

				10	G2/SC	4.386	30	NTL/SC/PT	\$	-	\$	85,288,364
2020-013 Total									\$	242,499,763	\$	677,534,177
2020-014	Credit Suisse	Wells Fargo	Multifamily	1	G1	3.311	40	PT/SEQ	\$	357,319,712	\$	357,319,712
2020-014 Total									\$	357,319,712	\$	357,319,712
2020-H01	Bank of America	US Bank	Reverse REMIC	1	G2	3.693	50	HPT	\$	64,158,780	\$	64,158,780
				2	G2	3.645	50	HPT	\$	79,179,200	\$	79,179,200
				3	G2	3.627	50	HPT	\$	78,800,583	\$	78,800,583
				4	G2	2.746	50	HPT	\$	31,524,997	\$	31,524,997
				5	G2	3.808	50	HPT	\$	30,304,066	\$	30,304,066
				6	G2/SC	4.009	50	SC/HPT/NTL	\$	178,109	\$	88,820,773
2020-H01 Total									\$	284,145,735	\$	372,788,399
2020-H02	Nomura	US Bank	Reverse REMIC	1	G2	3.364	50	HPT	\$	68,507,236	\$	68,507,236
				2	G2	3.399	50	HPT	\$	50,877,419	\$	50,877,419
				3	G2	4.794	50	HPT	\$	35,523,909	\$	35,523,909
				4	G2	4.003	50	HPT	\$	23,505,188	\$	23,505,188
				5	G2	4.877	50	HPT	\$	36,983,504	\$	36,983,504
				6	G2	3.214	50	HPT	\$	30,723,820	\$	30,723,820
				7	G2	3.665	50	HPT	\$	55,000,000	\$	55,000,000
				8	G2	4.085	50	HPT	\$	19,500,000	\$	19,500,000
				9	G2/SC	4.568	50	HSEQ/SC	\$	44,454,540	\$	43,500,000
				10	G2	4.016	50	HPT	\$	4,578,203	\$	4,578,203
2020-H02 Total									\$	369,653,819	\$	368,699,279
Grand Total									\$	10,125,989,618	\$	5,915,983,984