	<u>323%</u>	<u>500%</u>	<u>700%</u>
6.05% and below	28.9%	15.7%	1.3%	(16.4)%
6.15%	6.7%	(5.3)%	(18.4)%	(34.5)%
6.25% and above	**	**	**	**

Sensitivity of Class TE to Prepayments
Assumed Price 0.267%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>150%</u>	<u>323%</u>	<u>500%</u>	<u>700%</u>
6.05% and below	33.2%	19.8%	5.2%	(12.8)%
6.15%	0.1%	(11.5)%	(24.3)%	(39.9)%
6.25% and above	**	**	**	**

SECURITY GROUP 4

Sensitivity of Class BI to Prepayments
Assumed Price 10.5625%*

<u>PSA Prepayment Assumption Rates</u>				
<u>100%</u>	<u>210%</u>	<u>305%</u>	<u>350%</u>	<u>500%</u>
10.9%	5.1%	0.0%	(2.4)%	(10.7)%

SECURITY GROUP 5

Sensitivity of Class GI to Prepayments
Assumed Price 10.75%*

<u>PSA Prepayment Assumption Rates</u>				
<u>160%</u>	<u>250%</u>	<u>300%</u>	<u>476%</u>	<u>500%</u>
15.9%	12.1%	10.2%	0.1%	(1.4)%

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

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

**Sensitivity of Class GW to Prepayments
Assumed Price 10.75%***

PSA Prepayment Assumption Rates				
<u>160%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>554%</u>
12.8%	12.8%	12.8%	3.0%	0.0%

**Sensitivity of Class GX to Prepayments
Assumed Price 10.75%***

PSA Prepayment Assumption Rates				
<u>160%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>523%</u>
12.0%	12.0%	12.0%	1.4%	0.0%

**Sensitivity of Class GY to Prepayments
Assumed Price 10.75%***

PSA Prepayment Assumption Rates				
<u>160%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>507%</u>
18.3%	13.6%	11.0%	0.4%	0.0%

**Sensitivity of Class IG to Prepayments
Assumed Price 10.75%***

PSA Prepayment Assumption Rates				
<u>160%</u>	<u>250%</u>	<u>300%</u>	<u>449%</u>	<u>500%</u>
17.2%	12.0%	9.1%	0.0%	(3.2)%

SECURITY GROUP 6

**Sensitivity of Class AI to Prepayments
Assumed Price 9.0%***

PSA Prepayment Assumption Rates				
<u>225%</u>	<u>300%</u>	<u>350%</u>	<u>540%</u>	<u>600%</u>
9.5%	9.5%	9.5%	0.1%	(3.3)%

SECURITY GROUP 7

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

PSA Prepayment Assumption Rates				
<u>200%</u>	<u>401%</u>	<u>650%</u>	<u>900%</u>	<u>1,007%</u>
70.3%	55.1%	34.4%	11.1%	0.1%

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

SECURITY GROUP 8

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

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>185%</u>	<u>225%</u>	<u>316%</u>	<u>400%</u>
9.3%	7.4%	5.2%	0.0%	(4.8)%

SECURITY GROUP 9

**Sensitivity of Class TI to Prepayments
Assumed Price 14.022178125%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>273%</u>	<u>331%</u>	<u>500%</u>	<u>700%</u>
6.9%	0.0%	(3.3)%	(13.3)%	(25.8)%

SECURITY GROUP 10

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

PSA Prepayment Assumption Rates				
<u>125%</u>	<u>190%</u>	<u>250%</u>	<u>400%</u>	<u>418%</u>
9.7%	9.1%	8.8%	1.0%	0.0%

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

PSA Prepayment Assumption Rates				
<u>125%</u>	<u>190%</u>	<u>250%</u>	<u>400%</u>	<u>453%</u>
8.8%	7.6%	7.8%	2.7%	0.0%

**Sensitivity of Class KI to Prepayments
Assumed Price 11.25%***

PSA Prepayment Assumption Rates				
<u>125%</u>	<u>190%</u>	<u>250%</u>	<u>400%</u>	<u>431%</u>
9.6%	9.1%	8.8%	1.6%	0.0%

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

PSA Prepayment Assumption Rates				
<u>125%</u>	<u>190%</u>	<u>250%</u>	<u>346%</u>	<u>400%</u>
4.2%	4.2%	4.2%	0.0%	(3.1)%

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

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

PSA Prepayment Assumption Rates				
<u>125%</u>	<u>190%</u>	<u>250%</u>	<u>382%</u>	<u>400%</u>
9.7%	8.8%	8.5%	0.0%	(1.2)%

SECURITY GROUP 11

**Sensitivity of Class DI to Prepayments
Assumed Price 12.84375%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>240%</u>	<u>275%</u>	<u>304%</u>	<u>500%</u>
8.6%	3.6%	1.7%	0.0%	(11.4)%

**Sensitivity of Class ID to Prepayments
Assumed Price 12.4688%***

PSA Prepayment Assumption Rates				
<u>150%</u>	<u>240%</u>	<u>275%</u>	<u>353%</u>	<u>500%</u>
4.0%	4.0%	4.0%	0.0%	(8.9)%

SECURITY GROUP 12

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

PSA Prepayment Assumption Rates				
<u>125%</u>	<u>200%</u>	<u>300%</u>	<u>400%</u>	<u>422%</u>
5.5%	5.5%	5.5%	1.1%	0.0%

SECURITY GROUP 13

**Sensitivity of Class FS to Prepayments
Assumed Price 4.0%***

Compounded SOFR	PSA Prepayment Assumption Rates			
	<u>100%</u>	<u>208%</u>	<u>350%</u>	<u>500%</u>
0.005%	(7.1)%	(13.3)%	(21.8)%	(31.3)%
0.020%	(6.5)%	(12.7)%	(21.2)%	(30.7)%
0.910%	20.4%	14.4%	6.3%	(2.7)%
1.800% and above	45.7%	40.0%	32.3%	23.9%

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

Sensitivity of Class SI to Prepayments
Assumed Price 4.0%*

<u>Compounded SOFR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>100%</u>	<u>208%</u>	<u>350%</u>	<u>500%</u>
0.005%	40.9%	35.1%	27.4%	18.9%
0.020%	40.4%	34.7%	26.9%	18.5%
0.910%	14.8%	8.7%	0.5%	(8.6)%
1.800% and above	**	**	**	**

Sensitivity of Class TS to Prepayments
Assumed Price 95.0%*

<u>LIBOR</u>	<u>PSA Prepayment Assumption Rates</u>			
	<u>100%</u>	<u>208%</u>	<u>350%</u>	<u>500%</u>
0.050%	2.0%	2.1%	3.0%	4.8%
0.106%	2.0%	2.1%	3.0%	4.7%
1.303%	1.1%	1.2%	2.1%	3.9%
2.500% and above	0.2%	0.3%	1.2%	3.0%

SECURITY GROUP 14

Sensitivity of Class IN to Prepayments
Assumed Price 15.66796875%*

<u>PSA Prepayment Assumption Rates</u>				
<u>150%</u>	<u>290%</u>	<u>311%</u>	<u>450%</u>	<u>600%</u>
11.4%	1.6%	0.1%	(10.3)%	(22.2)%

SECURITY GROUP 16

Sensitivity of Class IT to Prepayments
Assumed Price 16.0%*

<u>PSA Prepayment Assumption Rates</u>				
<u>175%</u>	<u>250%</u>	<u>325%</u>	<u>407%</u>	<u>500%</u>
5.1%	5.1%	5.1%	0.0%	(7.0)%

SECURITY GROUP 17

Sensitivity of Class IQ to Prepayments
Assumed Price 13.28125%*

<u>PSA Prepayment Assumption Rates</u>				
<u>125%</u>	<u>225%</u>	<u>275%</u>	<u>359%</u>	<u>500%</u>
3.9%	3.9%	3.9%	0.0%	(7.5)%

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

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

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

PSA Prepayment Assumption Rates				
<u>125%</u>	<u>225%</u>	<u>275%</u>	<u>359%</u>	<u>500%</u>
4.6%	4.6%	4.6%	0.0%	(9.2)%

**Sensitivity of Class QX to Prepayments
Assumed Price 13.28125%***

PSA Prepayment Assumption Rates				
<u>125%</u>	<u>225%</u>	<u>275%</u>	<u>359%</u>	<u>500%</u>
3.9%	3.9%	3.9%	0.0%	(7.5)%

SECURITY GROUP 18

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

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>216%</u>	<u>233%</u>	<u>350%</u>	<u>500%</u>
7.4%	1.0%	0.1%	(6.6)%	(15.4)%

SECURITY GROUP 19

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

PSA Prepayment Assumption Rates				
<u>175%</u>	<u>225%</u>	<u>275%</u>	<u>450%</u>	<u>500%</u>
10.7%	10.7%	10.7%	0.1%	(3.4)%

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

PSA Prepayment Assumption Rates				
<u>175%</u>	<u>225%</u>	<u>275%</u>	<u>464%</u>	<u>500%</u>
10.2%	10.2%	10.2%	0.0%	(2.1)%

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

PSA Prepayment Assumption Rates				
<u>175%</u>	<u>225%</u>	<u>275%</u>	<u>401%</u>	<u>500%</u>
13.4%	10.5%	7.6%	0.0%	(6.1)%

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

SECURITY GROUP 20

Sensitivity of Class EI to Prepayments Assumed Price 10.0%*

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>201%</u>	<u>307%</u>	<u>350%</u>	<u>500%</u>
11.7%	6.1%	0.0%	(2.5)%	(11.4)%

SECURITY GROUP 21

Sensitivity of Class IE to Prepayments Assumed Price 10.0%*

PSA Prepayment Assumption Rates				
<u>100%</u>	<u>205%</u>	<u>330%</u>	<u>350%</u>	<u>500%</u>
12.1%	6.7%	0.0%	(1.1)%	(9.3)%

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

CERTAIN UNITED STATES FEDERAL INCOME TAX CONSEQUENCES

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

REMIC Elections

In the opinion of K&L Gates 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	350%
2 and 3	323%
4	210%
5 and 16	250%
6 and 15	300%
7	401%
8	185%
9	331%
10	190%
11	240%
12	200%
13	208%
14	290%
17 and 19	225%
18	216%
20	201%
21	205%

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

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

Residual Securities

The Class RR Securities will represent the beneficial ownership of the Residual Interest in the Pooling REMIC and the beneficial ownership of the Residual Interest in the Issuing REMIC. The Residual Securities, *i.e.*, the Class RR Securities, generally will be treated as “residual interests” in a REMIC for domestic building and loan associations and as “real estate assets” for REITs, as described in “*Certain United States Federal Income Tax Consequences*” in the Base Offering Circular, but will not be treated as debt for United States federal income tax purposes. Instead, the Holders of the Residual Securities will be required to report, and will be taxed on, their pro rata shares of the taxable income or loss of the Trust REMICs, and these requirements will continue until there are no outstanding regular interests in the respective Trust REMICs. Thus, Residual Holders will have taxable income attributable to the Residual Securities even though they will not receive principal or interest distributions with respect to the Residual Securities, which could result in a negative after-tax return for the Residual Holders. Even

though the Holders of the Residual Securities are not entitled to any stated principal or interest payments on the Residual Securities, the Trust REMICs may have substantial taxable income in certain periods, and offsetting tax losses may not occur until much later periods. Accordingly, the Holders of the Residual Securities may experience substantial adverse tax timing consequences. Prospective investors are urged to consult their own tax advisors and consider the after-tax effect of ownership of the Residual Securities and the suitability of the Residual Securities to their investment objectives.

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

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

MX Securities

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

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

ERISA MATTERS

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

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) March 1, 2021 on the Fixed Rate Classes and (2) March 20, 2021 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 K&L Gates LLP, Charlotte, North Carolina, and Marcell Solomon & Associates, P.C., Bowie, Maryland, and for the Trustee by Greenberg Traurig, LLP.

Schedule I

Available Combinations(1)

REMIC Securities		MX Securities						
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 1								
Combination 1(6)								
XP	\$ 13,836,000		\$ 5,929,714	NTL(PAC/AD)	3.500%	FIX/IO	38382PDR0	March 2051
			13,836,000	PAC/AD	1.000	FIX	38382PDS8	March 2051
			13,836,000	PAC/AD	1.125	FIX	38382PDT6	March 2051
			13,836,000	PAC/AD	1.250	FIX	38382PDU3	March 2051
			13,836,000	PAC/AD	1.375	FIX	38382PDV1	March 2051
			13,836,000	PAC/AD	1.500	FIX	38382PDW9	March 2051
			13,836,000	PAC/AD	1.625	FIX	38382PDX7	March 2051
			13,836,000	PAC/AD	1.750	FIX	38382PDY5	March 2051
			13,836,000	PAC/AD	1.875	FIX	38382PDZ2	March 2051
			13,836,000	PAC/AD	2.000	FIX	38382PEA6	March 2051
			13,836,000	PAC/AD	2.125	FIX	38382PEB4	March 2051
			13,836,000	PAC/AD	2.250	FIX	38382PEC2	March 2051
			13,836,000	PAC/AD	2.375	FIX	38382PED0	March 2051
Security Group 3								
Combination 2								
SA	\$ 39,868,783	SE	\$ 103,203,159	NTL(SC/PT)	(5)	INV/IO	38382PEE8	February 2049
SB	26,877,254							
SC	25,248,795							
SD	11,208,327							
Combination 3								
TB	\$ 26,877,254	TE	\$ 63,334,376	NTL(SC/PT)	(5)	WAC/INV/IO	38382PEF5	September 2047
TC	25,248,795							
TD	11,208,327							

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)
Security Group 5								
Combination 4								
GW	\$ 1,455,000	GI	\$ 22,099,324	NTL(PT/PAC/AD)	3.000%	FIX/IO	38382PEG3	March 2051
GX	5,727,333							
GY	899,566							
IG	14,017,425							
Combination 5								
GZ	\$ 7,584,277	Z	\$ 12,855,816	SC/PT/SUP	2.000%	FIX/Z	38382PEH1	March 2051
ZX	5,271,539							
Security Group 7								
Combination 6								
PU	\$ 3,709,420	PT	\$ 10,000,000	SC/PT	1.500%	FIX	38382PEJ7	July 2050
PV	6,290,580							
Security Group 10								
Combination 7(6)								
KW	\$ 5,647,000	KA	\$ 59,748,000	PAC/AD	2.500%	FIX	38382PEK4	March 2051
KY	1,017,000	KB	59,748,000	PAC/AD	2.250	FIX	38382PEL2	March 2051
YA	53,084,000	KC	59,748,000	PAC/AD	2.000	FIX	38382PEM0	March 2051
		KD	59,748,000	PAC/AD	1.750	FIX	38382PEN8	March 2051
		KE	59,748,000	PAC/AD	1.500	FIX	38382PEP3	March 2051
		KG	59,748,000	PAC/AD	1.250	FIX	38382PEQ1	March 2051
		KH	59,748,000	PAC/AD	1.000	FIX	38382PER9	March 2051
		KI	35,848,800	NTL(PAC/AD)	2.500	FIX/IO	38382PES7	March 2051
Combination 8(6)								
KW	\$ 5,647,000	IK	\$ 35,238,600	NTL(PAC/AD)	2.500%	FIX/IO	38382PET5	December 2050
YA	53,084,000	KJ	58,731,000	PAC/AD	2.500	FIX	38382PEU2	December 2050
		KL	58,731,000	PAC/AD	2.250	FIX	38382PEV0	December 2050
		KM	58,731,000	PAC/AD	2.000	FIX	38382PEW8	December 2050
		KN	58,731,000	PAC/AD	1.750	FIX	38382PEX6	December 2050
		KP	58,731,000	PAC/AD	1.500	FIX	38382PEY4	December 2050
		KQ	58,731,000	PAC/AD	1.250	FIX	38382PEZ1	December 2050
		KT	58,731,000	PAC/AD	1.000	FIX	38382PFA5	December 2050

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(6)										
YA	\$ 53,084,000		YB	\$ 53,084,000	PAC/AD	2.250%	FIX	38382PFB3	July 2049	
			YC	53,084,000	PAC/AD	2.000	FIX	38382PFC1	July 2049	
			YD	53,084,000	PAC/AD	1.750	FIX	38382PFD9	July 2049	
			YE	53,084,000	PAC/AD	1.500	FIX	38382PFE7	July 2049	
			YG	53,084,000	PAC/AD	1.250	FIX	38382PFF4	July 2049	
			YH	53,084,000	PAC/AD	1.000	FIX	38382PFG2	July 2049	
			YI	31,850,400	NTL(PAC/AD)	2.500	FIX/IO	38382PFH0	July 2049	
Combination 10			WZ	\$ 6,424,870	SUP	2.500%	FIX/Z	38382PFJ6	March 2051	
YZ	\$ 3,066,000									
ZY	3,358,870									
Security Group 11										
Combination 11(6)										
DH	\$100,000,000		DJ	\$100,000,000	PAC I/AD	1.750%	FIX	38382PFK3	November 2050	
			DK	80,000,000	PAC I/AD	2.250	FIX	38382PFL1	November 2050	
			DL	66,666,666	PAC I/AD	2.500	FIX	38382PFM9	November 2050	
			DM	100,000,000	PAC I/AD	1.000	FIX	38382PFN7	November 2050	
			DP	100,000,000	PAC I/AD	1.500	FIX	38382PP2	November 2050	
			DQ	100,000,000	PAC I/AD	1.250	FIX	38382PFQ0	November 2050	
			ID	40,000,000	NTL(PAC I/AD)	2.500	FIX/IO	38382PFR8	November 2050	
Combination 12			DT	\$101,497,000	PAC I	2.000%	FIX	38382PFS6	March 2051	
DH	\$100,000,000									
ZD	1,497,000									
Security Group 12										
Combination 13(6)										
N	\$ 79,947,413		NA	\$ 79,947,413	PAC/AD	1.250%	FIX	38382PFT4	March 2051	
			NB	79,947,413	PAC/AD	1.500	FIX	38382PFU1	March 2051	
			NC	79,947,413	PAC/AD	1.750	FIX	38382PFV9	March 2051	
			NI	39,973,706	NTL(PAC/AD)	2.500	FIX/IO	38382PFW7	March 2051	

REMIC Securities

MX Securities

Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 14 Combination 14(6) NP	\$ 41,719,048	IN	\$ 31,289,286	NTL(PT)	4.000%	FIX/IO	38382PFX5	March 2051
				PT	1.500	FIX	38382PFY3	March 2051
				PT	1.000	FIX	38382PFZ0	March 2051
				PT	1.250	FIX	38382PGA4	March 2051
Security Group 16 Combination 15(6) TP	\$ 17,919,000	IT	\$ 4,479,750	NTL(SC/PAC/AD)	4.000%	FIX/IO	38382PGB2	February 2051
				SC/PAC/AD	1.000	FIX	38382PGC0	February 2051
				SC/PAC/AD	1.250	FIX	38382PGD8	February 2051
				SC/PAC/AD	1.500	FIX	38382PGE6	February 2051
				SC/PAC/AD	1.750	FIX	38382PGF3	February 2051
Security Group 17 Combination 16(6) QC	\$ 75,440,000	QA	\$ 75,440,000	PAC/AD	1.000%	FIX	38382PGG1	July 2050
				PAC/AD	1.250	FIX	38382PGH9	July 2050
				PAC/AD	1.750	FIX	38382PGJ5	July 2050
				PAC/AD	2.000	FIX	38382PGK2	July 2050
				NTL(PAC/AD)	2.500	FIX/IO	38382PGL0	July 2050
				QC	1.000%	FIX	38382PGM8	March 2051
Combination 17(6) QW	\$ 75,440,000 4,000,000	QH	\$ 79,440,000	PAC/AD	1.250	FIX	38382PGN6	March 2051
				PAC/AD	1.500	FIX	38382PGP1	March 2051
				PAC/AD	1.750	FIX	38382PGQ9	March 2051
				PAC/AD	2.000	FIX	38382PGR7	March 2051
				NTL(PAC/AD)	2.500	FIX/IO	38382PGS5	March 2051
				QX	1.000%	FIX	38382PGT3	March 2051

REMIC Securities		MX Securities						
Class	Original Class Principal Balance or Class Notional Balance	Related MX Class	Maximum Original Class Principal Balance or Class Notional Balance(2)	Principal Type(3)	Interest Rate	Interest Type(3)	CUSIP Number	Final Distribution Date(4)
Security Group 19								
Combination 18(6)								
UA	\$ 65,873,000	IU	\$ 23,526,071	NTL(PAC/AD)	3.500%	FIX/IO	38382PGT3	October 2050
		UC	65,873,000	PAC/AD	0.750	FIX	38382PGU0	October 2050
		UD	65,873,000	PAC/AD	1.000	FIX	38382PGV8	October 2050
		UE	65,873,000	PAC/AD	1.250	FIX	38382PGW6	October 2050
		UG	65,873,000	PAC/AD	1.500	FIX	38382PGX4	October 2050
Combination 19(6)								
UA	\$ 65,873,000	IV	\$ 19,414,285	NTL(PAC/AD)	3.500%	FIX/IO	38382PGY2	March 2051
UB	2,077,000	UJ	67,950,000	PAC/AD	1.000	FIX	38382PGZ9	March 2051
		UL	67,950,000	PAC/AD	1.250	FIX	38382PHA3	March 2051
		UM	67,950,000	PAC/AD	1.500	FIX	38382PHB1	March 2051
		UN	67,950,000	PAC/AD	2.000	FIX	38382PHC9	March 2051

- (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, 7, 8, 9, 11, 13, 14, 15, 16, 17, 18 and 19, various subcombinations are permitted. See "Description of the Securities — Modification and Exchange" in the Base Offering Circular for a discussion of subcombinations.

Schedule II

SCHEDULED PRINCIPAL BALANCES

<u>Distribution Date</u>	<u>Class XP</u>	<u>Classes GA and GL (in the aggregate)</u>	<u>Classes GB and GM (in the aggregate)</u>	<u>Classes AD, AG, AJ and AW (in the aggregate)</u>
Initial Balance	\$13,836,000.00	\$34,468,000.00	\$4,468,000.00	\$40,285,000.00
April 2021	13,656,513.68	34,297,265.60	4,454,359.32	40,137,809.80
May 2021	13,470,562.24	34,115,390.27	4,439,256.68	39,973,074.19
June 2021	13,278,376.03	33,922,474.50	4,422,698.02	39,790,886.14
July 2021	13,080,194.69	33,718,627.93	4,404,690.43	39,591,358.78
August 2021	12,876,266.57	33,503,969.16	4,385,242.23	39,374,625.31
September 2021	12,666,848.29	33,278,625.72	4,364,362.90	39,140,838.92
October 2021	12,452,204.13	33,042,733.87	4,342,063.11	38,890,172.63
November 2021	12,232,605.49	32,796,438.55	4,318,354.72	38,622,819.13
December 2021	12,008,330.29	32,539,893.13	4,293,250.73	38,338,990.58
January 2022	11,779,662.37	32,273,259.36	4,266,765.30	38,038,918.30
February 2022	11,546,890.86	31,996,707.10	4,238,913.73	37,722,852.55
March 2022	11,310,309.53	31,710,414.19	4,209,712.45	37,391,062.14
April 2022	11,077,840.37	31,414,566.26	4,179,178.98	37,043,834.10
May 2022	10,849,412.08	31,109,356.48	4,147,331.96	36,681,473.25
June 2022	10,624,954.60	30,794,985.40	4,114,191.07	36,304,301.79
July 2022	10,404,399.03	30,471,660.66	4,079,777.07	35,912,658.80
August 2022	10,187,677.68	30,139,596.83	4,044,111.73	35,506,899.75
September 2022	9,974,724.01	29,799,015.07	4,007,217.83	35,087,395.93
October 2022	9,765,472.61	29,450,142.96	3,969,119.14	34,654,533.90
November 2022	9,559,859.18	29,093,214.19	3,929,840.36	34,208,714.90
December 2022	9,357,820.55	28,733,315.62	3,889,407.15	33,750,354.17
January 2023	9,159,294.60	28,370,556.05	3,847,846.02	33,279,880.31
February 2023	8,964,220.30	28,005,047.72	3,805,184.40	32,797,734.59
March 2023	8,772,537.63	27,636,906.09	3,761,450.52	32,304,370.24
April 2023	8,584,187.63	27,266,249.76	3,716,673.41	31,800,251.69
May 2023	8,399,112.32	26,893,200.27	3,670,882.89	31,285,853.82
June 2023	8,217,254.75	26,523,506.56	3,624,109.50	30,761,661.19
July 2023	8,038,558.91	26,157,138.28	3,576,384.46	30,228,167.21
August 2023	7,862,969.77	25,794,065.36	3,527,739.69	29,701,595.76
September 2023	7,690,433.22	25,434,257.95	3,479,528.06	29,181,856.51
October 2023	7,520,896.11	25,077,686.51	3,431,745.62	28,668,860.30
November 2023	7,354,306.17	24,724,321.73	3,384,388.48	28,162,519.07
December 2023	7,190,612.05	24,374,134.54	3,337,452.77	27,662,745.91
January 2024	7,029,763.26	24,027,096.17	3,290,934.65	27,169,455.00
February 2024	6,871,710.19	23,683,178.07	3,244,830.32	26,682,561.63
March 2024	6,716,404.06	23,342,351.93	3,199,136.01	26,201,982.15
April 2024	6,563,796.96	23,004,589.72	3,153,847.99	25,727,633.98
May 2024	6,413,841.78	22,669,863.63	3,108,962.56	25,259,435.61
June 2024	6,266,492.21	22,338,146.11	3,064,476.03	24,797,306.54
July 2024	6,121,702.75	22,009,409.83	3,020,384.78	24,341,167.32
August 2024	5,979,428.68	21,683,627.73	2,976,685.20	23,890,939.50
September 2024	5,839,626.05	21,360,772.95	2,933,373.70	23,446,545.63
October 2024	5,702,251.64	21,040,818.89	2,890,446.76	23,007,909.26

<u>Distribution Date</u>	<u>Class XP</u>	<u>Classes GA and GL (in the aggregate)</u>	<u>Classes GB and GM (in the aggregate)</u>	<u>Classes AD, AG, AJ and AW (in the aggregate)</u>
November 2024	\$ 5,567,263.01	\$20,723,739.17	\$2,847,900.85	\$22,574,954.89
December 2024	5,434,618.42	20,409,507.66	2,805,732.50	22,147,608.02
January 2025	5,304,380.54	20,098,098.44	2,763,938.24	21,725,795.07
February 2025	5,177,206.62	19,789,485.82	2,722,514.66	21,309,443.40
March 2025	5,053,025.54	19,483,644.34	2,681,458.37	20,898,481.32
April 2025	4,931,767.84	19,180,548.76	2,640,766.01	20,492,838.03
May 2025	4,813,365.64	18,880,174.07	2,600,434.24	20,092,443.65
June 2025	4,697,752.62	18,582,495.45	2,560,459.76	19,697,229.19
July 2025	4,584,863.99	18,287,488.34	2,520,839.29	19,307,126.53
August 2025	4,474,636.45	17,995,128.36	2,481,569.59	18,922,068.44
September 2025	4,367,008.15	17,705,391.36	2,442,647.44	18,541,988.53
October 2025	4,261,918.66	17,418,253.40	2,404,069.66	18,166,821.26
November 2025	4,159,308.95	17,133,690.75	2,365,833.07	17,796,501.94
December 2025	4,059,121.34	16,851,679.88	2,327,934.55	17,430,966.70
January 2026	3,961,299.48	16,572,197.48	2,290,370.99	17,070,152.49
February 2026	3,865,788.31	16,295,220.43	2,253,139.31	16,713,997.05
March 2026	3,772,534.04	16,020,725.83	2,216,236.46	16,362,438.95
April 2026	3,681,484.14	15,748,690.96	2,179,659.41	16,015,417.51
May 2026	3,592,587.25	15,479,093.31	2,143,405.16	15,672,872.85
June 2026	3,505,793.22	15,211,910.58	2,107,470.75	15,334,745.84
July 2026	3,421,053.05	14,947,120.64	2,071,853.22	15,001,242.73
August 2026	3,338,318.87	14,684,701.58	2,036,549.65	14,674,828.32
September 2026	3,257,543.91	14,424,631.65	2,001,557.16	14,355,354.44
October 2026	3,178,682.47	14,166,889.33	1,966,872.86	14,042,675.99
November 2026	3,101,689.92	13,911,453.26	1,932,493.91	13,736,650.85
December 2026	3,026,522.65	13,658,302.28	1,898,417.50	13,437,139.84
January 2027	2,953,138.06	13,407,415.41	1,864,640.83	13,144,006.66
February 2027	2,881,494.52	13,158,771.86	1,831,161.12	12,857,117.83
March 2027	2,811,551.38	12,912,580.68	1,797,975.64	12,576,342.60
April 2027	2,743,268.91	12,670,840.97	1,765,081.66	12,301,552.95
May 2027	2,676,608.31	12,433,474.07	1,732,476.48	12,032,623.49
June 2027	2,611,531.68	12,200,402.71	1,700,157.42	11,769,431.44
July 2027	2,548,001.97	11,971,550.96	1,668,359.37	11,511,856.54
August 2027	2,485,983.02	11,746,844.20	1,637,136.14	11,259,781.03
September 2027	2,425,439.47	11,526,209.12	1,606,477.58	11,013,089.56
October 2027	2,366,336.80	11,309,573.68	1,576,373.72	10,771,669.21
November 2027	2,308,641.29	11,096,867.09	1,546,814.74	10,535,409.36
December 2027	2,252,319.99	10,888,019.79	1,517,791.01	10,304,201.70
January 2028	2,197,340.71	10,682,963.43	1,489,293.07	10,077,940.15
February 2028	2,143,672.01	10,481,630.87	1,461,311.60	9,856,520.84
March 2028	2,091,283.17	10,283,956.11	1,433,837.47	9,639,842.03
April 2028	2,040,144.20	10,089,874.31	1,406,861.69	9,427,804.11
May 2028	1,990,225.78	9,899,321.78	1,380,375.43	9,220,309.52
June 2028	1,941,499.29	9,712,235.91	1,354,370.03	9,017,262.74
July 2028	1,893,936.75	9,528,555.19	1,328,836.97	8,818,570.21
August 2028	1,847,510.86	9,348,219.19	1,303,767.86	8,624,140.31
September 2028	1,802,194.91	9,171,168.52	1,279,154.48	8,433,883.34

<u>Distribution Date</u>	<u>Class XP</u>	<u>Classes GA and GL (in the aggregate)</u>	<u>Classes GB and GM (in the aggregate)</u>	<u>Classes AD, AG, AJ and AW (in the aggregate)</u>
October 2028	\$ 1,757,962.84	\$ 8,997,344.85	\$1,254,988.76	\$ 8,247,711.45
November 2028	1,714,789.19	8,826,690.84	1,231,262.73	8,065,538.61
December 2028	1,672,649.08	8,659,150.17	1,207,968.61	7,887,280.57
January 2029	1,631,518.22	8,494,667.48	1,185,098.72	7,712,854.85
February 2029	1,591,372.88	8,333,188.41	1,162,645.53	7,542,180.66
March 2029	1,552,189.86	8,174,659.52	1,140,601.64	7,375,178.90
April 2029	1,513,946.53	8,019,028.31	1,118,959.76	7,211,772.11
May 2029	1,476,620.76	7,866,243.22	1,097,712.76	7,051,884.44
June 2029	1,440,190.96	7,716,253.55	1,076,853.61	6,895,441.63
July 2029	1,404,636.01	7,569,009.51	1,056,375.41	6,742,370.94
August 2029	1,369,935.30	7,424,462.19	1,036,271.39	6,592,601.15
September 2029	1,336,068.70	7,282,563.51	1,016,534.88	6,446,062.54
October 2029	1,303,016.54	7,143,266.26	997,159.33	6,302,686.81
November 2029	1,270,759.61	7,006,524.02	978,138.33	6,162,407.10
December 2029	1,239,279.15	6,872,291.22	959,465.54	6,025,157.96
January 2030	1,208,556.83	6,740,523.06	941,134.77	5,890,875.25
February 2030	1,178,574.74	6,611,175.53	923,139.92	5,759,496.22
March 2030	1,149,315.42	6,484,205.41	905,474.99	5,630,959.40
April 2030	1,120,761.77	6,359,570.20	888,134.10	5,505,204.61
May 2030	1,092,897.13	6,237,228.19	871,111.46	5,382,172.91
June 2030	1,065,705.19	6,117,138.35	854,401.39	5,261,806.60
July 2030	1,039,170.06	5,999,260.42	837,998.31	5,144,049.19
August 2030	1,013,276.17	5,883,554.81	821,896.74	5,028,845.35
September 2030	988,008.37	5,769,982.64	806,091.28	4,916,140.93
October 2030	963,351.82	5,658,505.70	790,576.64	4,805,882.88
November 2030	939,292.05	5,549,086.47	775,347.62	4,698,019.28
December 2030	915,814.91	5,441,688.07	760,399.10	4,592,499.29
January 2031	892,906.60	5,336,274.28	745,726.08	4,489,273.12
February 2031	870,553.62	5,232,809.51	731,323.60	4,388,292.03
March 2031	848,742.79	5,131,258.79	717,186.84	4,289,508.29
April 2031	827,461.27	5,031,587.77	703,311.02	4,192,875.20
May 2031	806,696.47	4,933,762.71	689,691.47	4,098,346.98
June 2031	786,436.12	4,837,750.45	676,323.60	4,005,878.86
July 2031	766,668.25	4,743,518.43	663,202.88	3,915,426.98
August 2031	747,381.14	4,651,034.65	650,324.89	3,826,948.40
September 2031	728,563.36	4,560,267.66	637,685.27	3,740,401.08
October 2031	710,203.76	4,471,186.60	625,279.73	3,655,743.86
November 2031	692,291.42	4,383,761.12	613,104.08	3,572,936.45
December 2031	674,815.70	4,297,961.42	601,154.17	3,491,939.40
January 2032	657,766.20	4,213,758.22	589,425.95	3,412,714.08
February 2032	641,132.77	4,131,122.76	577,915.44	3,335,222.68
March 2032	624,905.48	4,050,026.79	566,618.71	3,259,428.16
April 2032	609,074.66	3,970,442.53	555,531.93	3,185,294.30
May 2032	593,630.85	3,892,342.74	544,651.29	3,112,785.59
June 2032	578,564.81	3,815,700.61	533,973.11	3,041,867.30
July 2032	563,867.52	3,740,489.84	523,493.71	2,972,505.42
August 2032	549,530.17	3,666,684.57	513,209.53	2,904,666.64

<u>Distribution Date</u>	<u>Class XP</u>	<u>Classes GA and GL (in the aggregate)</u>	<u>Classes GB and GM (in the aggregate)</u>	<u>Classes AD, AG, AJ and AW (in the aggregate)</u>
September 2032	\$ 535,544.17	\$ 3,594,259.41	\$ 503,117.04	\$ 2,838,318.38
October 2032	521,901.11	3,523,189.42	493,212.79	2,773,428.71
November 2032	508,592.80	3,453,450.08	483,493.37	2,709,966.39
December 2032	495,611.22	3,385,017.33	473,955.44	2,647,900.85
January 2033	482,948.55	3,317,867.53	464,595.73	2,587,202.12
February 2033	470,597.16	3,251,977.43	455,411.02	2,527,840.91
March 2033	458,549.59	3,187,324.22	446,398.15	2,469,788.51
April 2033	446,798.56	3,123,885.50	437,554.00	2,413,016.83
May 2033	435,336.95	3,061,639.23	428,875.52	2,357,498.37
June 2033	424,157.82	3,000,563.80	420,359.71	2,303,206.21
July 2033	413,254.40	2,940,637.96	412,003.64	2,250,114.00
August 2033	402,620.06	2,881,840.83	403,804.39	2,198,195.93
September 2033	392,248.33	2,824,151.93	395,759.14	2,147,426.75
October 2033	382,132.92	2,767,551.11	387,865.08	2,097,781.74
November 2033	372,267.65	2,712,018.59	380,119.49	2,049,236.69
December 2033	362,646.51	2,657,534.96	372,519.65	2,001,767.91
January 2034	353,263.61	2,604,081.11	365,062.92	1,955,352.22
February 2034	344,113.23	2,551,638.32	357,746.71	1,909,966.91
March 2034	335,189.76	2,500,188.16	350,568.46	1,865,589.77
April 2034	326,487.74	2,449,712.55	343,525.67	1,822,199.03
May 2034	318,001.82	2,400,193.73	336,615.86	1,779,773.41
June 2034	309,726.78	2,351,614.25	329,836.62	1,738,292.06
July 2034	301,657.55	2,303,956.96	323,185.57	1,697,734.58
August 2034	293,789.14	2,257,205.05	316,660.38	1,658,081.01
September 2034	286,116.71	2,211,341.96	310,258.75	1,619,311.79
October 2034	278,635.51	2,166,351.47	303,978.43	1,581,407.79
November 2034	271,340.93	2,122,217.62	297,817.21	1,544,350.29
December 2034	264,228.45	2,078,924.74	291,772.92	1,508,120.94
January 2035	257,293.65	2,036,457.44	285,843.41	1,472,701.82
February 2035	250,532.23	1,994,800.62	280,026.59	1,438,075.35
March 2035	243,940.00	1,953,939.42	274,320.41	1,404,224.35
April 2035	237,512.84	1,913,859.27	268,722.84	1,371,131.99
May 2035	231,246.75	1,874,545.84	263,231.90	1,338,781.79
June 2035	225,137.83	1,835,985.07	257,845.62	1,307,157.65
July 2035	219,182.25	1,798,163.15	252,562.11	1,276,243.79
August 2035	213,376.29	1,761,066.51	247,379.46	1,246,024.76
September 2035	207,716.30	1,724,681.82	242,295.84	1,216,485.45
October 2035	202,198.74	1,688,996.00	237,309.43	1,187,611.06
November 2035	196,820.15	1,653,996.20	232,418.45	1,159,387.13
December 2035	191,577.13	1,619,669.78	227,621.14	1,131,799.48
January 2036	186,466.38	1,586,004.36	222,915.78	1,104,834.24
February 2036	181,484.67	1,552,987.76	218,300.69	1,078,477.84
March 2036	176,628.87	1,520,608.01	213,774.20	1,052,716.99
April 2036	171,895.88	1,488,853.38	209,334.69	1,027,538.70
May 2036	167,282.72	1,457,712.34	204,980.55	1,002,930.25
June 2036	162,786.46	1,427,173.54	200,710.21	978,879.17
July 2036	158,404.23	1,397,225.88	196,522.13	955,373.28

<u>Distribution Date</u>	<u>Class XP</u>	<u>Classes GA and GL (in the aggregate)</u>	<u>Classes GB and GM (in the aggregate)</u>	<u>Classes AD, AG, AJ and AW (in the aggregate)</u>
August 2036	\$ 154,133.24	\$ 1,367,858.42	\$ 192,414.80	\$ 932,400.66
September 2036	149,970.78	1,339,060.44	188,386.72	909,949.64
October 2036	145,914.17	1,310,821.40	184,436.42	888,008.78
November 2036	141,960.84	1,283,130.96	180,562.49	866,566.92
December 2036	138,108.23	1,255,978.95	176,763.49	845,613.10
January 2037	134,353.89	1,229,355.39	173,038.06	825,136.63
February 2037	130,695.40	1,203,250.48	169,384.83	805,127.04
March 2037	127,130.39	1,177,654.61	165,802.46	785,574.05
April 2037	123,656.58	1,152,558.32	162,289.63	766,467.65
May 2037	120,271.72	1,127,952.32	158,845.08	747,798.01
June 2037	116,973.61	1,103,827.52	155,467.52	729,555.52
July 2037	113,760.12	1,080,174.95	152,155.71	711,730.79
August 2037	110,629.17	1,056,985.83	148,908.44	694,314.61
September 2037	107,578.71	1,034,251.53	145,724.51	677,297.98
October 2037	104,606.77	1,011,963.57	142,602.74	660,672.08
November 2037	101,711.39	990,113.64	139,541.97	644,428.30
December 2037	98,890.69	968,693.56	136,541.07	628,558.20
January 2038	96,142.81	947,695.32	133,598.93	613,053.53
February 2038	93,465.97	927,111.02	130,714.46	597,906.20
March 2038	90,858.38	906,932.93	127,886.57	583,108.32
April 2038	88,318.35	887,153.46	125,114.21	568,652.15
May 2038	85,844.19	867,765.15	122,396.35	554,530.12
June 2038	83,434.27	848,760.67	119,731.97	540,734.83
July 2038	81,086.99	830,132.83	117,120.07	527,259.04
August 2038	78,800.79	811,874.57	114,559.67	514,095.65
September 2038	76,574.15	793,978.96	112,049.81	501,237.72
October 2038	74,405.60	776,439.18	109,589.54	488,678.49
November 2038	72,293.67	759,248.55	107,177.93	476,411.29
December 2038	70,236.97	742,400.50	104,814.07	464,429.64
January 2039	68,234.11	725,888.60	102,497.07	452,727.18
February 2039	66,283.75	709,706.52	100,226.04	441,297.70
March 2039	64,384.58	693,848.03	98,000.13	430,135.10
April 2039	62,535.30	678,307.05	95,818.49	419,233.43
May 2039	60,734.69	663,077.58	93,680.28	408,586.87
June 2039	58,981.51	648,153.74	91,584.68	398,189.73
July 2039	57,274.57	633,529.76	89,530.91	388,036.42
August 2039	55,612.73	619,199.96	87,518.15	378,121.50
September 2039	53,994.83	605,158.80	85,545.66	368,439.62
October 2039	52,419.79	591,400.79	83,612.65	358,985.57
November 2039	50,886.52	577,920.58	81,718.40	349,754.25
December 2039	49,393.96	564,712.90	79,862.17	340,740.65
January 2040	47,941.10	551,772.58	78,043.23	331,939.88
February 2040	46,526.93	539,094.54	76,260.89	323,347.18
March 2040	45,150.48	526,673.80	74,514.45	314,957.86
April 2040	43,810.79	514,505.47	72,803.23	306,767.34
May 2040	42,506.93	502,584.75	71,126.56	298,771.15
June 2040	41,238.00	490,906.91	69,483.79	290,964.91

<u>Distribution Date</u>	<u>Class XP</u>	<u>Classes GA and GL (in the aggregate)</u>	<u>Classes GB and GM (in the aggregate)</u>	<u>Classes AD, AG, AJ and AW (in the aggregate)</u>
July 2040	\$ 40,003.10	\$ 479,467.34	\$ 67,874.27	\$ 283,344.34
August 2040	38,801.39	468,261.48	66,297.38	275,905.25
September 2040	37,632.01	457,284.87	64,752.49	268,643.54
October 2040	36,494.14	446,533.15	63,239.00	261,555.20
November 2040	35,386.99	436,001.99	61,756.30	254,636.31
December 2040	34,309.77	425,687.20	60,303.81	247,883.04
January 2041	33,261.72	415,584.62	58,880.95	241,291.63
February 2041	32,242.09	405,690.18	57,487.16	234,858.42
March 2041	31,250.17	395,999.90	56,121.89	228,579.81
April 2041	30,285.23	386,509.86	54,784.58	222,452.29
May 2041	29,346.60	377,216.21	53,474.71	216,472.43
June 2041	28,433.60	368,115.17	52,191.74	210,636.87
July 2041	27,545.56	359,203.03	50,935.16	204,942.33
August 2041	26,681.86	350,476.17	49,704.48	199,385.59
September 2041	25,841.87	341,931.00	48,499.18	193,963.52
October 2041	25,024.97	333,564.03	47,318.78	188,673.03
November 2041	24,230.58	325,371.80	46,162.81	183,511.12
December 2041	23,458.11	317,350.95	45,030.79	178,474.85
January 2042	22,706.99	309,498.16	43,922.26	173,561.35
February 2042	21,976.69	301,810.18	42,836.78	168,767.80
March 2042	21,266.65	294,283.81	41,773.89	164,091.45
April 2042	20,576.36	286,915.91	40,733.16	159,529.63
May 2042	19,905.30	279,703.42	39,714.16	155,079.68
June 2042	19,252.97	272,643.31	38,716.47	150,739.05
July 2042	18,618.90	265,732.62	37,739.68	146,505.22
August 2042	18,002.60	258,968.44	36,783.38	142,375.73
September 2042	17,403.61	252,347.91	35,847.18	138,348.17
October 2042	16,821.48	245,868.24	34,930.69	134,420.19
November 2042	16,255.77	239,526.67	34,033.52	130,589.50
December 2042	15,706.06	233,320.50	33,155.30	126,853.83
January 2043	15,171.92	227,247.09	32,295.66	123,211.00
February 2043	14,652.95	221,303.84	31,454.24	119,658.86
March 2043	14,148.75	215,488.20	30,630.68	116,195.29
April 2043	13,658.93	209,797.66	29,824.64	112,818.25
May 2043	13,183.11	204,229.77	29,035.77	109,525.72
June 2043	12,720.93	198,782.11	28,263.73	106,315.74
July 2043	12,272.03	193,452.32	27,508.20	103,186.38
August 2043	11,836.05	188,238.08	26,768.86	100,135.78
September 2043	11,412.66	183,137.11	26,045.38	97,162.08
October 2043	11,001.52	178,147.18	25,337.46	94,263.50
November 2043	10,602.31	173,266.08	24,644.79	91,438.27
December 2043	10,214.72	168,491.68	23,967.07	88,684.69
January 2044	9,838.42	163,821.84	23,304.00	86,001.07
February 2044	9,473.14	159,254.51	22,655.30	83,385.77
March 2044	9,118.56	154,787.65	22,020.68	80,837.18
April 2044	8,774.40	150,419.26	21,399.87	78,353.75
May 2044	8,440.40	146,147.39	20,792.59	75,933.93

<u>Distribution Date</u>	<u>Class XP</u>	<u>Classes GA and GL (in the aggregate)</u>	<u>Classes GB and GM (in the aggregate)</u>	<u>Classes AD, AG, AJ and AW (in the aggregate)</u>
June 2044	\$ 8,116.26	\$ 141,970.10	\$ 20,198.58	\$ 73,576.22
July 2044	7,801.74	137,885.52	19,617.57	71,279.16
August 2044	7,496.57	133,891.80	19,049.30	69,041.33
September 2044	7,200.51	129,987.12	18,493.52	66,861.31
October 2044	6,913.30	126,169.70	17,949.99	64,737.74
November 2044	6,634.71	122,437.80	17,418.46	62,669.28
December 2044	6,364.51	118,789.69	16,898.69	60,654.62
January 2045	6,102.46	115,223.69	16,390.44	58,692.49
February 2045	5,848.36	111,738.17	15,893.49	56,781.63
March 2045	5,601.97	108,331.49	15,407.61	54,920.83
April 2045	5,363.10	105,002.07	14,932.58	53,108.88
May 2045	5,131.55	101,748.34	14,468.17	51,344.63
June 2045	4,907.10	98,568.79	14,014.19	49,626.93
July 2045	4,689.56	95,461.92	13,570.42	47,954.67
August 2045	4,478.76	92,426.24	13,136.65	46,326.76
September 2045	4,274.49	89,460.31	12,712.68	44,742.13
October 2045	4,076.59	86,562.73	12,298.32	43,199.75
November 2045	3,884.88	83,732.10	11,893.37	41,698.59
December 2045	3,699.19	80,967.06	11,497.64	40,237.67
January 2046	3,519.35	78,266.26	11,110.95	38,816.01
February 2046	3,345.20	75,628.41	10,733.10	37,432.66
March 2046	3,176.58	73,052.22	10,363.93	36,086.70
April 2046	3,013.34	70,536.41	10,003.26	34,777.21
May 2046	2,855.33	68,079.76	9,650.91	33,503.32
June 2046	2,702.41	65,681.05	9,306.71	32,264.16
July 2046	2,554.43	63,339.10	8,970.50	31,058.88
August 2046	2,411.25	61,052.72	8,642.11	29,886.66
September 2046	2,272.74	58,820.78	8,321.39	28,746.68
October 2046	2,138.77	56,642.16	8,008.18	27,638.17
November 2046	2,009.21	54,515.74	7,702.32	26,560.35
December 2046	1,883.94	52,440.46	7,403.67	25,512.46
January 2047	1,762.83	50,415.25	7,112.07	24,493.78
February 2047	1,645.77	48,439.06	6,827.38	23,503.58
March 2047	1,532.64	46,510.89	6,549.45	22,541.16
April 2047	1,423.33	44,629.74	6,278.16	21,605.83
May 2047	1,317.74	42,794.61	6,013.35	20,696.93
June 2047	1,215.75	41,004.55	5,754.91	19,813.80
July 2047	1,117.26	39,258.62	5,502.68	18,955.80
August 2047	1,022.18	37,555.89	5,256.56	18,122.31
September 2047	930.39	35,895.45	5,016.40	17,312.71
October 2047	841.82	34,276.42	4,782.08	16,526.41
November 2047	756.37	32,697.92	4,553.49	15,762.82
December 2047	673.93	31,159.10	4,330.50	15,021.39
January 2048	594.44	29,659.12	4,113.00	14,301.55
February 2048	517.80	28,197.15	3,900.86	13,602.76
March 2048	443.93	26,772.40	3,693.99	12,924.49
April 2048	372.74	25,384.06	3,492.26	12,266.22

<u>Distribution Date</u>	<u>Class XP</u>	<u>Classes GA and GL (in the aggregate)</u>	<u>Classes GB and GM (in the aggregate)</u>	<u>Classes AD, AG, AJ and AW (in the aggregate)</u>
May 2048	\$ 304.16	\$ 24,031.37	\$ 3,295.57	\$ 11,627.45
June 2048	238.12	22,713.57	3,103.82	11,007.68
July 2048	174.53	21,429.90	2,916.89	10,406.44
August 2048	113.33	20,179.65	2,734.69	9,823.24
September 2048	54.43	18,962.09	2,557.11	9,257.64
October 2048	0.00	17,776.51	2,384.07	8,709.18
November 2048	0.00	16,622.24	2,215.45	8,177.43
December 2048	0.00	15,498.60	2,051.17	7,661.95
January 2049	0.00	14,404.93	1,891.14	7,162.33
February 2049	0.00	13,340.57	1,735.26	6,678.15
March 2049	0.00	12,304.89	1,583.44	6,209.03
April 2049	0.00	11,297.27	1,435.60	5,754.57
May 2049	0.00	10,317.10	1,291.66	5,314.40
June 2049	0.00	9,363.78	1,151.52	4,888.14
July 2049	0.00	8,436.72	1,015.10	4,475.42
August 2049	0.00	7,535.34	882.33	4,075.90
September 2049	0.00	6,659.09	753.13	3,689.24
October 2049	0.00	5,807.40	627.42	3,315.09
November 2049	0.00	4,979.74	505.11	2,953.12
December 2049	0.00	4,175.58	386.15	2,603.02
January 2050	0.00	3,713.56	270.45	2,264.47
February 2050	0.00	3,264.43	157.95	1,937.17
March 2050	0.00	2,827.89	48.57	1,620.81
April 2050	0.00	2,403.67	0.00	1,315.11
May 2050	0.00	1,991.50	0.00	1,019.78
June 2050	0.00	1,591.11	0.00	734.55
July 2050	0.00	1,202.24	0.00	459.14
August 2050	0.00	824.62	0.00	193.29
September 2050	0.00	458.02	0.00	0.00
October 2050	0.00	102.18	0.00	0.00
November 2050 and thereafter ...	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Classes LC and LW (in the aggregate)</u>	<u>Classes KW, KY and YA (in the aggregate)</u>	<u>Class YK</u>	<u>Classes YL and YM (in the aggregate)</u>
Initial Balance	\$49,654,792.00	\$59,748,000.00	\$15,000,000.00	\$15,172,446.00
April 2021	49,498,237.52	59,569,507.40	14,954,506.64	15,120,507.63
May 2021	49,327,398.94	59,374,832.91	14,904,433.93	15,064,647.27
June 2021	49,142,362.41	59,164,051.95	14,849,802.97	15,004,885.85
July 2021	48,943,225.06	58,937,251.31	14,790,638.42	14,941,246.79
August 2021	48,730,094.97	58,694,529.10	14,726,968.40	14,873,756.05
September 2021	48,503,091.08	58,435,994.68	14,658,824.56	14,802,442.04
October 2021	48,262,343.08	58,161,768.62	14,586,241.99	14,727,335.65
November 2021	48,007,991.32	57,871,982.57	14,509,259.22	14,648,470.22
December 2021	47,740,186.66	57,566,779.18	14,427,918.20	14,565,881.51
January 2022	47,459,090.37	57,246,311.98	14,342,264.25	14,479,607.65
February 2022	47,164,873.95	56,910,745.28	14,252,346.02	14,389,689.15
March 2022	46,857,718.97	56,560,253.97	14,158,215.44	14,296,168.86
April 2022	46,537,816.90	56,195,023.44	14,059,927.69	14,199,091.88
May 2022	46,205,368.93	55,815,249.37	13,957,541.12	14,098,505.61
June 2022	45,860,585.72	55,421,137.54	13,851,117.24	13,994,459.65
July 2022	45,503,687.24	55,012,903.68	13,740,720.58	13,887,005.76
August 2022	45,134,902.51	54,590,773.25	13,626,418.72	13,776,197.85
September 2022	44,754,469.35	54,154,981.22	13,508,282.12	13,662,091.89
October 2022	44,362,634.17	53,705,771.85	13,386,384.14	13,544,745.89
November 2022	43,959,651.66	53,243,398.44	13,260,800.89	13,424,219.83
December 2022	43,545,784.53	52,768,123.11	13,131,611.20	13,300,575.63
January 2023	43,121,303.23	52,280,216.53	12,998,896.50	13,173,877.05
February 2023	42,686,485.65	51,779,957.63	12,862,740.75	13,044,189.70
March 2023	42,241,616.84	51,267,633.35	12,723,230.34	12,911,580.89
April 2023	41,786,988.63	50,743,538.33	12,580,454.01	12,776,119.66
May 2023	41,322,899.38	50,207,974.64	12,434,502.74	12,637,876.65
June 2023	40,849,653.60	49,661,251.46	12,285,469.64	12,496,924.05
July 2023	40,380,621.44	49,103,684.73	12,133,449.87	12,353,335.57
August 2023	39,915,767.17	48,535,596.90	11,978,540.51	12,210,744.46
September 2023	39,455,055.33	47,971,919.27	11,824,970.44	12,069,143.58
October 2023	38,998,450.80	47,412,617.32	11,672,728.18	11,928,525.88
November 2023	38,545,918.71	46,857,656.83	11,521,802.36	11,788,884.33
December 2023	38,097,424.49	46,307,003.79	11,372,181.69	11,650,211.94
January 2024	37,652,933.86	45,760,624.48	11,223,854.97	11,512,501.78
February 2024	37,212,412.83	45,218,485.43	11,076,811.11	11,375,746.98
March 2024	36,775,827.67	44,680,553.38	10,931,039.10	11,239,940.68
April 2024	36,343,144.94	44,146,795.37	10,786,528.02	11,105,076.11
May 2024	35,914,331.48	43,617,178.65	10,643,267.04	10,971,146.50
June 2024	35,489,354.39	43,091,670.73	10,501,245.43	10,838,145.17
July 2024	35,068,181.05	42,570,239.36	10,360,452.54	10,706,065.45
August 2024	34,650,779.11	42,052,852.53	10,220,877.80	10,574,900.73
September 2024	34,237,116.50	41,539,478.46	10,082,510.73	10,444,644.45
October 2024	33,827,161.38	41,030,085.64	9,945,340.96	10,315,290.09
November 2024	33,420,882.21	40,524,642.75	9,809,358.18	10,186,831.16
December 2024	33,018,247.69	40,023,118.73	9,674,552.17	10,059,261.23
January 2025	32,619,226.78	39,525,482.76	9,540,912.80	9,932,573.92

<u>Distribution Date</u>	<u>Classes LC and LW (in the aggregate)</u>	<u>Classes KW, KY and YA (in the aggregate)</u>	<u>Class YK</u>	<u>Classes YL and YM (in the aggregate)</u>
February 2025	\$32,223,788.70	\$39,031,704.22	\$ 9,408,430.01	\$ 9,806,762.86
March 2025	31,831,902.93	38,541,752.76	9,277,093.85	9,681,821.77
April 2025	31,443,539.19	38,055,598.21	9,146,894.42	9,557,744.37
May 2025	31,058,667.46	37,573,210.66	9,017,821.93	9,434,524.45
June 2025	30,677,257.97	37,094,560.41	8,889,866.65	9,312,155.82
July 2025	30,299,281.18	36,619,617.99	8,763,018.94	9,190,632.35
August 2025	29,924,707.82	36,148,354.14	8,637,269.24	9,069,947.95
September 2025	29,553,508.83	35,680,739.82	8,512,608.07	8,950,096.56
October 2025	29,185,655.43	35,216,746.23	8,389,026.02	8,831,072.17
November 2025	28,821,119.04	34,756,344.74	8,266,513.76	8,712,868.80
December 2025	28,459,871.33	34,299,506.98	8,145,062.06	8,595,480.52
January 2026	28,101,884.23	33,846,204.77	8,024,661.72	8,478,901.44
February 2026	27,747,129.85	33,396,410.13	7,905,303.66	8,363,125.72
March 2026	27,395,580.59	32,950,095.32	7,786,978.86	8,248,147.52
April 2026	27,047,209.03	32,507,232.78	7,669,678.36	8,133,961.09
May 2026	26,701,988.00	32,067,795.17	7,553,393.30	8,020,560.69
June 2026	26,359,890.56	31,631,755.35	7,438,114.86	7,907,940.62
July 2026	26,020,889.97	31,199,086.39	7,323,834.34	7,796,095.22
August 2026	25,684,959.74	30,769,761.55	7,210,543.06	7,685,018.87
September 2026	25,352,073.59	30,343,754.29	7,098,232.46	7,574,706.00
October 2026	25,022,205.44	29,921,038.29	6,986,894.01	7,465,151.06
November 2026	24,695,329.44	29,501,587.40	6,876,519.27	7,356,348.54
December 2026	24,371,419.96	29,085,375.68	6,767,099.87	7,248,292.98
January 2027	24,050,451.59	28,672,377.39	6,658,627.52	7,140,978.94
February 2027	23,732,399.09	28,262,566.97	6,551,093.96	7,034,401.02
March 2027	23,417,237.48	27,855,919.04	6,444,491.05	6,928,553.88
April 2027	23,104,941.96	27,452,408.45	6,338,810.68	6,823,432.18
May 2027	22,795,487.93	27,052,010.21	6,234,044.82	6,719,030.64
June 2027	22,488,851.02	26,654,699.51	6,130,185.51	6,615,344.01
July 2027	22,185,007.04	26,260,451.75	6,027,224.85	6,512,367.07
August 2027	21,883,932.00	25,869,242.50	5,925,155.00	6,410,094.64
September 2027	21,585,602.13	25,481,047.51	5,823,968.20	6,308,521.59
October 2027	21,289,993.83	25,095,842.73	5,723,656.74	6,207,642.79
November 2027	20,997,083.73	24,713,604.26	5,624,212.98	6,107,453.17
December 2027	20,706,848.62	24,334,308.40	5,525,629.36	6,007,947.70
January 2028	20,419,265.50	23,957,931.64	5,427,898.35	5,909,121.36
February 2028	20,134,311.56	23,584,471.86	5,331,012.50	5,811,024.67
March 2028	19,851,964.18	23,216,521.61	5,235,375.24	5,714,415.92
April 2028	19,572,200.93	22,854,002.38	5,141,050.98	5,619,273.15
May 2028	19,294,999.55	22,496,836.72	5,048,022.36	5,525,574.72
June 2028	19,020,337.99	22,144,948.27	4,956,272.26	5,433,299.31
July 2028	18,748,194.37	21,798,261.73	4,865,783.77	5,342,425.91
August 2028	18,478,546.99	21,456,702.88	4,776,540.20	5,252,933.78
September 2028	18,211,374.34	21,120,198.48	4,688,525.10	5,164,802.53
October 2028	17,946,655.08	20,788,676.36	4,601,722.19	5,078,012.03
November 2028	17,684,368.05	20,462,065.34	4,516,115.43	4,992,542.46
December 2028	17,425,029.39	20,140,295.22	4,431,688.98	4,908,374.26

<u>Distribution Date</u>	<u>Classes LC and LW (in the aggregate)</u>	<u>Classes KW, KY and YA (in the aggregate)</u>	<u>Class YK</u>	<u>Classes YL and YM (in the aggregate)</u>
January 2029	\$17,169,255.95	\$19,823,296.79	\$ 4,348,427.20	\$ 4,825,488.17
February 2029	16,917,000.57	19,511,001.81	4,266,314.65	4,743,865.22
March 2029	16,668,216.73	19,203,342.98	4,185,336.10	4,663,486.70
April 2029	16,422,858.49	18,900,253.97	4,105,476.51	4,584,334.16
May 2029	16,180,880.51	18,601,669.34	4,026,721.04	4,506,389.44
June 2029	15,942,238.02	18,307,524.57	3,949,055.03	4,429,634.63
July 2029	15,706,886.86	18,017,756.07	3,872,464.01	4,354,052.07
August 2029	15,474,783.40	17,732,301.11	3,796,933.72	4,279,624.38
September 2029	15,245,884.61	17,451,097.85	3,722,450.05	4,206,334.41
October 2029	15,020,147.98	17,174,085.30	3,648,999.10	4,134,165.27
November 2029	14,797,531.59	16,901,203.35	3,576,567.14	4,063,100.31
December 2029	14,577,994.02	16,632,392.70	3,505,140.61	3,993,123.12
January 2030	14,361,494.41	16,367,594.91	3,434,706.14	3,924,217.53
February 2030	14,147,992.43	16,106,752.33	3,365,250.52	3,856,367.60
March 2030	13,937,448.26	15,849,808.13	3,296,760.73	3,789,557.63
April 2030	13,729,822.59	15,596,706.29	3,229,223.89	3,723,772.15
May 2030	13,525,076.64	15,347,391.56	3,162,627.31	3,658,995.89
June 2030	13,323,172.11	15,101,809.44	3,096,958.45	3,595,213.83
July 2030	13,124,071.20	14,859,906.25	3,032,204.96	3,532,411.15
August 2030	12,927,736.62	14,621,629.01	2,968,354.61	3,470,573.26
September 2030	12,734,131.53	14,386,925.52	2,905,395.35	3,409,685.76
October 2030	12,543,219.59	14,155,744.28	2,843,315.29	3,349,734.49
November 2030	12,354,964.92	13,928,034.54	2,782,102.68	3,290,705.46
December 2030	12,169,332.12	13,703,746.25	2,721,745.94	3,232,584.92
January 2031	11,986,286.22	13,482,830.05	2,662,233.64	3,175,359.29
February 2031	11,805,792.73	13,265,237.31	2,603,554.47	3,119,015.20
March 2031	11,627,817.61	13,050,920.04	2,545,697.30	3,063,539.47
April 2031	11,452,327.22	12,839,830.96	2,488,651.13	3,008,919.12
May 2031	11,279,288.41	12,631,923.42	2,432,405.09	2,955,141.35
June 2031	11,108,668.43	12,427,151.46	2,376,948.49	2,902,193.55
July 2031	10,940,434.95	12,225,469.74	2,322,270.74	2,850,063.30
August 2031	10,774,556.09	12,026,833.57	2,268,361.40	2,798,738.34
September 2031	10,611,000.34	11,831,198.89	2,215,210.18	2,748,206.62
October 2031	10,449,736.64	11,638,522.25	2,162,806.90	2,698,456.24
November 2031	10,290,734.32	11,448,760.82	2,111,141.53	2,649,475.48
December 2031	10,133,963.10	11,261,872.37	2,060,204.16	2,601,252.80
January 2032	9,979,393.09	11,077,815.27	2,009,985.03	2,553,776.81
February 2032	9,826,994.81	10,896,548.46	1,960,474.47	2,507,036.31
March 2032	9,676,739.14	10,718,031.49	1,911,662.97	2,461,020.24
April 2032	9,528,597.36	10,542,224.44	1,863,541.12	2,415,717.71
May 2032	9,382,541.12	10,369,087.98	1,816,099.66	2,371,118.00
June 2032	9,238,542.41	10,198,583.34	1,769,329.43	2,327,210.53
July 2032	9,096,573.63	10,030,672.26	1,723,221.38	2,283,984.89
August 2032	8,956,607.50	9,865,317.07	1,677,766.61	2,241,430.80
September 2032	8,818,617.12	9,702,480.59	1,632,956.31	2,199,538.16
October 2032	8,682,575.93	9,542,126.19	1,588,781.79	2,158,296.99
November 2032	8,548,457.72	9,384,217.73	1,545,234.49	2,117,697.47

<u>Distribution Date</u>	<u>Classes LC and LW (in the aggregate)</u>	<u>Classes KW, KY and YA (in the aggregate)</u>	<u>Class YK</u>	<u>Classes YL and YM (in the aggregate)</u>
December 2032	\$ 8,416,236.62	\$ 9,228,719.63	\$ 1,502,305.93	\$ 2,077,729.92
January 2033	8,285,887.10	9,075,596.75	1,459,987.77	2,038,384.81
February 2033	8,157,383.95	8,924,814.50	1,418,271.76	1,999,652.74
March 2033	8,030,702.31	8,776,338.75	1,377,149.78	1,961,524.44
April 2033	7,905,817.64	8,630,135.85	1,336,613.80	1,923,990.80
May 2033	7,782,705.70	8,486,172.65	1,296,655.88	1,887,042.81
June 2033	7,661,342.58	8,344,416.46	1,257,268.22	1,850,671.63
July 2033	7,541,704.70	8,204,835.03	1,218,443.10	1,814,868.53
August 2033	7,423,768.75	8,067,396.59	1,180,172.90	1,779,624.89
September 2033	7,307,511.76	7,932,069.82	1,142,450.10	1,744,932.26
October 2033	7,192,911.04	7,798,823.83	1,105,267.29	1,710,782.26
November 2033	7,079,944.21	7,667,628.18	1,068,617.15	1,677,166.69
December 2033	6,968,589.16	7,538,452.86	1,032,492.45	1,644,077.42
January 2034	6,858,824.11	7,411,268.29	996,886.06	1,611,506.48
February 2034	6,750,627.51	7,286,045.28	961,790.95	1,579,445.98
March 2034	6,643,978.15	7,162,755.10	927,200.18	1,547,888.18
April 2034	6,538,855.04	7,041,369.38	893,106.88	1,516,825.43
May 2034	6,435,237.52	6,921,860.21	859,504.30	1,486,250.20
June 2034	6,333,105.17	6,804,200.01	826,385.77	1,456,155.08
July 2034	6,232,437.83	6,688,361.65	793,744.69	1,426,532.75
August 2034	6,133,215.64	6,574,318.35	761,574.57	1,397,376.01
September 2034	6,035,418.95	6,462,043.72	729,869.00	1,368,677.77
October 2034	5,939,028.41	6,351,511.76	698,621.63	1,340,431.03
November 2034	5,844,024.92	6,242,696.81	667,826.24	1,312,628.91
December 2034	5,750,389.60	6,135,573.60	637,476.64	1,285,264.62
January 2035	5,658,103.85	6,030,117.21	607,566.77	1,258,331.47
February 2035	5,567,149.30	5,926,303.08	578,090.60	1,231,822.87
March 2035	5,477,507.82	5,824,106.99	549,042.23	1,205,732.34
April 2035	5,389,161.52	5,723,505.08	520,415.80	1,180,053.47
May 2035	5,302,092.76	5,624,473.82	492,205.55	1,154,779.97
June 2035	5,216,284.11	5,526,990.01	464,405.77	1,129,905.63
July 2035	5,131,718.37	5,431,030.79	437,010.86	1,105,424.32
August 2035	5,048,378.60	5,336,573.63	410,015.27	1,081,330.03
September 2035	4,966,248.03	5,243,596.31	383,413.52	1,057,616.82
October 2035	4,885,310.15	5,152,076.94	357,200.23	1,034,278.83
November 2035	4,805,548.66	5,061,993.92	331,370.05	1,011,310.31
December 2035	4,726,947.47	4,973,325.99	305,917.73	988,705.57
January 2036	4,649,490.70	4,886,052.17	280,838.10	966,459.03
February 2036	4,573,162.68	4,800,151.79	256,126.01	944,565.17
March 2036	4,497,947.94	4,715,604.48	231,776.44	923,018.56
April 2036	4,423,831.25	4,632,390.14	207,784.38	901,813.86
May 2036	4,350,797.53	4,550,488.98	184,144.92	880,945.79
June 2036	4,278,831.93	4,469,881.49	160,853.21	860,409.17
July 2036	4,207,919.79	4,390,548.43	137,904.46	840,198.87
August 2036	4,138,046.64	4,312,470.84	115,293.94	820,309.86
September 2036	4,069,198.21	4,235,630.03	93,016.99	800,737.17
October 2036	4,001,360.41	4,160,007.59	71,069.00	781,475.93

<u>Distribution Date</u>	<u>Classes LC and LW (in the aggregate)</u>	<u>Classes KW, KY and YA (in the aggregate)</u>	<u>Class YK</u>	<u>Classes YL and YM (in the aggregate)</u>
November 2036	\$ 3,934,519.33	\$ 4,085,585.36	\$ 49,445.44	\$ 762,521.29
December 2036	3,868,661.27	4,012,345.45	28,141.82	743,868.53
January 2037	3,803,772.68	3,940,270.21	7,153.73	725,512.97
February 2037	3,739,840.20	3,869,342.26	0.00	707,449.99
March 2037	3,676,850.67	3,799,544.47	0.00	689,675.07
April 2037	3,614,791.07	3,730,859.94	0.00	672,183.72
May 2037	3,553,648.57	3,663,272.04	0.00	654,971.56
June 2037	3,493,410.51	3,596,764.35	0.00	638,034.23
July 2037	3,434,064.39	3,531,320.70	0.00	621,367.47
August 2037	3,375,597.88	3,466,925.16	0.00	604,967.07
September 2037	3,317,998.83	3,403,562.01	0.00	588,828.87
October 2037	3,261,255.21	3,341,215.78	0.00	572,948.80
November 2037	3,205,355.20	3,279,871.20	0.00	557,322.82
December 2037	3,150,287.10	3,219,513.23	0.00	541,946.98
January 2038	3,096,039.38	3,160,127.05	0.00	526,817.37
February 2038	3,042,600.66	3,101,698.06	0.00	511,930.15
March 2038	2,989,959.72	3,044,211.85	0.00	497,281.51
April 2038	2,938,105.47	2,987,654.23	0.00	482,867.74
May 2038	2,887,026.99	2,932,011.22	0.00	468,685.14
June 2038	2,836,713.49	2,877,269.03	0.00	454,730.11
July 2038	2,787,154.32	2,823,414.09	0.00	440,999.07
August 2038	2,738,339.00	2,770,432.99	0.00	427,488.51
September 2038	2,690,257.15	2,718,312.55	0.00	414,194.97
October 2038	2,642,898.57	2,667,039.76	0.00	401,115.03
November 2038	2,596,253.15	2,616,601.81	0.00	388,245.34
December 2038	2,550,310.96	2,566,986.07	0.00	375,582.59
January 2039	2,505,062.17	2,518,180.08	0.00	363,123.51
February 2039	2,460,497.09	2,470,171.60	0.00	350,864.91
March 2039	2,416,606.18	2,422,948.51	0.00	338,803.61
April 2039	2,373,379.99	2,376,498.92	0.00	326,936.51
May 2039	2,330,809.23	2,330,811.08	0.00	315,260.53
June 2039	2,288,884.71	2,285,873.43	0.00	303,772.66
July 2039	2,247,597.38	2,241,674.55	0.00	292,469.91
August 2039	2,206,938.31	2,198,203.21	0.00	281,349.35
September 2039	2,166,898.67	2,155,448.35	0.00	270,408.11
October 2039	2,127,469.78	2,113,399.04	0.00	259,643.33
November 2039	2,088,643.04	2,072,044.54	0.00	249,052.21
December 2039	2,050,410.00	2,031,374.24	0.00	238,632.00
January 2040	2,012,762.29	1,991,377.71	0.00	228,379.97
February 2040	1,975,691.69	1,952,044.65	0.00	218,293.45
March 2040	1,939,190.05	1,913,364.92	0.00	208,369.81
April 2040	1,903,249.37	1,875,328.54	0.00	198,606.44
May 2040	1,867,861.71	1,837,925.65	0.00	189,000.79
June 2040	1,833,019.29	1,801,146.55	0.00	179,550.35
July 2040	1,798,714.40	1,764,981.67	0.00	170,252.63
August 2040	1,764,939.43	1,729,421.60	0.00	161,105.18
September 2040	1,731,686.89	1,694,457.06	0.00	152,105.61

<u>Distribution Date</u>	<u>Classes LC and LW (in the aggregate)</u>	<u>Classes KW, KY and YA (in the aggregate)</u>	<u>Class YK</u>	<u>Classes YL and YM (in the aggregate)</u>
October 2040	\$ 1,698,949.40	\$ 1,660,078.88	\$ 0.00	\$ 143,251.54
November 2040	1,666,719.64	1,626,278.07	0.00	134,540.64
December 2040	1,634,990.43	1,593,045.73	0.00	125,970.61
January 2041	1,603,754.66	1,560,373.11	0.00	117,539.19
February 2041	1,573,005.34	1,528,251.58	0.00	109,244.15
March 2041	1,542,735.54	1,496,672.66	0.00	101,083.28
April 2041	1,512,938.45	1,465,627.96	0.00	93,054.44
May 2041	1,483,607.35	1,435,109.23	0.00	85,155.49
June 2041	1,454,735.61	1,405,108.34	0.00	77,384.33
July 2041	1,426,316.67	1,375,617.29	0.00	69,738.90
August 2041	1,398,344.09	1,346,628.18	0.00	62,217.16
September 2041	1,370,811.49	1,318,133.22	0.00	54,817.12
October 2041	1,343,712.59	1,290,124.77	0.00	47,536.79
November 2041	1,317,041.19	1,262,595.26	0.00	40,374.24
December 2041	1,290,791.19	1,235,537.27	0.00	33,327.55
January 2042	1,264,956.55	1,208,943.45	0.00	26,394.84
February 2042	1,239,531.32	1,182,806.59	0.00	19,574.26
March 2042	1,214,509.63	1,157,119.58	0.00	12,863.98
April 2042	1,189,885.70	1,131,875.40	0.00	6,262.19
May 2042	1,165,653.80	1,107,067.14	0.00	0.00
June 2042	1,141,808.33	1,082,688.01	0.00	0.00
July 2042	1,118,343.70	1,058,731.29	0.00	0.00
August 2042	1,095,254.45	1,035,190.38	0.00	0.00
September 2042	1,072,535.17	1,012,058.78	0.00	0.00
October 2042	1,050,180.52	989,330.07	0.00	0.00
November 2042	1,028,185.25	966,997.93	0.00	0.00
December 2042	1,006,544.17	945,056.14	0.00	0.00
January 2043	985,252.16	923,498.58	0.00	0.00
February 2043	964,304.17	902,319.19	0.00	0.00
March 2043	943,695.23	881,512.04	0.00	0.00
April 2043	923,420.41	861,071.25	0.00	0.00
May 2043	903,474.88	840,991.06	0.00	0.00
June 2043	883,853.87	821,265.77	0.00	0.00
July 2043	864,552.65	801,889.77	0.00	0.00
August 2043	845,566.58	782,857.55	0.00	0.00
September 2043	826,891.07	764,163.67	0.00	0.00
October 2043	808,521.61	745,802.77	0.00	0.00
November 2043	790,453.73	727,769.56	0.00	0.00
December 2043	772,683.03	710,058.86	0.00	0.00
January 2044	755,205.18	692,665.53	0.00	0.00
February 2044	738,015.89	675,584.53	0.00	0.00
March 2044	721,110.95	658,810.89	0.00	0.00
April 2044	704,486.19	642,339.71	0.00	0.00
May 2044	688,137.51	626,166.17	0.00	0.00
June 2044	672,060.85	610,285.52	0.00	0.00
July 2044	656,252.24	594,693.08	0.00	0.00
August 2044	640,707.72	579,384.23	0.00	0.00

<u>Distribution Date</u>	<u>Classes LC and LW (in the aggregate)</u>	<u>Classes KW, KY and YA (in the aggregate)</u>	<u>Class YK</u>	<u>Classes YL and YM (in the aggregate)</u>
September 2044	\$ 625,423.41	\$ 564,354.44	\$ 0.00	\$ 0.00
October 2044	610,395.48	549,599.24	0.00	0.00
November 2044	595,620.16	535,114.21	0.00	0.00
December 2044	581,093.72	520,895.01	0.00	0.00
January 2045	566,812.48	506,937.38	0.00	0.00
February 2045	552,772.83	493,237.11	0.00	0.00
March 2045	538,971.17	479,790.03	0.00	0.00
April 2045	525,404.01	466,592.08	0.00	0.00
May 2045	512,067.84	453,639.22	0.00	0.00
June 2045	498,959.26	440,927.49	0.00	0.00
July 2045	486,074.88	428,453.00	0.00	0.00
August 2045	473,411.36	416,211.89	0.00	0.00
September 2045	460,965.43	404,200.38	0.00	0.00
October 2045	448,733.82	392,414.74	0.00	0.00
November 2045	436,713.37	380,851.30	0.00	0.00
December 2045	424,900.89	369,506.44	0.00	0.00
January 2046	413,293.30	358,376.60	0.00	0.00
February 2046	401,887.53	347,458.27	0.00	0.00
March 2046	390,680.55	336,748.00	0.00	0.00
April 2046	379,669.37	326,242.37	0.00	0.00
May 2046	368,851.08	315,938.04	0.00	0.00
June 2046	358,222.75	305,831.72	0.00	0.00
July 2046	347,781.54	295,920.14	0.00	0.00
August 2046	337,524.64	286,200.11	0.00	0.00
September 2046	327,449.25	276,668.47	0.00	0.00
October 2046	317,552.64	267,322.13	0.00	0.00
November 2046	307,832.11	258,158.02	0.00	0.00
December 2046	298,285.00	249,173.13	0.00	0.00
January 2047	288,908.67	240,364.50	0.00	0.00
February 2047	279,700.55	231,729.21	0.00	0.00
March 2047	270,658.07	223,264.39	0.00	0.00
April 2047	261,778.71	214,967.20	0.00	0.00
May 2047	253,060.01	206,834.85	0.00	0.00
June 2047	244,499.50	198,864.61	0.00	0.00
July 2047	236,094.78	191,053.76	0.00	0.00
August 2047	227,843.46	183,399.65	0.00	0.00
September 2047	219,743.20	175,899.66	0.00	0.00
October 2047	211,791.69	168,551.20	0.00	0.00
November 2047	203,986.64	161,351.74	0.00	0.00
December 2047	196,325.81	154,298.77	0.00	0.00
January 2048	188,806.99	147,389.83	0.00	0.00
February 2048	181,427.98	140,622.50	0.00	0.00
March 2048	174,186.64	133,994.38	0.00	0.00
April 2048	167,080.83	127,503.13	0.00	0.00
May 2048	160,108.47	121,146.43	0.00	0.00
June 2048	153,267.49	114,922.00	0.00	0.00
July 2048	146,555.85	108,827.60	0.00	0.00

<u>Distribution Date</u>	<u>Classes LC and LW (in the aggregate)</u>	<u>Classes KW, KY and YA (in the aggregate)</u>	<u>Class YK</u>	<u>Classes YL and YM (in the aggregate)</u>
August 2048	\$ 139,971.56	\$ 102,861.02	\$ 0.00	\$ 0.00
September 2048	133,512.63	97,020.08	0.00	0.00
October 2048	127,177.10	91,302.64	0.00	0.00
November 2048	120,963.07	85,706.60	0.00	0.00
December 2048	114,868.64	80,229.88	0.00	0.00
January 2049	108,891.93	74,870.44	0.00	0.00
February 2049	103,031.11	69,626.26	0.00	0.00
March 2049	97,284.35	64,495.36	0.00	0.00
April 2049	91,649.89	59,475.80	0.00	0.00
May 2049	86,125.93	54,565.66	0.00	0.00
June 2049	80,710.76	49,763.04	0.00	0.00
July 2049	75,402.66	45,066.09	0.00	0.00
August 2049	70,199.93	40,472.98	0.00	0.00
September 2049	65,100.92	35,981.91	0.00	0.00
October 2049	60,103.98	31,591.10	0.00	0.00
November 2049	55,207.49	27,298.80	0.00	0.00
December 2049	50,409.86	23,103.30	0.00	0.00
January 2050	45,709.52	19,002.91	0.00	0.00
February 2050	41,104.91	14,995.97	0.00	0.00
March 2050	36,594.52	11,080.82	0.00	0.00
April 2050	32,176.83	7,255.86	0.00	0.00
May 2050	27,850.37	3,519.51	0.00	0.00
June 2050	23,613.67	0.00	0.00	0.00
July 2050	19,465.29	0.00	0.00	0.00
August 2050	15,403.81	0.00	0.00	0.00
September 2050	11,427.84	0.00	0.00	0.00
October 2050	7,535.98	0.00	0.00	0.00
November 2050	3,726.89	0.00	0.00	0.00
December 2050 and thereafter . . .	0.00	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Class DB</u>	<u>Classes DH and ZD (in the aggregate)</u>	<u>Class N</u>
Initial Balance	\$7,676,000.00	\$101,497,000.00	\$79,947,413.00
April 2021	7,646,457.58	101,145,803.21	79,668,741.17
May 2021	7,609,617.59	100,763,081.74	79,368,209.71
June 2021	7,565,532.49	100,349,029.99	79,045,922.68
July 2021	7,514,267.24	99,903,866.65	78,701,998.19
August 2021	7,455,899.31	99,427,834.54	78,336,568.25
September 2021	7,390,518.55	98,921,200.44	77,949,778.78
October 2021	7,318,227.10	98,384,254.84	77,541,789.45
November 2021	7,239,139.20	97,817,311.74	77,112,773.61
December 2021	7,153,381.09	97,220,708.34	76,662,918.12
January 2022	7,061,090.78	96,594,804.74	76,192,423.27
February 2022	6,962,417.84	95,939,983.59	75,701,502.56
March 2022	6,857,523.12	95,256,649.76	75,190,382.59
April 2022	6,746,578.57	94,545,229.88	74,659,302.85
May 2022	6,629,766.83	93,806,171.97	74,108,515.51
June 2022	6,507,280.98	93,039,944.97	73,538,285.21
July 2022	6,379,324.18	92,247,038.21	72,948,888.88
August 2022	6,246,109.27	91,427,960.99	72,340,615.44
September 2022	6,107,858.45	90,583,241.95	71,713,765.59
October 2022	5,964,802.79	89,713,428.57	71,068,651.50
November 2022	5,817,181.84	88,819,086.56	70,405,596.59
December 2022	5,665,243.17	87,900,799.23	69,724,935.19
January 2023	5,509,241.89	86,959,166.91	69,027,012.28
February 2023	5,349,440.17	85,994,806.22	68,312,183.14
March 2023	5,186,106.71	85,008,349.46	67,580,813.02
April 2023	5,019,516.27	84,000,443.87	66,833,276.85
May 2023	4,849,949.06	82,971,750.92	66,069,958.86
June 2023	4,677,690.24	81,922,945.60	65,291,252.22
July 2023	4,509,502.03	80,883,513.61	64,497,558.69
August 2023	4,345,321.66	79,853,375.22	63,689,288.23
September 2023	4,185,087.19	78,832,451.38	62,886,560.62
October 2023	4,028,737.49	77,820,663.67	62,089,336.00
November 2023	3,876,212.22	76,817,934.32	61,297,574.82
December 2023	3,727,451.82	75,824,186.22	60,511,237.77
January 2024	3,582,397.53	74,839,342.88	59,730,285.81
February 2024	3,440,991.32	73,863,328.45	58,954,680.17
March 2024	3,303,175.96	72,896,067.71	58,184,382.34
April 2024	3,168,894.95	71,937,486.05	57,419,354.06
May 2024	3,038,092.51	70,987,509.50	56,659,557.33
June 2024	2,910,713.64	70,046,064.67	55,904,954.43
July 2024	2,786,704.02	69,113,078.81	55,155,507.86
August 2024	2,666,010.08	68,188,479.74	54,411,180.39
September 2024	2,548,578.90	67,272,195.92	53,671,935.05
October 2024	2,434,358.34	66,364,156.35	52,937,735.09
November 2024	2,323,296.87	65,464,290.66	52,208,544.04
December 2024	2,215,343.69	64,572,529.05	51,484,325.67
January 2025	2,110,448.65	63,688,802.29	50,765,043.96
February 2025	2,008,562.29	62,813,041.72	50,050,663.19

<u>Distribution Date</u>	<u>Class DB</u>	<u>Classes DH and ZD (in the aggregate)</u>	<u>Class N</u>
March 2025	\$1,909,635.76	\$ 61,945,179.28	\$49,341,147.83
April 2025	1,813,620.91	61,085,147.44	48,636,462.62
May 2025	1,720,470.22	60,232,879.23	47,936,572.52
June 2025	1,630,136.76	59,388,308.27	47,241,442.75
July 2025	1,542,574.29	58,551,368.69	46,551,038.74
August 2025	1,457,737.14	57,721,995.20	45,865,326.16
September 2025	1,375,580.28	56,900,123.01	45,184,270.92
October 2025	1,296,059.26	56,085,687.92	44,507,839.16
November 2025	1,219,130.24	55,278,626.22	43,835,997.23
December 2025	1,144,749.99	54,478,874.74	43,168,711.73
January 2026	1,072,875.81	53,686,370.85	42,505,949.47
February 2026	1,003,465.62	52,901,052.42	41,847,677.49
March 2026	936,477.90	52,122,857.84	41,193,863.06
April 2026	871,871.66	51,351,726.03	40,544,473.65
May 2026	809,606.50	50,587,596.39	39,899,476.98
June 2026	749,642.56	49,830,408.84	39,258,840.96
July 2026	691,940.51	49,080,103.79	38,622,533.73
August 2026	636,461.58	48,336,622.15	37,990,523.64
September 2026	583,167.49	47,599,905.32	37,362,779.26
October 2026	532,020.50	46,869,895.20	36,739,269.37
November 2026	482,983.40	46,146,534.15	36,119,962.95
December 2026	436,019.46	45,429,765.02	35,504,829.21
January 2027	391,092.47	44,719,531.14	34,893,837.56
February 2027	348,166.72	44,015,776.31	34,286,957.60
March 2027	307,206.99	43,318,444.78	33,684,159.16
April 2027	268,178.52	42,627,481.29	33,085,412.26
May 2027	231,047.07	41,942,831.02	32,490,687.12
June 2027	195,778.85	41,264,439.61	31,899,954.17
July 2027	162,340.52	40,592,253.17	31,313,184.04
August 2027	130,699.23	39,926,218.24	30,730,347.55
September 2027	100,822.57	39,266,281.81	30,151,415.73
October 2027	72,678.59	38,612,391.31	29,579,527.32
November 2027	46,235.78	37,964,494.60	29,018,104.57
December 2027	24,115.30	37,322,540.00	28,466,960.59
January 2028	7,226.17	36,686,476.24	27,925,911.77
February 2028	0.00	36,056,252.48	27,394,777.72
March 2028	0.00	35,431,818.30	26,873,381.22
April 2028	0.00	34,813,123.71	26,361,548.14
May 2028	0.00	34,202,876.48	25,859,107.43
June 2028	0.00	33,602,874.02	25,365,891.04
July 2028	0.00	33,012,949.19	24,881,733.88
August 2028	0.00	32,432,937.51	24,406,473.74
September 2028	0.00	31,862,677.12	23,939,951.29
October 2028	0.00	31,302,008.75	23,482,009.98
November 2028	0.00	30,750,775.71	23,032,496.01
December 2028	0.00	30,208,823.78	22,591,258.32
January 2029	0.00	29,676,001.23	22,158,148.46
February 2029	0.00	29,152,158.76	21,733,020.62

<u>Distribution Date</u>	<u>Class DB</u>	<u>Classes DH and ZD (in the aggregate)</u>	<u>Class N</u>
March 2029	\$ 0.00	\$ 28,637,149.46	\$21,315,731.57
April 2029	0.00	28,130,828.76	20,906,140.58
May 2029	0.00	27,633,054.43	20,504,109.39
June 2029	0.00	27,143,686.50	20,109,502.21
July 2029	0.00	26,662,587.27	19,722,185.61
August 2029	0.00	26,189,621.21	19,342,028.53
September 2029	0.00	25,724,655.01	18,968,902.23
October 2029	0.00	25,267,557.46	18,602,680.20
November 2029	0.00	24,818,199.48	18,243,238.22
December 2029	0.00	24,376,454.05	17,890,454.20
January 2030	0.00	23,942,196.20	17,544,208.26
February 2030	0.00	23,515,302.96	17,204,382.60
March 2030	0.00	23,095,653.34	16,870,861.51
April 2030	0.00	22,683,128.29	16,543,531.34
May 2030	0.00	22,277,610.67	16,222,280.42
June 2030	0.00	21,878,985.25	15,906,999.08
July 2030	0.00	21,487,138.62	15,597,579.56
August 2030	0.00	21,101,959.22	15,293,916.04
September 2030	0.00	20,723,337.26	14,995,904.54
October 2030	0.00	20,351,164.73	14,703,442.94
November 2030	0.00	19,985,335.37	14,416,430.92
December 2030	0.00	19,625,744.63	14,134,769.93
January 2031	0.00	19,272,289.62	13,858,363.18
February 2031	0.00	18,924,869.12	13,587,115.59
March 2031	0.00	18,583,383.57	13,320,933.74
April 2031	0.00	18,247,734.97	13,059,725.90
May 2031	0.00	17,917,826.92	12,803,401.96
June 2031	0.00	17,593,564.59	12,551,873.38
July 2031	0.00	17,274,854.66	12,305,053.22
August 2031	0.00	16,961,605.33	12,062,856.07
September 2031	0.00	16,653,726.27	11,825,198.03
October 2031	0.00	16,351,128.60	11,591,996.72
November 2031	0.00	16,053,724.91	11,363,171.18
December 2031	0.00	15,761,429.18	11,138,641.91
January 2032	0.00	15,474,156.77	10,918,330.83
February 2032	0.00	15,191,824.43	10,702,161.23
March 2032	0.00	14,914,350.25	10,490,057.77
April 2032	0.00	14,641,653.64	10,281,946.46
May 2032	0.00	14,373,655.31	10,077,754.61
June 2032	0.00	14,110,277.26	9,877,410.83
July 2032	0.00	13,851,442.76	9,680,845.01
August 2032	0.00	13,597,076.32	9,487,988.27
September 2032	0.00	13,347,103.66	9,298,772.97
October 2032	0.00	13,101,451.71	9,113,132.68
November 2032	0.00	12,860,048.59	8,931,002.14
December 2032	0.00	12,622,823.58	8,752,317.25
January 2033	0.00	12,389,707.12	8,577,015.07
February 2033	0.00	12,160,630.76	8,405,033.77

<u>Distribution Date</u>	<u>Class DB</u>	<u>Classes DH and ZD (in the aggregate)</u>	<u>Class N</u>
March 2033	\$ 0.00	\$ 11,935,527.16	\$ 8,236,312.62
April 2033	0.00	11,714,330.10	8,070,792.00
May 2033	0.00	11,496,974.40	7,908,413.33
June 2033	0.00	11,283,395.97	7,749,119.07
July 2033	0.00	11,073,531.74	7,592,852.72
August 2033	0.00	10,867,319.67	7,439,558.81
September 2033	0.00	10,664,698.75	7,289,182.82
October 2033	0.00	10,465,608.92	7,141,671.23
November 2033	0.00	10,269,991.13	6,996,971.47
December 2033	0.00	10,077,787.28	6,855,031.93
January 2034	0.00	9,888,940.23	6,715,801.89
February 2034	0.00	9,703,393.74	6,579,231.56
March 2034	0.00	9,521,092.52	6,445,272.05
April 2034	0.00	9,341,982.15	6,313,875.31
May 2034	0.00	9,166,009.13	6,184,994.19
June 2034	0.00	8,993,120.80	6,058,582.37
July 2034	0.00	8,823,265.38	5,934,594.35
August 2034	0.00	8,656,391.93	5,812,985.47
September 2034	0.00	8,492,450.33	5,693,711.85
October 2034	0.00	8,331,391.31	5,576,730.41
November 2034	0.00	8,173,166.36	5,461,998.84
December 2034	0.00	8,017,727.80	5,349,475.59
January 2035	0.00	7,865,028.70	5,239,119.85
February 2035	0.00	7,715,022.93	5,130,891.56
March 2035	0.00	7,567,665.09	5,024,751.37
April 2035	0.00	7,422,910.53	4,920,660.63
May 2035	0.00	7,280,715.32	4,818,581.40
June 2035	0.00	7,141,036.27	4,718,476.41
July 2035	0.00	7,003,830.88	4,620,309.09
August 2035	0.00	6,869,057.36	4,524,043.49
September 2035	0.00	6,736,674.60	4,429,644.32
October 2035	0.00	6,606,642.14	4,337,076.95
November 2035	0.00	6,478,920.23	4,246,307.34
December 2035	0.00	6,353,469.74	4,157,302.10
January 2036	0.00	6,230,252.18	4,070,028.40
February 2036	0.00	6,109,229.71	3,984,454.04
March 2036	0.00	5,990,365.10	3,900,547.39
April 2036	0.00	5,873,621.74	3,818,277.38
May 2036	0.00	5,758,963.61	3,737,613.52
June 2036	0.00	5,646,355.29	3,658,525.86
July 2036	0.00	5,535,761.93	3,580,984.98
August 2036	0.00	5,427,149.29	3,504,962.03
September 2036	0.00	5,320,483.64	3,430,428.64
October 2036	0.00	5,215,731.85	3,357,356.98
November 2036	0.00	5,112,861.32	3,285,719.72
December 2036	0.00	5,011,839.97	3,215,490.02
January 2037	0.00	4,912,636.28	3,146,641.53
February 2037	0.00	4,815,219.23	3,079,148.37

<u>Distribution Date</u>	<u>Class DB</u>	<u>Classes DH and ZD (in the aggregate)</u>	<u>Class N</u>
March 2037	\$ 0.00	\$ 4,719,558.31	\$ 3,012,985.15
April 2037	0.00	4,625,623.53	2,948,126.91
May 2037	0.00	4,533,385.38	2,884,549.18
June 2037	0.00	4,442,814.84	2,822,227.90
July 2037	0.00	4,353,883.38	2,761,139.48
August 2037	0.00	4,266,562.93	2,701,260.72
September 2037	0.00	4,180,825.88	2,642,568.88
October 2037	0.00	4,096,645.08	2,585,041.62
November 2037	0.00	4,013,993.85	2,528,656.99
December 2037	0.00	3,932,845.93	2,473,393.47
January 2038	0.00	3,853,175.50	2,419,229.90
February 2038	0.00	3,774,957.16	2,366,145.54
March 2038	0.00	3,698,165.94	2,314,120.00
April 2038	0.00	3,622,777.29	2,263,133.28
May 2038	0.00	3,548,767.06	2,213,165.73
June 2038	0.00	3,476,111.49	2,164,198.07
July 2038	0.00	3,404,787.24	2,116,211.36
August 2038	0.00	3,334,771.33	2,069,187.04
September 2038	0.00	3,266,041.19	2,023,106.84
October 2038	0.00	3,198,574.59	1,977,952.85
November 2038	0.00	3,132,349.70	1,933,707.50
December 2038	0.00	3,067,345.05	1,890,353.53
January 2039	0.00	3,003,539.51	1,847,873.98
February 2039	0.00	2,940,912.31	1,806,252.22
March 2039	0.00	2,879,443.03	1,765,471.92
April 2039	0.00	2,819,111.60	1,725,517.06
May 2039	0.00	2,759,898.26	1,686,371.89
June 2039	0.00	2,701,783.59	1,648,020.97
July 2039	0.00	2,644,748.51	1,610,449.13
August 2039	0.00	2,588,774.24	1,573,641.50
September 2039	0.00	2,533,842.32	1,537,583.45
October 2039	0.00	2,479,934.59	1,502,260.66
November 2039	0.00	2,427,033.20	1,467,659.03
December 2039	0.00	2,375,120.61	1,433,764.75
January 2040	0.00	2,324,179.56	1,400,564.26
February 2040	0.00	2,274,193.07	1,368,044.25
March 2040	0.00	2,225,144.47	1,336,191.63
April 2040	0.00	2,177,017.36	1,304,993.59
May 2040	0.00	2,129,795.60	1,274,437.54
June 2040	0.00	2,083,463.33	1,244,511.11
July 2040	0.00	2,038,004.96	1,215,202.18
August 2040	0.00	1,993,405.16	1,186,498.84
September 2040	0.00	1,949,648.86	1,158,389.41
October 2040	0.00	1,906,721.23	1,130,862.41
November 2040	0.00	1,864,607.72	1,103,906.59
December 2040	0.00	1,823,293.98	1,077,510.90
January 2041	0.00	1,782,765.94	1,051,664.51
February 2041	0.00	1,743,009.74	1,026,356.75

<u>Distribution Date</u>	<u>Class DB</u>	<u>Classes DH and ZD (in the aggregate)</u>	<u>Class N</u>
March 2041	\$ 0.00	\$ 1,704,011.78	\$ 1,001,577.20
April 2041	0.00	1,665,758.67	977,315.60
May 2041	0.00	1,628,237.25	953,561.88
June 2041	0.00	1,591,434.58	930,306.18
July 2041	0.00	1,555,337.95	907,538.81
August 2041	0.00	1,519,934.84	885,250.25
September 2041	0.00	1,485,212.97	863,431.17
October 2041	0.00	1,451,160.26	842,072.42
November 2041	0.00	1,417,764.82	821,165.01
December 2041	0.00	1,385,014.97	800,700.11
January 2042	0.00	1,352,899.23	780,669.07
February 2042	0.00	1,321,406.32	761,063.40
March 2042	0.00	1,290,525.14	741,874.75
April 2042	0.00	1,260,244.78	723,094.96
May 2042	0.00	1,230,554.51	704,715.98
June 2042	0.00	1,201,443.81	686,729.96
July 2042	0.00	1,172,902.30	669,129.15
August 2042	0.00	1,144,919.80	651,905.97
September 2042	0.00	1,117,486.30	635,052.98
October 2042	0.00	1,090,591.96	618,562.88
November 2042	0.00	1,064,227.11	602,428.50
December 2042	0.00	1,038,382.22	586,642.81
January 2043	0.00	1,013,047.97	571,198.92
February 2043	0.00	988,215.15	556,090.04
March 2043	0.00	963,874.75	541,309.55
April 2043	0.00	940,017.87	526,850.92
May 2043	0.00	916,635.80	512,707.76
June 2043	0.00	893,719.96	498,873.80
July 2043	0.00	871,261.92	485,342.87
August 2043	0.00	849,253.40	472,108.95
September 2043	0.00	827,686.24	459,166.10
October 2043	0.00	806,552.46	446,508.52
November 2043	0.00	785,844.18	434,130.50
December 2043	0.00	765,553.67	422,026.44
January 2044	0.00	745,673.33	410,190.86
February 2044	0.00	726,195.69	398,618.37
March 2044	0.00	707,113.41	387,303.69
April 2044	0.00	688,419.29	376,241.63
May 2044	0.00	670,106.22	365,427.11
June 2044	0.00	652,167.25	354,855.15
July 2044	0.00	634,595.52	344,520.84
August 2044	0.00	617,384.31	334,419.40
September 2044	0.00	600,526.99	324,546.10
October 2044	0.00	584,017.08	314,896.33
November 2044	0.00	567,848.19	305,465.57
December 2044	0.00	552,014.03	296,249.36
January 2045	0.00	536,508.45	287,243.35
February 2045	0.00	521,325.37	278,443.26

<u>Distribution Date</u>	<u>Class DB</u>	<u>Classes DH and ZD (in the aggregate)</u>	<u>Class N</u>
March 2045	\$ 0.00	\$ 506,458.85	\$ 269,844.90
April 2045	0.00	491,903.03	261,444.15
May 2045	0.00	477,652.16	253,236.98
June 2045	0.00	463,700.58	245,219.42
July 2045	0.00	450,042.75	237,387.60
August 2045	0.00	436,673.21	229,737.71
September 2045	0.00	423,586.59	222,266.02
October 2045	0.00	410,777.63	214,968.85
November 2045	0.00	398,241.14	207,842.63
December 2045	0.00	385,972.05	200,883.82
January 2046	0.00	373,965.35	194,088.98
February 2046	0.00	362,216.14	187,454.70
March 2046	0.00	350,719.58	180,977.68
April 2046	0.00	339,470.94	174,654.65
May 2046	0.00	328,465.56	168,482.41
June 2046	0.00	317,698.86	162,457.83
July 2046	0.00	307,166.35	156,577.84
August 2046	0.00	296,863.61	150,839.42
September 2046	0.00	286,786.30	145,239.62
October 2046	0.00	276,930.16	139,775.54
November 2046	0.00	267,290.99	134,444.33
December 2046	0.00	257,864.69	129,243.22
January 2047	0.00	248,647.21	124,169.46
February 2047	0.00	239,634.57	119,220.39
March 2047	0.00	230,822.88	114,393.36
April 2047	0.00	222,208.31	109,685.81
May 2047	0.00	213,787.08	105,095.22
June 2047	0.00	205,555.51	100,619.10
July 2047	0.00	197,509.95	96,255.03
August 2047	0.00	189,646.84	92,000.62
September 2047	0.00	181,962.68	87,853.56
October 2047	0.00	174,454.02	83,811.53
November 2047	0.00	167,117.47	79,872.32
December 2047	0.00	159,949.72	76,033.70
January 2048	0.00	152,947.50	72,293.54
February 2048	0.00	146,107.61	68,649.72
March 2048	0.00	139,426.89	65,100.16
April 2048	0.00	132,902.27	61,642.84
May 2048	0.00	126,530.69	58,275.76
June 2048	0.00	120,309.18	54,996.98
July 2048	0.00	114,234.80	51,804.58
August 2048	0.00	108,304.69	48,696.69
September 2048	0.00	102,516.01	45,671.47
October 2048	0.00	96,865.99	42,727.12
November 2048	0.00	91,351.91	39,861.87
December 2048	0.00	85,971.08	37,074.00
January 2049	0.00	80,720.88	34,361.81
February 2049	0.00	75,598.74	31,723.63

<u>Distribution Date</u>	<u>Class DB</u>	<u>Classes DH and ZD (in the aggregate)</u>	<u>Class N</u>
March 2049	\$ 0.00	\$ 70,602.10	\$ 29,157.85
April 2049	0.00	65,728.49	26,662.85
May 2049	0.00	60,975.47	24,237.09
June 2049	0.00	56,340.62	21,879.02
July 2049	0.00	51,821.60	19,587.15
August 2049	0.00	47,416.09	17,360.00
September 2049	0.00	43,121.81	15,196.13
October 2049	0.00	38,936.55	13,094.12
November 2049	0.00	34,858.10	11,052.60
December 2049	0.00	30,884.32	9,070.20
January 2050	0.00	27,013.09	7,145.60
February 2050	0.00	23,242.34	5,277.48
March 2050	0.00	19,570.04	3,464.59
April 2050	0.00	15,994.18	1,705.66
May 2050	0.00	12,512.82	0.00
June 2050	0.00	9,124.01	0.00
July 2050	0.00	5,825.87	0.00
August 2050	0.00	2,616.54	0.00
September 2050 and thereafter	0.00	0.00	0.00

<u>Distribution Date</u>	<u>Classes TP and TZ (in the aggregate)</u>	<u>Classes QC and QW (in the aggregate)</u>	<u>Classes UA and UB (in the aggregate)</u>
Initial Balance	\$18,169,000.00	\$79,440,000.00	\$67,950,000.00
April 2021	18,016,293.89	79,163,520.96	67,650,528.85
May 2021	17,858,603.11	78,865,983.37	67,328,213.17
June 2021	17,696,008.76	78,547,495.44	66,983,241.98
July 2021	17,528,692.55	78,208,178.92	66,615,824.83
August 2021	17,356,742.21	77,848,168.97	66,226,191.62
September 2021	17,180,249.95	77,467,614.06	65,814,592.37
October 2021	16,999,312.38	77,066,675.95	65,381,296.97
November 2021	16,814,030.39	76,645,529.49	64,926,594.91
December 2021	16,624,509.00	76,204,362.54	64,450,794.95
January 2022	16,430,857.26	75,743,375.80	63,954,224.80
February 2022	16,233,443.46	75,262,782.68	63,437,230.73
March 2022	16,032,819.69	74,762,809.12	62,900,177.19
April 2022	15,829,103.25	74,243,693.37	62,343,446.38
May 2022	15,622,396.40	73,705,685.85	61,767,437.76
June 2022	15,412,935.55	73,149,048.90	61,172,567.62
July 2022	15,200,824.94	72,574,056.56	60,559,268.53
August 2022	14,986,398.15	71,980,994.33	59,927,988.84
September 2022	14,773,398.87	71,370,158.94	59,279,192.08
October 2022	14,561,932.13	70,741,858.05	58,613,356.41
November 2022	14,352,214.31	70,096,410.02	57,930,974.01
December 2022	14,144,492.42	69,434,143.57	57,232,550.44
January 2023	13,938,849.74	68,755,397.55	56,518,604.00
February 2023	13,735,266.22	68,060,520.55	55,789,665.07
March 2023	13,533,722.00	67,349,870.64	55,046,275.42
April 2023	13,334,197.42	66,623,815.03	54,310,217.45
May 2023	13,136,672.99	65,882,729.71	53,581,419.27
June 2023	12,941,129.42	65,126,999.12	52,859,809.66
July 2023	12,747,547.58	64,357,015.77	52,145,318.08
August 2023	12,555,908.54	63,592,310.93	51,437,874.67
September 2023	12,366,193.55	62,832,846.96	50,737,410.24
October 2023	12,178,384.02	62,078,586.45	50,043,856.23
November 2023	11,992,461.54	61,329,492.25	49,357,144.78
December 2023	11,808,407.90	60,585,527.48	48,677,208.65
January 2024	11,626,205.03	59,846,655.49	48,003,981.24
February 2024	11,445,835.05	59,112,839.86	47,337,396.59
March 2024	11,267,280.24	58,384,044.46	46,677,389.39
April 2024	11,090,523.04	57,660,233.35	46,023,894.92
May 2024	10,915,546.08	56,941,370.88	45,376,849.10
June 2024	10,742,332.14	56,227,421.60	44,736,188.45
July 2024	10,570,864.16	55,518,350.32	44,101,850.12
August 2024	10,401,125.25	54,814,122.08	43,473,771.82
September 2024	10,233,098.67	54,114,702.16	42,851,891.90
October 2024	10,066,767.85	53,420,056.06	42,236,149.26
November 2024	9,902,116.36	52,730,149.54	41,626,483.42
December 2024	9,739,127.95	52,044,948.56	41,022,834.45
January 2025	9,577,786.51	51,364,419.33	40,425,143.00
February 2025	9,418,076.07	50,688,528.26	39,833,350.29

<u>Distribution Date</u>	<u>Classes TP and TZ (in the aggregate)</u>	<u>Classes QC and QW (in the aggregate)</u>	<u>Classes UA and UB (in the aggregate)</u>
March 2025	\$ 9,259,980.84	\$50,017,242.02	\$39,247,398.11
April 2025	9,103,485.15	49,350,527.48	38,667,228.80
May 2025	8,948,573.50	48,688,351.75	38,092,785.24
June 2025	8,795,230.53	48,030,682.14	37,524,010.88
July 2025	8,643,441.03	47,377,486.20	36,960,849.69
August 2025	8,493,189.92	46,728,731.69	36,403,246.19
September 2025	8,344,462.28	46,084,386.58	35,851,145.42
October 2025	8,197,243.31	45,444,419.07	35,304,492.95
November 2025	8,051,518.39	44,808,797.57	34,763,234.88
December 2025	7,907,272.99	44,177,490.69	34,227,317.82
January 2026	7,764,492.75	43,550,467.26	33,696,688.88
February 2026	7,623,163.43	42,927,696.32	33,171,295.69
March 2026	7,483,270.95	42,309,147.13	32,651,086.39
April 2026	7,344,801.32	41,694,789.13	32,136,009.59
May 2026	7,207,740.73	41,084,591.98	31,626,014.40
June 2026	7,072,075.47	40,478,525.56	31,121,050.45
July 2026	6,937,791.98	39,876,559.93	30,621,067.81
August 2026	6,804,876.80	39,278,665.35	30,126,017.05
September 2026	6,673,316.63	38,684,812.30	29,635,849.21
October 2026	6,543,098.29	38,094,971.44	29,150,515.80
November 2026	6,414,208.70	37,509,113.65	28,669,968.79
December 2026	6,286,634.93	36,927,209.97	28,194,160.62
January 2027	6,160,853.23	36,349,231.67	27,723,044.18
February 2027	6,037,511.37	35,775,150.20	27,256,572.81
March 2027	5,916,562.97	35,204,937.20	26,794,700.30
April 2027	5,797,962.57	34,638,564.50	26,337,380.89
May 2027	5,681,665.52	34,076,004.12	25,886,408.04
June 2027	5,567,628.03	33,517,228.28	25,442,844.13
July 2027	5,455,807.11	32,962,209.37	25,006,570.63
August 2027	5,346,160.59	32,410,919.98	24,577,470.89
September 2027	5,238,647.10	31,863,332.87	24,155,430.08
October 2027	5,133,226.02	31,319,421.00	23,740,335.19
November 2027	5,029,857.52	30,779,157.50	23,332,074.97
December 2027	4,928,502.48	30,244,274.36	22,930,539.92
January 2028	4,829,122.55	29,718,313.76	22,535,622.28
February 2028	4,731,680.09	29,201,130.84	22,147,215.96
March 2028	4,636,138.16	28,692,583.07	21,765,216.56
April 2028	4,542,460.50	28,192,530.15	21,389,521.30
May 2028	4,450,611.56	27,700,834.06	21,020,029.05
June 2028	4,360,556.44	27,217,358.94	20,656,640.25
July 2028	4,272,260.91	26,741,971.13	20,299,256.90
August 2028	4,185,691.35	26,274,539.08	19,947,782.56
September 2028	4,100,814.81	25,814,933.34	19,602,122.30
October 2028	4,017,598.94	25,363,026.53	19,262,182.70
November 2028	3,936,012.00	24,918,693.30	18,927,871.79
December 2028	3,856,022.86	24,481,810.31	18,599,099.07
January 2029	3,777,600.94	24,052,256.18	18,275,775.45
February 2029	3,700,716.28	23,629,911.47	17,957,813.25

<u>Distribution Date</u>	<u>Classes TP and TZ (in the aggregate)</u>	<u>Classes QC and QW (in the aggregate)</u>	<u>Classes UA and UB (in the aggregate)</u>
March 2029	\$ 3,625,339.45	\$23,214,658.64	\$17,645,126.19
April 2029	3,551,441.59	22,806,382.04	17,337,629.33
May 2029	3,478,994.39	22,404,967.87	17,035,239.07
June 2029	3,407,970.04	22,010,304.13	16,737,873.14
July 2029	3,338,341.30	21,622,280.63	16,445,450.57
August 2029	3,270,081.42	21,240,788.94	16,157,891.66
September 2029	3,203,164.13	20,865,722.35	15,875,117.97
October 2029	3,137,563.70	20,496,975.87	15,597,052.31
November 2029	3,073,254.86	20,134,446.18	15,323,618.69
December 2029	3,010,212.82	19,778,031.63	15,054,742.34
January 2030	2,948,413.25	19,427,632.19	14,790,349.67
February 2030	2,887,832.29	19,083,149.42	14,530,368.24
March 2030	2,828,446.54	18,744,486.48	14,274,726.76
April 2030	2,770,233.01	18,411,548.05	14,023,355.08
May 2030	2,713,169.18	18,084,240.37	13,776,184.14
June 2030	2,657,232.93	17,762,471.17	13,533,146.00
July 2030	2,602,402.56	17,446,149.65	13,294,173.77
August 2030	2,548,656.80	17,135,186.48	13,059,201.63
September 2030	2,495,974.75	16,829,493.75	12,828,164.81
October 2030	2,444,335.94	16,528,984.98	12,600,999.55
November 2030	2,393,720.26	16,233,575.06	12,377,643.10
December 2030	2,344,107.99	15,943,180.26	12,158,033.73
January 2031	2,295,479.78	15,657,718.18	11,942,110.67
February 2031	2,247,816.66	15,377,107.75	11,729,814.10
March 2031	2,201,100.00	15,101,269.21	11,521,085.18
April 2031	2,155,311.53	14,830,124.08	11,315,865.98
May 2031	2,110,433.34	14,563,595.13	11,114,099.49
June 2031	2,066,447.82	14,301,606.38	10,915,729.63
July 2031	2,023,337.75	14,044,083.07	10,720,701.18
August 2031	1,981,086.18	13,790,951.65	10,528,959.81
September 2031	1,939,676.53	13,542,139.74	10,340,452.05
October 2031	1,899,092.49	13,297,576.15	10,155,125.29
November 2031	1,859,318.09	13,057,190.80	9,972,927.74
December 2031	1,820,337.66	12,820,914.77	9,793,808.45
January 2032	1,782,135.82	12,588,680.23	9,617,717.27
February 2032	1,744,697.47	12,360,420.47	9,444,604.85
March 2032	1,708,007.82	12,136,069.81	9,274,422.61
April 2032	1,672,052.35	11,915,563.68	9,107,122.78
May 2032	1,636,816.82	11,698,838.51	8,942,658.32
June 2032	1,602,287.24	11,485,831.78	8,780,982.94
July 2032	1,568,449.93	11,276,481.98	8,622,051.11
August 2032	1,535,291.42	11,070,728.57	8,465,817.99
September 2032	1,502,798.53	10,868,512.01	8,312,239.49
October 2032	1,470,958.32	10,669,773.72	8,161,272.21
November 2032	1,439,758.09	10,474,456.05	8,012,873.43
December 2032	1,409,185.39	10,282,502.30	7,867,001.12
January 2033	1,379,228.01	10,093,856.68	7,723,613.93
February 2033	1,349,873.96	9,908,464.29	7,582,671.16

<u>Distribution Date</u>	<u>Classes TP and TZ (in the aggregate)</u>	<u>Classes QC and QW (in the aggregate)</u>	<u>Classes UA and UB (in the aggregate)</u>
March 2033	\$ 1,321,111.49	\$ 9,726,271.14	\$ 7,444,132.75
April 2033	1,292,929.07	9,547,224.09	7,307,959.30
May 2033	1,265,315.39	9,371,270.89	7,174,112.04
June 2033	1,238,259.36	9,198,360.11	7,042,552.79
July 2033	1,211,750.08	9,028,441.15	6,913,244.01
August 2033	1,185,776.89	8,861,464.26	6,786,148.75
September 2033	1,160,329.32	8,697,380.46	6,661,230.64
October 2033	1,135,397.08	8,536,141.60	6,538,453.92
November 2033	1,110,970.11	8,377,700.28	6,417,783.38
December 2033	1,087,038.53	8,222,009.87	6,299,184.37
January 2034	1,063,592.63	8,069,024.53	6,182,622.80
February 2034	1,040,622.91	7,918,699.13	6,068,065.14
March 2034	1,018,120.05	7,770,989.27	5,955,478.38
April 2034	996,074.88	7,625,851.31	5,844,830.05
May 2034	974,478.45	7,483,242.28	5,736,088.19
June 2034	953,321.94	7,343,119.91	5,629,221.35
July 2034	932,596.73	7,205,442.65	5,524,198.61
August 2034	912,294.34	7,070,169.60	5,420,989.51
September 2034	892,406.47	6,937,260.51	5,319,564.11
October 2034	872,924.98	6,806,675.83	5,219,892.93
November 2034	853,841.86	6,678,376.61	5,121,946.98
December 2034	835,149.30	6,552,324.56	5,025,697.71
January 2035	816,839.58	6,428,482.01	4,931,117.06
February 2035	798,905.19	6,306,811.89	4,838,177.41
March 2035	781,338.72	6,187,277.74	4,746,851.56
April 2035	764,132.92	6,069,843.71	4,657,112.78
May 2035	747,280.67	5,954,474.51	4,568,934.76
June 2035	730,775.01	5,841,135.45	4,482,291.61
July 2035	714,609.08	5,729,792.39	4,397,157.85
August 2035	698,776.18	5,620,411.74	4,313,508.43
September 2035	683,269.72	5,512,960.49	4,231,318.69
October 2035	668,083.26	5,407,406.13	4,150,564.36
November 2035	653,210.44	5,303,716.71	4,071,221.57
December 2035	638,645.08	5,201,860.79	3,993,266.85
January 2036	624,381.08	5,101,807.45	3,916,677.09
February 2036	610,412.46	5,003,526.26	3,841,429.54
March 2036	596,733.37	4,906,987.32	3,767,501.86
April 2036	583,338.06	4,812,161.18	3,694,872.02
May 2036	570,220.91	4,719,018.91	3,623,518.39
June 2036	557,376.39	4,627,532.02	3,553,419.66
July 2036	544,799.07	4,537,672.51	3,484,554.87
August 2036	532,483.65	4,449,412.83	3,416,903.42
September 2036	520,424.91	4,362,725.88	3,350,445.01
October 2036	508,617.75	4,277,585.01	3,285,159.69
November 2036	497,057.15	4,193,964.01	3,221,027.84
December 2036	485,738.20	4,111,837.08	3,158,030.13
January 2037	474,656.08	4,031,178.88	3,096,147.56
February 2037	463,806.07	3,951,964.45	3,035,361.45

<u>Distribution Date</u>	<u>Classes TP and TZ (in the aggregate)</u>	<u>Classes QC and QW (in the aggregate)</u>	<u>Classes UA and UB (in the aggregate)</u>
March 2037	\$ 453,183.53	\$ 3,874,169.26	\$ 2,975,653.40
April 2037	442,783.91	3,797,769.18	2,917,005.32
May 2037	432,602.76	3,722,740.47	2,859,399.41
June 2037	422,635.71	3,649,059.79	2,802,818.15
July 2037	412,878.47	3,576,704.19	2,747,244.34
August 2037	403,326.84	3,505,651.07	2,692,661.01
September 2037	393,976.71	3,435,878.22	2,639,051.50
October 2037	384,824.02	3,367,363.81	2,586,399.41
November 2037	375,864.83	3,300,086.35	2,534,688.61
December 2037	367,095.23	3,234,024.72	2,483,903.22
January 2038	358,511.43	3,169,158.12	2,434,027.63
February 2038	350,109.69	3,105,466.12	2,385,046.49
March 2038	341,886.34	3,042,928.62	2,336,944.69
April 2038	333,837.79	2,981,525.85	2,289,707.36
May 2038	325,960.53	2,921,238.38	2,243,319.88
June 2038	318,251.10	2,862,047.07	2,197,767.88
July 2038	310,706.11	2,803,933.12	2,153,037.20
August 2038	303,322.24	2,746,878.05	2,109,113.93
September 2038	296,096.25	2,690,863.66	2,065,984.38
October 2038	289,024.93	2,635,872.06	2,023,635.08
November 2038	282,105.16	2,581,885.67	1,982,052.80
December 2038	275,333.87	2,528,887.19	1,941,224.49
January 2039	268,708.06	2,476,859.61	1,901,137.34
February 2039	262,224.77	2,425,786.19	1,861,778.75
March 2039	255,881.12	2,375,650.48	1,823,136.32
April 2039	249,674.26	2,326,436.32	1,785,197.84
May 2039	243,601.43	2,278,127.77	1,747,951.33
June 2039	237,659.88	2,230,709.20	1,711,384.97
July 2039	231,846.97	2,184,165.23	1,675,487.16
August 2039	226,160.05	2,138,480.71	1,640,246.49
September 2039	220,596.57	2,093,640.78	1,605,651.72
October 2039	215,154.02	2,049,630.80	1,571,691.81
November 2039	209,829.91	2,006,436.39	1,538,355.90
December 2039	204,621.84	1,964,043.39	1,505,633.29
January 2040	199,527.43	1,922,437.89	1,473,513.47
February 2040	194,544.35	1,881,606.22	1,441,986.11
March 2040	189,670.33	1,841,534.92	1,411,041.05
April 2040	184,903.14	1,802,210.76	1,380,668.27
May 2040	180,240.57	1,763,620.75	1,350,857.95
June 2040	175,680.49	1,725,752.07	1,321,600.40
July 2040	171,220.79	1,688,592.18	1,292,886.13
August 2040	166,859.41	1,652,128.68	1,264,705.76
September 2040	162,594.32	1,616,349.44	1,237,050.09
October 2040	158,423.54	1,581,242.48	1,209,910.07
November 2040	154,345.13	1,546,796.06	1,183,276.81
December 2040	150,357.18	1,512,998.62	1,157,141.54
January 2041	146,457.82	1,479,838.79	1,131,495.65
February 2041	142,645.23	1,447,305.40	1,106,330.68

<u>Distribution Date</u>	<u>Classes TP and TZ (in the aggregate)</u>	<u>Classes QC and QW (in the aggregate)</u>	<u>Classes UA and UB (in the aggregate)</u>
March 2041	\$ 138,917.61	\$ 1,415,387.46	\$ 1,081,638.30
April 2041	135,273.20	1,384,074.18	1,057,410.32
May 2041	131,710.28	1,353,354.91	1,033,638.67
June 2041	128,227.15	1,323,219.24	1,010,315.45
July 2041	124,822.17	1,293,656.88	987,432.86
August 2041	121,493.71	1,264,657.75	964,983.24
September 2041	118,240.17	1,236,211.91	942,959.05
October 2041	115,060.00	1,208,309.61	921,352.89
November 2041	111,951.68	1,180,941.27	900,157.46
December 2041	108,913.69	1,154,097.43	879,365.62
January 2042	105,944.58	1,127,768.84	858,970.30
February 2042	103,042.90	1,101,946.37	838,964.58
March 2042	100,207.25	1,076,621.07	819,341.64
April 2042	97,436.24	1,051,784.12	800,094.80
May 2042	94,728.52	1,027,426.85	781,217.45
June 2042	92,082.76	1,003,540.76	762,703.12
July 2042	89,497.66	980,117.47	744,545.43
August 2042	86,971.95	957,148.75	726,738.13
September 2042	84,504.37	934,626.51	709,275.05
October 2042	82,093.70	912,542.79	692,150.14
November 2042	79,738.75	890,889.77	675,357.44
December 2042	77,438.33	869,659.77	658,891.09
January 2043	75,191.29	848,845.24	642,745.33
February 2043	72,996.51	828,438.73	626,914.51
March 2043	70,852.88	808,432.96	611,393.05
April 2043	68,759.31	788,820.74	596,175.48
May 2043	66,714.75	769,595.01	581,256.42
June 2043	64,718.14	750,748.85	566,630.58
July 2043	62,768.48	732,275.43	552,292.75
August 2043	60,864.76	714,168.05	538,237.81
September 2043	59,006.00	696,420.12	524,460.74
October 2043	57,191.24	679,025.17	510,956.59
November 2043	55,419.55	661,976.83	497,720.50
December 2043	53,692.28	645,268.85	484,747.69
January 2044	52,006.19	628,895.08	472,033.46
February 2044	50,360.37	612,849.46	459,573.18
March 2044	48,753.98	597,126.08	447,362.31
April 2044	47,186.15	581,719.07	435,396.40
May 2044	45,656.07	566,622.71	423,671.04
June 2044	44,162.91	551,831.35	412,181.92
July 2044	42,705.89	537,339.44	400,924.79
August 2044	41,284.21	523,141.55	389,895.49
September 2044	39,897.13	509,232.31	379,089.91
October 2044	38,543.88	495,606.46	368,504.02
November 2044	37,223.73	482,258.83	358,133.86
December 2044	35,935.97	469,184.33	347,975.53
January 2045	34,679.89	456,377.96	338,025.19
February 2045	33,454.80	443,834.82	328,279.09

<u>Distribution Date</u>	<u>Classes TP and TZ (in the aggregate)</u>	<u>Classes QC and QW (in the aggregate)</u>	<u>Classes UA and UB (in the aggregate)</u>
March 2045	\$ 32,271.58	\$ 431,550.07	\$ 318,733.52
April 2045	31,117.63	419,518.99	309,384.84
May 2045	29,992.34	407,736.89	300,229.48
June 2045	28,895.05	396,199.21	291,263.92
July 2045	27,825.18	384,901.45	282,484.70
August 2045	26,782.10	373,839.17	273,888.43
September 2045	25,765.24	363,008.03	265,471.77
October 2045	24,774.01	352,403.76	257,231.44
November 2045	23,807.86	342,022.16	249,164.20
December 2045	22,866.23	331,859.11	241,266.89
January 2046	21,948.58	321,910.55	233,536.39
February 2046	21,054.37	312,172.50	225,969.64
March 2046	20,183.10	302,641.05	218,563.63
April 2046	19,373.29	293,312.34	211,315.39
May 2046	18,584.14	284,182.61	204,222.02
June 2046	17,817.31	275,248.13	197,280.67
July 2046	17,070.17	266,505.26	190,488.51
August 2046	16,342.29	257,950.41	183,842.78
September 2046	15,633.23	249,580.06	177,340.79
October 2046	14,943.53	241,390.75	170,979.85
November 2046	14,271.79	233,379.07	164,757.34
December 2046	13,617.62	225,541.70	158,670.69
January 2047	12,980.63	217,875.34	152,717.37
February 2047	12,360.42	210,376.76	146,894.89
March 2047	11,756.62	203,042.81	141,200.81
April 2047	11,168.87	195,870.37	135,632.71
May 2047	10,596.79	188,856.37	130,188.24
June 2047	10,040.04	181,997.82	124,865.09
July 2047	9,498.28	175,291.75	119,660.96
August 2047	8,981.21	168,735.28	114,573.62
September 2047	8,478.13	162,325.56	109,600.87
October 2047	7,988.73	156,059.77	104,740.54
November 2047	7,512.68	149,935.18	99,990.51
December 2047	7,064.67	143,949.09	95,348.68
January 2048	6,628.94	138,098.83	90,813.02
February 2048	6,205.20	132,381.81	86,381.49
March 2048	5,793.20	126,795.46	82,052.11
April 2048	5,392.65	121,337.27	77,822.95
May 2048	5,003.29	116,004.76	73,692.09
June 2048	4,624.87	110,795.52	69,657.64
July 2048	4,257.14	105,707.16	65,717.76
August 2048	3,899.84	100,737.33	61,870.64
September 2048	3,552.73	95,883.74	58,114.49
October 2048	3,215.59	91,144.13	54,447.57
November 2048	2,888.17	86,516.28	50,868.14
December 2048	2,574.18	81,998.01	47,374.53
January 2049	2,269.34	77,587.19	43,965.07
February 2049	1,973.44	73,281.70	40,638.13

<u>Distribution Date</u>	<u>Classes TP and TZ (in the aggregate)</u>	<u>Classes QC and QW (in the aggregate)</u>	<u>Classes UA and UB (in the aggregate)</u>
March 2049	\$ 1,686.26	\$ 69,079.49	\$ 37,392.10
April 2049	1,407.61	64,978.53	34,225.42
May 2049	1,137.29	60,976.82	31,136.54
June 2049	875.09	57,072.42	28,123.93
July 2049	630.78	53,263.40	25,186.10
August 2049	407.35	49,547.87	22,321.60
September 2049	196.47	45,923.99	19,528.97
October 2049	0.00	42,389.94	16,806.81
November 2049	0.00	38,943.93	14,153.72
December 2049	0.00	35,584.20	11,568.34
January 2050	0.00	32,309.05	9,049.33
February 2050	0.00	29,116.76	6,595.38
March 2050	0.00	26,005.69	4,205.19
April 2050	0.00	22,974.20	1,877.49
May 2050	0.00	20,020.70	0.00
June 2050	0.00	17,143.61	0.00
July 2050	0.00	14,341.39	0.00
August 2050	0.00	11,612.52	0.00
September 2050	0.00	8,955.52	0.00
October 2050	0.00	6,368.93	0.00
November 2050	0.00	3,851.30	0.00
December 2050	0.00	1,401.25	0.00
January 2051 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	Final Distribution Date	Principal Type	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
2	Ginnie Mae	2017-006	HI	January 30, 2017	38380CGA5	4.00%	FIX/IO	April 2015	NTL(SQ/AD)	\$24,816,250	0.44406168	\$11,019,946	100.000000000000%	II
2	Ginnie Mae	2017-054	CI(3)	March 30, 2017	38380CGI2	4.00	FIX/IO	September 2013	NTL(SQ/AD)	3,823,460	0.29209019	3,823,460	50.000000000000	II
2	Ginnie Mae	2017-077	CI	May 30, 2017	38376JTM1	4.00	FIX/IO	June 2012	NTL(SQ/AD)	11,267,330	0.34572576	11,267,330	100.000000000000	II
3A	Ginnie Mae	2016-046	BI	September 29, 2017	38380CWR1	4.00	FIX/IO	April 2016	NTL(SQ)	13,935,375	0.45209799	12,064,812	100.000000000000	II
3A	Ginnie Mae	2016-057	QS	April 29, 2016	38379WVH5	(4)	FIX/IO	April 2016	NTL(PT)	32,000,000	0.40522326	12,903,144	100.000000000000	II
3A	Ginnie Mae	2016-019	ST	April 29, 2016	38379WRN4	(4)	FIX/IO	April 2016	NTL(PT)	67,805,266	0.45903602	11,475,901	36.8702926407	II
3A	Ginnie Mae	2016-018	MS	February 28, 2016	38381BYP4	(4)	FIX/IO	February 2016	NTL(PT)	24,141,325	0.61162752	15,489,738	100.000000000000	II
3B	Ginnie Mae	2016-033	SA	February 29, 2016	38379VR63	(4)	FIX/IO	February 2016	NTL(PT)	30,857,142	0.45148955	12,620,937	100.000000000000	II
3C	Ginnie Mae	2014-156	NS(3)	March 30, 2016	38379GD38	(4)	FIX/IO	March 2016	NTL(PT)	50,000,000	0.26350061	14,256,317	100.000000000000	II
3C	Ginnie Mae	2014-157	MS	October 30, 2014	38380GWT4	(4)	FIX/IO	October 2014	NTL(PT)	13,175,030	0.48947697	12,073,765	100.000000000000	II
3D	Ginnie Mae	2015-088	SB	September 29, 2017	38379PMZ0	(4)	FIX/IO	September 2017	NTL(PT)	11,208,327	0.40395911	11,208,327	100.000000000000	II
5C	Ginnie Mae	2015-088	ES	June 30, 2015	38382NLL19	2.00	FIX/Z	June 2015	SUP	5,271,539	0.99640870	5,271,539	100.000000000000	II
7A	Ginnie Mae	2021-052	GZ(5)	February 26, 2021	38382NLL19	2.00	FIX/Z	February 2021	SUP	5,271,539	0.99640870	5,271,539	100.000000000000	II
7B	Ginnie Mae	2020-095	CD(3)	January 30, 2020	38382CNR8	3.00	FIX	December 2019	PAC/AD	41,899,163	0.73940823	3,709,420	11.9733704466	II
7B	Ginnie Mae	2020-095	PB	January 30, 2020	38382GZK7	1.50	FIX	July 2020	PAC/AD	685,000	1.00000000	385,000	56.2043795620	II
13A	Ginnie Mae	2021-029	GY(3)(6)	February 26, 2021	38382N3Z8	1.50	FIX	March 2020	SC/PT	5,905,580	1.00000000	5,905,580	100.000000000000	II
13B	Ginnie Mae	2021-027	BI(3)(5)	February 26, 2021	38382KMQ3	2.00	FIX/IO	October 2020	NTL(PT)	150,000,000	0.98314458	82,952,823	36.0599969207	II
13B	Ginnie Mae	2021-027	NJ	February 26, 2021	38382N1N8	1.25	FIX	February 2021	SUP	4,630,971	1.00000000	1,669,928	36.0599969207	II
13B	Ginnie Mae	2021-027	NJ	February 26, 2021	38382N1N8	1.25	FIX	February 2021	SUP	2,500,000	1.00000000	901,500	36.060000000000	II
15A	Ginnie Mae	2021-039	BC(3)	February 26, 2021	38382NN45	1.25	FIX	February 2021	PT	77,810,858	0.99793594	76,841,067	98.9579150388	II
15B	Ginnie Mae	2021-039	AK(3)(5)	February 26, 2021	38382NN45	1.25	FIX	February 2021	PT	41,461,068	0.99691609	40,000,000	96.7744921573	II
16	Ginnie Mae	2021-027	ED(3)	February 26, 2021	38382NKQ9	1.00	FIX	February 2021	PT	78,230,983	0.99186095	23,041,904	29.6953740182	I/II
16	Ginnie Mae	2021-027	EL(3)	February 26, 2021	38382NKN6	4.00	FIX/IO	February 2021	NTL(PT)	58,673,235	0.99186099	5,760,476	9.8984588118	I/II

- (1) As defined under "Class Types" in Appendix I to the Base Offering Circular.
- (2) Underlying Certificate Factors are as of March 2021.
- (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 GY is backed by previously issued Ginnie Mae REMIC and MX certificates, as outlined below:
 - REMIC Class PY from 2019-029
 - REMIC Class HB from 2018-001
 - MX Class LB from 2015-060



\$1,303,175,257

**Government National
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**Guaranteed REMIC
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and MX Securities
Ginnie Mae REMIC Trust 2021-041**

OFFERING CIRCULAR SUPPLEMENT
March 24, 2021

**Wells Fargo Securities
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