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|-----------------------|---------------------------------------|--------------------------------|---------------|----|-------|-------|-----|---------------------|--------------------|----|-----------------------|----|----------------------|
| 2024-186 | BNP Paribas Securities Corp. | U.S. Bank National Association | Single Family | 1 | G2 | 6,000 | 30 | PT | FLT/INV/IO | \$ | 100,000,000 | \$ | 100,000,000 |
| | | | | 2 | G2 | 5,500 | 30 | SEQ/AD | FIXZ | \$ | 29,208,917 | \$ | - |
| | | | | 3 | G2 | 6,500 | 30 | PT | FIX/INV/IO | \$ | 215,384,615 | \$ | 200,000,000 |
| | | | | 4 | SC/G2 | N/A | N/A | NTL/SC/PT | FIX/IO | \$ | - | \$ | 27,109,897 |
| | | | | 5 | SC/G2 | N/A | N/A | NTL/SC/PT | INV/IO | \$ | - | \$ | 317,911,733 |
| 2024-186 Total | | | | | | | | | | \$ | 244,593,532 | \$ | 645,021,630 |
| 2024-187 | Citigroup Global Markets Inc. | U.S. Bank National Association | Single Family | 1 | G2 | 6,000 | 30 | PT | FLT/INV/IO | \$ | 55,000,000 | \$ | 55,000,000 |
| | | | | 2 | G2 | 6,000 | 30 | SEQ/AD/PT | FIXZ/FLT/INV/IO | \$ | 75,000,000 | \$ | 50,000,000 |
| | | | | 3 | G2 | 7,000 | 30 | PT | FLT/INV/IO | \$ | 100,000,000 | \$ | 100,000,000 |
| | | | | 4 | SC/G2 | N/A | N/A | NTL/SC/PT | FIX/IO | \$ | - | \$ | 27,137,372 |
| | | | | 5 | SC/G2 | N/A | N/A | NTL/SC/PT | FIX/IO | \$ | - | \$ | 21,978,059 |
| | | | | 6 | SC/G2 | N/A | N/A | SC/PAC/SUP | FIX | \$ | 26,095,301 | \$ | - |
| | | | | 7 | G2 | 6,500 | 30 | SEQ/AD/PT | FIXZ/FLT/INV/IO | \$ | 133,333,334 | \$ | 100,000,000 |
| | | | | 8 | G2 | 4,000 | 30 | SEQ/AD | FIXZ | \$ | 52,204,380 | \$ | - |
| | | | | 9 | SC/G2 | N/A | N/A | PT | FLT/INV/IO | \$ | 39,140,294 | \$ | 48,984,806 |
| | | | | 10 | G1 | 5,500 | 30 | PT | FLT/FIX/INV/IO | \$ | 75,000,000 | \$ | 25,000,000 |
| 2024-187 Total | | | | | | | | | | \$ | 555,773,309 | \$ | 428,300,237 |
| 2024-188 | Morgan Stanley & Co. LLC | U.S. Bank National Association | Single Family | 1 | G2 | 6,500 | 30 | PT | FLT/INV/IO | \$ | 268,702,694 | \$ | 806,108,082 |
| | | | | 2 | G2 | 6,500 | 30 | PAC/AD/SUP | FIXZ | \$ | 39,490,773 | \$ | - |
| | | | | 3 | G2 | 6,500 | 30 | PAC/AD/SUP | FIXZ | \$ | 34,576,491 | \$ | - |
| | | | | 4 | G2 | 6,500 | 30 | PT | FIX/FLT/INV/IO | \$ | 150,000,000 | \$ | 100,000,000 |
| | | | | 5 | G2 | 7,000 | 30 | PT | FLT/INV/IO | \$ | 102,436,599 | \$ | 102,436,599 |
| 2024-188 Total | | | | | | | | | | \$ | 591,146,957 | \$ | 1,009,544,681 |
| 2024-189 | Wells Fargo Bank, N.A. | U.S. Bank National Association | Single Family | 1 | G2 | 5,500 | 30 | SEQ | FIX | \$ | 63,100,000 | \$ | - |
| | | | | 2 | G2 | 5,500 | 30 | SEQ | FIX | \$ | 27,150,322 | \$ | - |
| 2024-189 Total | | | | | | | | | | \$ | 90,250,322 | \$ | - |
| 2024-190 | Santander US Capital Markets LLC | U.S. Bank National Association | Single Family | 1 | G2 | 5,500 | 30 | PT | FIX/FLT/INV/IO | \$ | 150,000,000 | \$ | 200,000,000 |
| | | | | 2 | G2 | 6,000 | 30 | PT/AD/SEQ | FIXZ/FLT/INV/IO/T | \$ | 149,485,057 | \$ | 49,828,352 |
| | | | | 3 | G2 | 6,000 | 30 | PT/PAC LP/PAC H/SUP | FIX/FLT/INV/IO/T | \$ | 105,000,000 | \$ | 52,500,000 |
| | | | | 4 | SC/G2 | N/A | N/A | NTL/SC/PT | FIX/IO | \$ | - | \$ | 15,461,428 |
| 2024-190 Total | | | | | | | | | | \$ | 404,485,057 | \$ | 317,789,780 |
| 2024-191 | Nomura Securities International, Inc. | U.S. Bank National Association | Multifamily | 1 | G1 | 5,595 | 40 | SEQ | FIX/WAC/IO/DLY | \$ | 100,000,000 | \$ | 100,000,000 |
| | | | | 2 | SC/G1 | N/A | N/A | SC/PT | WAC/DLY | \$ | 22,598,080 | \$ | - |
| 2024-191 Total | | | | | | | | | | \$ | 127,598,080 | \$ | 100,000,000 |
| 2024-192 | Citigroup Global Markets Inc. | U.S. Bank National Association | Multifamily | 1 | G1 | 3,753 | 40 | SEQ | WAC/IO/DLY | \$ | 25,375,642 | \$ | 25,375,642 |
| | | | | 2 | G1 | 5,767 | 40 | SEQ | WAC/IO/DLY/FIX | \$ | 60,295,848 | \$ | 60,295,848 |
| 2024-192 Total | | | | | | | | | | \$ | 85,671,490 | \$ | 85,671,490 |
| 2024-193 | Cantor Fitzgerald & Co. | U.S. Bank National Association | Multifamily | 1 | G1 | 5,250 | 40 | SEQ/PT | FIX/WAC/IO/DLY | \$ | 100,000,000 | \$ | 100,000,000 |
| | | | | 2 | G1 | 5,758 | 40 | SEQ | FIX/WAC/IO/DLY | \$ | 80,000,003 | \$ | 80,000,003 |
| 2024-193 Total | | | | | | | | | | \$ | 180,000,003 | \$ | 180,000,003 |
| 2024-194 | BMO Capital Markets Corp. | U.S. Bank National Association | Multifamily | 1 | G1 | 5,689 | 40 | SEQ/PT | FIX/WAC/IO/DLY | \$ | 150,058,600 | \$ | 150,058,600 |
| 2024-194 Total | | | | | | | | | | \$ | 150,058,600 | \$ | 150,058,600 |
| 2024-H20 | Citigroup Global Markets Inc. | U.S. Bank National Association | Reverse REMIC | 1 | G2 | 5,754 | 50 | HPT/CPT | FLT/HWAC/HZ/IO/DLY | \$ | 178,360,175 | \$ | 178,360,175 |
| | | | | 2 | SC/G2 | N/A | N/A | NTL/SC/HPT | HWAC/IO/DLY | \$ | - | \$ | 66,304,159 |
| | | | | 3 | SC/G2 | N/A | N/A | SC/HPT/CPT | FLT/HWAC/HZ/IO/DLY | \$ | 86,375,103 | \$ | 86,375,103 |
| | | | | 4 | G2 | 5,773 | 50 | HPT | HWAC/IO/DLY/FLT/HZ | \$ | 7,777,777 | \$ | 7,777,777 |
| | | | | 5 | G2 | 5,773 | 50 | HPT | HWAC/IO/DLY/FLT/HZ | \$ | 25,000,000 | \$ | 25,000,000 |
| | | | | 6 | G2 | 5,419 | 50 | HPT | FLT/HWAC/HZ/IO/DLY | \$ | 2,946,156 | \$ | 2,946,156 |
| | | | | 7 | G2 | 5,058 | 50 | HPT | FLT/HWAC/HZ/IO/DLY | \$ | 1,917,080 | \$ | 1,917,080 |
| | | | | 8 | G2 | 5,712 | 50 | HPT | FLT/HWAC/HZ/IO/DLY | \$ | 41,299,145 | \$ | 41,299,145 |
| | | | | 9 | G2 | 5,833 | 50 | HPT | FLT/HWAC/HZ/IO/DLY | \$ | 10,000,000 | \$ | 10,000,000 |
| | | | | 10 | G2 | 5,874 | 50 | HPT | FLT/HWAC/HZ/IO | \$ | 14,985,289 | \$ | 14,985,289 |
| | | | | 11 | G2 | 5,900 | 50 | HPT | FLT/HWAC/HZ/IO | \$ | 16,018,927 | \$ | 16,018,927 |
| | | | | 12 | G2 | 5,902 | 50 | HPT | HWAC/IO/FLT/HZ | \$ | 51,025,545 | \$ | 51,025,545 |
| | | | | 13 | G2 | 5,914 | 50 | HPT | FLT/HWAC/HZ/IO | \$ | 10,000,000 | \$ | 10,000,000 |
| | | | | 14 | G2 | 5,744 | 50 | HPT | HWAC/IO/FLT/HZ | \$ | 5,000,000 | \$ | 5,000,000 |
| | | | | 15 | G2 | 5,770 | 50 | HPT | FLT/HWAC/HZ/IO | \$ | 22,000,000 | \$ | 22,000,000 |
| | | | | 16 | G2 | 5,853 | 50 | HPT | HWAC/IO/FLT/HZ | \$ | 7,000,000 | \$ | 7,000,000 |
| | | | | 17 | G2 | 5,841 | 50 | HPT | FLT/HWAC/HZ/IO | \$ | 55,000,000 | \$ | 55,000,000 |
| | | | | 18 | G2 | 5,968 | 50 | HPT | FLT/HWAC/HZ/IO | \$ | 11,000,000 | \$ | 11,000,000 |
| 2024-H20 Total | | | | | | | | | | \$ | 545,705,147 | \$ | 612,009,306 |
| Grand Total | | | | | | | | | | \$ | 11,106,703,945 | \$ | 9,939,049,146 |

N/A - Information on the Reverse Trust Assets can be found in the REMIC Certificate List lookup option within the Disclosure Data Search on Gemini-Mac's website.