

File Id : Formerly FF & MF

File Name : REMIC & GNMA Factor Footnotes

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- 1 The published coupon rate is for the variable rate Multiclass PCs.
- 2 The UPB reflected on the report represents the original notional amount that is utilized to calculate the coupon for interest purposes. The true original UPB is zero. Interest payable = coupon/1200 * original notional UPB * prior factor.
- 3 Indicated As of Date denotes the first date of the month in which a collateral substitution occurred. The WAC/WARM/WALA indicated is applicable to the substituted collateral.
- 4 At the Holder's option Freddie Mac will have the obligation to purchase, on the applicable MPO Dates, certain outstanding Multiclass PCs tendered by the Holder in the manner described, in the Offering Circular Supplement for such Multiclass PCs.
- 5 The Accrual Class Factor for any payment date is a truncated seven-digit decimal equal to the product of the Multiclass PC Factor for such class for the preceding month and the sum of one plus 1/12 of the Multiclass PC coupon for such class.
- 6 The amount to be paid on the Accrual PCs entitled thereto can be calculated by multiplying the original principal amount by the difference between the Accrual Class Factor for such month and the Multiclass PC Pool Factor for such month.
- 7 The 10-Year Treasury Index utilized to calculate the principal allocations on the Indexed Allocation and the Indexed Planned Amortization PCs is no longer necessary because all principal payments are made to the A class, which is the last class outstanding.
- 8 This Series of Multiclass Securities is backed by GNMA II Mortgage-Backed Securities (Adjustable Rate Mortgages).
- 9 REMIC 1433-K has an orig. UPB of approximately \$17347,642. This tranche consists of four components with the following original UPB's: K-1 has an orig. UPB of \$9,527,000; K-2, K-3, & K-4, have an aggregate original notional UPB of approximately \$7,820,642.
- 11 The published coupon rate for the variable rate Multiclass PC class represents the per annum rate applicable to the previous factor month's payment i.e. if this is June, previous month factor date would be 5/1, and payment date would be 6/15
- 27 The published coupon rate for the variable rate Multiclass PC class represents the per annum rate applicable to the payment for the following month's factor date i.e. if this is June, following Month's factor date would be 7/1, and payment date would be 8/15
- 29 The original UPB is zero. A nominal amount of \$100000 has been utilized to calculate the tranche coupon.
- 31 The published coupon rate is based both on a variable index and a weighted average coupon of the underlying assets as per the Offering Circular (Prospectus).
- 33 For Deal 2071 W class, see Strip 193 factor for notional balance
- 34 Remic 1705 interest will accrue on the F and FA classes at their respective class coupons during each Accrual period and will be paid on the related payment date to the extent that funds are available for interest payments as described in the Offering circular