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| 1 | 1 | 1 |
| 1 | 1 | 1 |
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| 2 | 2 | 2 |
| 2 | 2 | 2 |

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| 3 | 3 | 3 |  |
| 3 | 3 | 3 | 3 |

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| --- | --- | --- | --- | --- | --- | --- | --- |
| DA | 53,672,120 | 3.5 | PAC/AD | FIX |  |  |  |
| DZ | 6,746,113 | 3.5 | SUP | FIX/Z |  | October 2049 |  |
| ZD | 364,296 | 3.5 | PAC/AD | FIX/Z |  | October 2049 |  |
| **Security Group 7** | **November 20, 2019** |  |  |  |  | **15% CPR** |  |
| GI(1) | 13,574,396 | 4.0 | NTL(SC/PT) | FIX/IO |  | August 2049 |  |
| KI(1) | 15,021,085 | (5) | NTL(SC/PT) | WAC/IO/DLY |  | February 2048 |  |
| NI(1) | 7,406,634 | 4.0 | NTL(SC/PT) | FIX/IO |  | August 2049 |  |
| WI(1) | 14,182,750 | (5) | NTL(SC/PT) | WAC/IO/DLY |  | October 2047 |  |
| **Security Group 8** | **November 20, 2019** |  |  |  |  | **200% PSA** |  |
| A | 67,286,255 | 3.0 | SEQ | FIX |  |  |  |
| B | 28,836,966 | 3.0 | SEQ | FIX |  | October 2049 |  |
| **Security Group 9** | **November 20, 2019** |  |  |  |  | **230% PSA** |  |
| PA(1) | 46,120,647 | 3.0 | SC/PAC/AD | FIX |  | December 2047 |  |
| ZP | 8,192,833 | 3.0 | SC/SUP | FIX/Z |  | December 2047 |  |
| **Security Group 10** | **November 20, 2019** |  |  |  |  | **200% PSA** |  |
| KO(1) | 3,000,000 | 0.0 | SC/PT | PO |  | September 2049 |  |
| SQ(1) | 4,478,027 | (5) | NTL(SC/PT) | INV/IO |  | July 2049 |  |
| **Security Group 11** | **November 20, 2019** |  |  |  |  | **200% PSA** |  |
| BA(1) | 50,015,351 | 3.0 | PAC/AD | FIX |  |  |  |
| BY(1) | 3,449,135 | 3.0 | PAC/AD | FIX |  | October 2049 |  |
| BZ | 8,000,000 | 3.0 | SUP | FIX/Z |  | October 2049 |  |
| **Security Group 12** | **November 20, 2019** |  |  |  |  | **200% PSA** |  |
| KS | 2,335,180 | (5) | SC/PT | INV |  | July 2047 |  |
| KT | 4,203,327 | (5) | SC/PT | INV |  | July 2047 |  |
| **Security Group 13** | **November 20, 2019** |  |  |  |  | **230% PSA** |  |
| BF | 48,055,629 | (5) | PT | FLT |  | October 2049 |  |
| CS(1) | 22,050,963 | (5) | NTL(PT) | INV/IO |  | October 2049 |  |
| MA | 31,506,000 | 3.0 | PAC/AD | FIX |  | October 2049 |  |
| MZ | 4,535,723 | 3.0 | SUP | FIX/Z |  | October 2049 |  |
| SB(1) | 26,004,666 | (5) | NTL(PT) | INV/IO |  | October 2049 |  |
| **Security Group 14** | **November 20, 2019** |  |  |  |  | **200% PSA** |  |
| FM | 21,779,361 | (5) | SC/PT | FLT |  | July 2049 |  |
| **Security Group 15** | **November 20, 2019** |  |  |  |  | **250% PSA** |  |
| AB(1) | 3,909,667 | 2.0 | PAC/AD | FIX |  | October 2049 |  |
| FJ(1) | 19,642,333 | (5) | PAC/AD | FLT |  | October 2049 |  |
| FN(1) | 33,200,000 | (5) | PT | FLT |  | October 2049 |  |
| KA(1) | 35,375,000 | 2.0 | PAC/AD | FIX |  |  |  |
| KZ(1) | 7,473,000 | 3.5 | SUP | FIX/Z |  | October 2049 |  |
| SJ(1) | 19,642,333 | (5) | NTL(PAC/AD) | INV/IO |  | October 2049 |  |
| SN(1) | 33,200,000 | (5) | NTL(PT) | INV/IO |  | October 2049 |  |
| **Security Group 16** | **November 20, 2019** |  |  |  |  | **350% PSA** |  |
| AC(1) | 2,947,000 | 2.0 | PAC/AD | FIX |  | October 2049 |  |
| AZ(1) | 5,919,000 | 3.5 | SUP | FIX/Z |  | October 2049 |  |
| DB(1) | 26,607,000 | 2.0 | PAC/AD | FIX |  |  |  |
| DF(1) | 14,777,000 | (5) | PAC/AD | FLT |  | October 2049 |  |
| DS(1) | 14,777,000 | (5) | NTL(PAC/AD) | INV/IO |  | October 2049 |  |
| ES | 25,000,000 | (5) | NTL(PT) | INV/IO |  | October 2049 |  |
| FB(1) | 50,250,000 | (5) | PT | FLT |  | October 2049 |  |
| SE(1) | 25,250,000 | (5) | NTL(PT) | INV/IO |  | October 2049 |  |
| **Security Group 17** | **November 20, 2019** |  |  |  |  | **200% PSA** |  |
| HA | 23,281,262 | 2.375 | PT | FIX |  | October 2049 |  |
| HI | 8,390,301 | 4.0 | NTL(PT) | FIX/IO |  | October 2049 |  |
| IH | 6,332,606 | 4.5 | NTL(PT) | FIX/IO |  | October 2049 |  |
| **Security Group 18** | **November 16, 2019** |  |  |  |  | **200% PSA** |  |
| G(1) | 44,109,542 | 4.0 | PT | FIX |  | October 2049 |  |
| **Residuals** |  |  |  |  |  |  |  |
| R8 | - | 0.0 | NPR | NPR |  | October 2049 |  |
| RR | - | 0.0 | NPR | NPR |  | October 2049 |  |