

## FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE

Form ABS-15G/A

February 14, 2013

File 15 of 46

| Name of Issuing Entity | Check if Registered | Name of Originator              | Total Assets by Originator |                       |                          | Assets that Were Subject of Demand |               |                          | Assets that Were Repurchased or Replaced |               |
|------------------------|---------------------|---------------------------------|----------------------------|-----------------------|--------------------------|------------------------------------|---------------|--------------------------|--|---------------|
|                        |                     |                                 | #                          | \$                    | (% of principal balance) | #                                  | \$            | (% of principal balance) | #  | \$            |
| 31404BW99              |                     | WELLS FARGO HOME MORTGAGE, INC. | 37                         | \$2,899,233.47        | 59.06%                   | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
|                        |                     | Unavailable                     | 27                         | \$2,009,373.77        | 40.94%                   | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>64</b>                  | <b>\$4,908,607.24</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |
| 31404BWS7              |                     | Unavailable                     | 12                         | \$2,024,111.88        | 100%                     | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>12</b>                  | <b>\$2,024,111.88</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |
| 31404BWW0              |                     | Unavailable                     | 5                          | \$1,016,556.91        | 100%                     | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>5</b>                   | <b>\$1,016,556.91</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |
| 31404BWW4              |                     | Unavailable                     | 11                         | \$2,233,172.00        | 100%                     | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>11</b>                  | <b>\$2,233,172.00</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |
| 31404BX23              |                     | WELLS FARGO HOME MORTGAGE, INC. | 6                          | \$1,441,423.00        | 39%                      | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
|                        |                     | Unavailable                     | 9                          | \$2,254,695.00        | 61%                      | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>15</b>                  | <b>\$3,696,118.00</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |
| 31404BX31              |                     | WELLS FARGO HOME MORTGAGE, INC. | 17                         | \$3,434,417.00        | 47.73%                   | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
|                        |                     | Unavailable                     | 17                         | \$3,760,926.10        | 52.27%                   | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>34</b>                  | <b>\$7,195,343.10</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |
| 31404BX49              |                     | WELLS FARGO HOME MORTGAGE, INC. | 18                         | \$3,507,834.00        | 47.45%                   | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
|                        |                     | Unavailable                     | 17                         | \$3,884,503.36        | 52.55%                   | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>35</b>                  | <b>\$7,392,337.36</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |
| 31404BX56              |                     | WELLS FARGO HOME MORTGAGE, INC. | 5                          | \$1,021,729.00        | 58.82%                   | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
|                        |                     | Unavailable                     | 3                          | \$715,300.00          | 41.18%                   | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>8</b>                   | <b>\$1,737,029.00</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |
| 31404BX64              |                     | WELLS FARGO HOME MORTGAGE, INC. | 5                          | \$774,936.00          | 28.3%                    | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |
|                        |                     | Unavailable                     | 9                          | \$1,963,500.00        | 71.7%                    | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |

|              |  |                                 |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                 | <b>14</b>  | <b>\$2,738,436.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BX72    |  | WELLS FARGO HOME MORTGAGE, INC. | 9          | \$1,879,998.00         | 50.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 8          | \$1,863,100.00         | 49.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>17</b>  | <b>\$3,743,098.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BX80    |  | Unavailable                     | 30         | \$5,866,378.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>30</b>  | <b>\$5,866,378.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BX98    |  | Unavailable                     | 32         | \$5,183,770.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>32</b>  | <b>\$5,183,770.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BXA5    |  | WELLS FARGO HOME MORTGAGE, INC. | 29         | \$1,734,137.14         | 71.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 8          | \$697,812.29           | 28.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>37</b>  | <b>\$2,431,949.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BXB3    |  | WELLS FARGO HOME MORTGAGE, INC. | 32         | \$1,922,156.17         | 61.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 25         | \$1,211,143.28         | 38.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>57</b>  | <b>\$3,133,299.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BXC1    |  | Unavailable                     | 19         | \$2,613,442.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>19</b>  | <b>\$2,613,442.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BXD9    |  | Unavailable                     | 68         | \$7,663,945.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>68</b>  | <b>\$7,663,945.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BXE7    |  | Unavailable                     | 63         | \$7,568,816.73         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>63</b>  | <b>\$7,568,816.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BXF4    |  | Unavailable                     | 183        | \$20,936,680.81        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>183</b> | <b>\$20,936,680.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BXG2    |  | Unavailable                     | 33         | \$3,382,101.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>33</b>  | <b>\$3,382,101.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BXH0    |  | Unavailable                     | 27         | \$2,870,747.28         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>27</b>  | <b>\$2,870,747.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BXJ6    |  | Unavailable                     | 37         | \$3,780,512.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>37</b>  | <b>\$3,780,512.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BXX3    |  | WELLS FARGO HOME MORTGAGE, INC. | 25         | \$2,711,301.73         | 36.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |                                 |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                     | 40         | \$4,815,328.35         | 63.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>65</b>  | <b>\$7,526,630.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404BXL1    |  | WELLS FARGO HOME MORTGAGE, INC. | 15         | \$1,417,255.00         | 30.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 31         | \$3,262,506.00         | 69.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>46</b>  | <b>\$4,679,761.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404BXM9    |  | WELLS FARGO HOME MORTGAGE, INC. | 79         | \$7,844,633.45         | 36.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 129        | \$13,660,266.20        | 63.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>208</b> | <b>\$21,504,899.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404BXN7    |  | WELLS FARGO HOME MORTGAGE, INC. | 24         | \$2,038,220.73         | 51.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 20         | \$1,896,175.00         | 48.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>44</b>  | <b>\$3,934,395.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404BXP2    |  | WELLS FARGO HOME MORTGAGE, INC. | 13         | \$1,052,835.61         | 30.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 27         | \$2,356,212.24         | 69.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>40</b>  | <b>\$3,409,047.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404BXQ0    |  | WELLS FARGO HOME MORTGAGE, INC. | 27         | \$2,456,868.00         | 37.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 48         | \$4,047,311.26         | 62.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>75</b>  | <b>\$6,504,179.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404BXX5    |  | Unavailable                     | 18         | \$4,317,218.04         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>18</b>  | <b>\$4,317,218.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404BXY3    |  | Unavailable                     | 20         | \$4,655,410.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b>  | <b>\$4,655,410.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404BXZ0    |  | Unavailable                     | 20         | \$4,189,588.57         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b>  | <b>\$4,189,588.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404BYA4    |  | Unavailable                     | 12         | \$1,678,385.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>12</b>  | <b>\$1,678,385.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404BYB2    |  | WELLS FARGO HOME MORTGAGE, INC. | 14         | \$2,240,467.24         | 81.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 3          | \$509,452.89           | 18.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>17</b>  | <b>\$2,749,920.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404BYC0    |  |                                 | 21         | \$3,420,779.94         | 59.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                 |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | WELLS FARGO HOME MORTGAGE, INC. |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                     | 13         | \$2,373,194.04         | 40.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>34</b>  | <b>\$5,793,973.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BYD8    |  | WELLS FARGO HOME MORTGAGE, INC. | 55         | \$8,539,659.69         | 62.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 28         | \$5,140,823.57         | 37.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>83</b>  | <b>\$13,680,483.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BYE6    |  | WELLS FARGO HOME MORTGAGE, INC. | 23         | \$3,388,472.06         | 60.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 15         | \$2,217,576.49         | 39.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>38</b>  | <b>\$5,606,048.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BYF3    |  | WELLS FARGO HOME MORTGAGE, INC. | 11         | \$1,020,262.45         | 56.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 6          | \$793,773.47           | 43.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>17</b>  | <b>\$1,814,035.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BYQ9    |  | DLJ MORTGAGE CAPITAL INC.       | 172        | \$23,666,979.64        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>172</b> | <b>\$23,666,979.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BYR7    |  | DLJ MORTGAGE CAPITAL INC.       | 213        | \$26,830,781.43        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>213</b> | <b>\$26,830,781.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BYS5    |  | DLJ MORTGAGE CAPITAL INC.       | 86         | \$14,092,138.44        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>86</b>  | <b>\$14,092,138.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BYT3    |  | DLJ MORTGAGE CAPITAL INC.       | 144        | \$23,313,208.29        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>144</b> | <b>\$23,313,208.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BYV8    |  | THE HUNTINGTON NATIONAL BANK    | 15         | \$1,881,745.57         | 78.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 3          | \$508,794.21           | 21.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>18</b>  | <b>\$2,390,539.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |    |          |               |
| 31404BYW6    |  | THE HUNTINGTON NATIONAL BANK    | 42         | \$5,343,962.05         | 44.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 42         | \$6,651,974.46         | 55.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>84</b>  | <b>\$11,995,936.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |           |                       |             |          |               |    |          |               |
|--------------|------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31404BYX4    | THE HUNTINGTON NATIONAL BANK | 35        | \$4,507,061.17        | 87.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 4         | \$638,870.81          | 12.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>39</b> | <b>\$5,145,931.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CN48    | CHARTER ONE BANK, N.A.       | 17        | \$2,010,182.82        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>17</b> | <b>\$2,010,182.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CN55    | CHARTER ONE BANK, N.A.       | 53        | \$4,999,065.79        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>53</b> | <b>\$4,999,065.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CN63    | CHARTER ONE BANK, N.A.       | 35        | \$3,001,095.54        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>35</b> | <b>\$3,001,095.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CN71    | CHARTER ONE BANK, N.A.       | 14        | \$1,542,177.23        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>14</b> | <b>\$1,542,177.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CN89    | CHARTER ONE BANK, N.A.       | 9         | \$1,083,098.75        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>9</b>  | <b>\$1,083,098.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CNU0    | FREEDOM MORTGAGE CORP.       | 10        | \$978,650.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>10</b> | <b>\$978,650.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CNV8    | FREEDOM MORTGAGE CORP.       | 14        | \$999,800.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>14</b> | <b>\$999,800.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CP20    | Unavailable                  | 3         | \$316,163.89          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>3</b>  | <b>\$316,163.89</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CP46    | Unavailable                  | 10        | \$1,410,694.40        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>10</b> | <b>\$1,410,694.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CP53    | Unavailable                  | 5         | \$594,711.07          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>5</b>  | <b>\$594,711.07</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CP61    | Unavailable                  | 14        | \$861,642.85          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>14</b> | <b>\$861,642.85</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CP79    | Unavailable                  | 14        | \$899,001.58          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                       |             |          |               |    |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>14</b> | <b>\$899,001.58</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CPA2    |  | CHARTER ONE BANK, N.A.                   | 21        | \$1,635,025.50        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>21</b> | <b>\$1,635,025.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CPB0    |  | CHARTER ONE BANK, N.A.                   | 32        | \$2,448,065.95        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>32</b> | <b>\$2,448,065.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CPC8    |  | CHARTER ONE BANK, N.A.                   | 25        | \$1,794,269.13        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>25</b> | <b>\$1,794,269.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CPF1    |  | FTN FINANCIAL CAPITAL ASSETS CORPORATION | 1         | \$84,881.26           | 2.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 49        | \$3,821,848.32        | 97.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>50</b> | <b>\$3,906,729.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CPG9    |  | Unavailable                              | 24        | \$1,132,107.09        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>24</b> | <b>\$1,132,107.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CPH7    |  | Unavailable                              | 82        | \$9,417,423.32        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>82</b> | <b>\$9,417,423.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CPJ3    |  | Unavailable                              | 17        | \$1,468,676.53        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b> | <b>\$1,468,676.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CPK0    |  | Unavailable                              | 20        | \$1,059,702.55        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>20</b> | <b>\$1,059,702.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CPS3    |  | Unavailable                              | 5         | \$744,703.89          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>5</b>  | <b>\$744,703.89</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CPU8    |  | Unavailable                              | 13        | \$1,709,842.05        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>13</b> | <b>\$1,709,842.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404CPX2    |  | Unavailable                              | 6         | \$821,891.98          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>6</b>  | <b>\$821,891.98</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DB23    |  | Unavailable                              | 10        | \$1,556,405.53        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b> | <b>\$1,556,405.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DB31    |  | Unavailable                              | 11        | \$1,569,619.50        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b> | <b>\$1,569,619.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |                          |           |                        |             |          |               |    |          |               |
|--------------|--------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31404DB49    | Unavailable              | 20        | \$3,247,586.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>20</b> | <b>\$3,247,586.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DB56    | Unavailable              | 7         | \$1,006,132.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>7</b>  | <b>\$1,006,132.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DB64    | Unavailable              | 22        | \$2,526,310.73         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>22</b> | <b>\$2,526,310.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DBW7    | Unavailable              | 24        | \$4,217,424.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>24</b> | <b>\$4,217,424.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DBX5    | Unavailable              | 47        | \$9,536,123.74         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>47</b> | <b>\$9,536,123.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DBY3    | Unavailable              | 12        | \$2,912,265.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>12</b> | <b>\$2,912,265.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DBZ0    | Unavailable              | 8         | \$1,607,038.35         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>8</b>  | <b>\$1,607,038.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DCD8    | Unavailable              | 12        | \$2,450,272.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>12</b> | <b>\$2,450,272.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DCE6    | Unavailable              | 13        | \$2,745,409.58         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>13</b> | <b>\$2,745,409.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DCF3    | Unavailable              | 47        | \$9,199,834.87         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>47</b> | <b>\$9,199,834.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DCG1    | Unavailable              | 45        | \$10,096,061.45        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>45</b> | <b>\$10,096,061.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DCH9    | Unavailable              | 14        | \$2,282,139.32         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>14</b> | <b>\$2,282,139.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DCJ5    | Unavailable              | 22        | \$3,749,371.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>22</b> | <b>\$3,749,371.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404DSS8    | EMC MORTGAGE CORPORATION | 49        | \$13,918,615.29        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>49</b> | <b>\$13,918,615.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LJR1    | ALLIANCE MORTGAGE        | 6         | \$1,418,408.43         | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  | COMPANY                                       |     |                 |        |   |        |    |   |        |
|--|---|-----|-----------------|--------|---|--------|----|---|--------|
|  | AMERICAN HOME MORTGAGE CORPORATION            | 2   | \$396,208.75    | 0.2%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCMORTGAGE FINANCIAL CORPORATION            | 18  | \$3,313,449.15  | 1.69%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF AMERICA NA                            | 2   | \$283,260.84    | 0.14%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK ONE,N.A.                                 | 1   | \$93,000.00     | 0.05%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANKERS GUARANTEE TITLE AND TRUST COMPANY     | 2   | \$260,800.00    | 0.13%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CASTLE MORTGAGE CORPORATION                   | 4   | \$634,100.00    | 0.32%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHASE MANHATTAN MORTGAGE CORPORATION          | 6   | \$1,035,939.23  | 0.53%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEVY CHASE BANK FSB                          | 1   | \$310,410.00    | 0.16%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS COMMERCIAL AND SAVINGS BANK          | 13  | \$1,501,483.42  | 0.77%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS MORTGAGE CORPORATION                 | 9   | \$1,587,562.03  | 0.81%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COUNTRYWIDE HOME LOANS, INC.                  | 10  | \$1,194,756.45  | 0.61%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CROWN MORTGAGE COMPANY                        | 8   | \$1,089,980.76  | 0.56%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION           | 197 | \$36,806,932.74 | 18.76% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 11  | \$1,782,350.00  | 0.91%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK F.S.B.                          | 10  | \$1,561,926.52  | 0.8%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND BANK                                | 5   | \$924,600.00    | 0.47%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STAR MORTGAGE SERVICES, LLC              | 5   | \$811,442.00    | 0.41%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEAMERICAN MORTGAGE CORPORATION             | 1   | \$216,550.00    | 0.11%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HomeBANC                                      | 9   | \$1,351,963.70  | 0.69%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                 |       |   |        |    |   |        |
|--|--|----|-----------------|-------|---|--------|----|---|--------|
|  | MORTGAGE CORPORATION                                 |    |                 |       |   |        |    |   |        |
|  | HOMESTREET BANK                                      | 20 | \$3,360,150.00  | 1.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDYMAC BANK, FSB                                    | 5  | \$914,360.00    | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE CORPORATION                           | 3  | \$344,550.00    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                               | 12 | \$1,874,586.28  | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KB HOME MORTGAGE COMPANY                             | 3  | \$574,310.00    | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE CORPORATION                             | 3  | \$428,003.66    | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION                   | 3  | \$403,500.00    | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 24 | \$5,008,408.92  | 2.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA INC.                                 | 8  | \$911,700.00    | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL BANK OF COMMERCE (NBC MORTGAGE)             | 40 | \$7,623,556.84  | 3.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                       | 88 | \$14,257,996.79 | 7.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH AMERICAN SAVINGS BANK F.S.B.                   | 6  | \$1,007,080.76  | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINE STATE MORTGAGE CORPORATION                      | 2  | \$372,277.27    | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINNACLE FINANCIAL CORPORATION                       | 27 | \$5,654,999.85  | 2.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLYMOUTH SAVINGS BANK                                | 1  | \$206,225.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PULTE MORTGAGE, L.L.C.                               | 32 | \$5,629,091.47  | 2.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC CENTURA BANK                                     | 6  | \$920,619.61    | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC MORTGAGE COMPANY                                 | 14 | \$2,571,284.97  | 1.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REGIONS BANK   | 37 | \$5,948,308.67  | 3.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SELF-HELP VENTURES FUND                              | 7  | \$519,651.01    | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 6  | \$751,347.91    | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |              |                         |             |          |               |    |          |               |
|--------------|--|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | STATE FARM BANK,<br>FSB                            |              |                         |             |          |               |    |          |               |
|              | SYNOVUS<br>MORTGAGE<br>CORPORATION                 | 12           | \$2,284,673.19          | 1.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TCF MORTGAGE<br>CORPORATION                        | 3            | \$616,800.00            | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON<br>NATIONAL BANK                    | 5            | \$788,582.73            | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TOWNE MORTGAGE<br>COMPANY                          | 2            | \$327,857.70            | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP<br>MORTGAGE<br>COMPANY                   | 2            | \$425,800.00            | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK<br>NATIONAL BANK                         | 24           | \$3,867,487.58          | 1.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | USAA FEDERAL<br>SAVINGS BANK                       | 17           | \$2,931,980.43          | 1.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON<br>MUTUAL BANK, FA                      | 14           | \$1,624,673.37          | 0.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO HOME<br>MORTGAGE, INC.                 | 13           | \$2,011,030.37          | 1.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 399          | \$65,412,422.70         | 33.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>1,158</b> | <b>\$196,148,441.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LJS9    | ALLIANCE<br>MORTGAGE<br>COMPANY                    | 64           | \$13,064,234.95         | 1.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME<br>MORTGAGE<br>CORPORATION           | 47           | \$6,426,710.02          | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE<br>FINANCIAL<br>CORPORATION           | 75           | \$11,608,631.37         | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE,N.A.                                      | 4            | \$856,726.18            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKERS<br>GUARANTEE TITLE<br>AND TRUST<br>COMPANY | 2            | \$297,600.00            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKFINANCIAL FSB                                  | 8            | \$1,014,200.00          | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHARTER BANK                                       | 40           | \$6,332,340.60          | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION         | 1            | \$184,806.85            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS<br>COMMERCIAL AND<br>SAVINGS BANK         | 16           | \$2,010,187.53          | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 199          | \$37,086,279.43         | 3.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |       |                  |        |   |        |    |   |        |
|--|---|-------|------------------|--------|---|--------|----|---|--------|
|  | CITIZENS MORTGAGE CORPORATION                 |       |                  |        |   |        |    |   |        |
|  | CROWN MORTGAGE COMPANY                        | 14    | \$1,858,835.00   | 0.18%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 3     | \$476,350.00     | 0.05%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EMIGRANT MORTGAGE COMPANY, INC.               | 6     | \$1,299,350.00   | 0.13%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL SAVINGS BANK OF AMERICA         | 9     | \$1,495,605.00   | 0.15%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION           | 1,471 | \$288,183,616.84 | 28.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.                | 71    | \$7,921,323.00   | 0.79%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 82    | \$14,536,764.57  | 1.44%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK F.S.B.                          | 160   | \$24,200,609.89  | 2.4%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY RESIDENTIAL LENDING, INC.            | 10    | \$971,207.44     | 0.1%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND BANK                                | 15    | \$2,271,021.17   | 0.23%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOLYOKE CREDIT UNION                          | 2     | \$280,000.00     | 0.03%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STAR MORTGAGE SERVICES, LLC              | 18    | \$2,629,791.99   | 0.26%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEAMERICAN MORTGAGE CORPORATION             | 24    | \$5,069,875.00   | 0.5%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEANC MORTGAGE CORPORATION                  | 214   | \$32,904,716.19  | 3.26%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTREET BANK                               | 108   | \$19,112,316.00  | 1.9%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDEPENDENT BANK CORPORATION                  | 14    | \$1,668,098.31   | 0.17%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDYMAC BANK, FSB                             | 6     | \$800,251.72     | 0.08%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                        | 219   | \$32,291,398.34  | 3.2%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEHMAN BROTHERS HOLDINGS, INC.                | 6     | \$795,856.21     | 0.08%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |     |                 |       |   |        |    |   |        |
|--|--|-----|-----------------|-------|---|--------|----|---|--------|
|  | M&T MORTGAGE CORPORATION                             | 27  | \$4,449,623.57  | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION                   | 78  | \$13,282,461.71 | 1.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 44  | \$8,999,909.20  | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA INC.                                 | 65  | \$7,891,007.64  | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL BANK OF COMMERCE (NBC MORTGAGE)             | 148 | \$22,018,814.48 | 2.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                       | 149 | \$21,901,907.89 | 2.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NCB, FSB   | 12  | \$1,535,632.51  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH AMERICAN SAVINGS BANK F.S.B.                   | 39  | \$5,235,762.97  | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLYMPIA MORTGAGE CORPORATION                         | 5   | \$1,302,707.00  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATHFINDER BANK                                      | 6   | \$691,396.83    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINE STATE MORTGAGE CORPORATION                      | 48  | \$7,063,537.43  | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINNACLE FINANCIAL CORPORATION                       | 189 | \$32,024,218.43 | 3.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PIONEER BANK   | 10  | \$995,109.64    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLYMOUTH SAVINGS BANK                                | 73  | \$12,235,884.06 | 1.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PULTE MORTGAGE, L.L.C.                               | 241 | \$43,951,002.55 | 4.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RATE ONE HOME LOANS INC.                             | 6   | \$889,700.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC CENTURA BANK                                     | 28  | \$2,907,006.83  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC MORTGAGE COMPANY                                 | 63  | \$10,929,880.37 | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REGIONS BANK   | 217 | \$39,206,978.59 | 3.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SELF-HELP VENTURES FUND                              | 9   | \$1,157,568.80  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYNOVUS MORTGAGE CORPORATION                         | 111 | \$12,979,254.95 | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 26  | \$4,563,774.85  | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |              |                           |             |          |               |          |               |
|--------------|--|--------------|---------------------------|-------------|----------|---------------|----------|---------------|
|              | THE HUNTINGTON NATIONAL BANK                 |              |                           |             |          |               |          |               |
|              | TOWNE MORTGAGE COMPANY                       | 7            | \$622,356.82              | 0.06%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                   | 44           | \$6,241,754.52            | 0.62%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                      | 51           | \$6,509,908.47            | 0.65%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION               | 1            | \$121,000.00              | 0.01%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                   | 18           | \$2,432,238.04            | 0.24%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHTENAW MORTGAGE COMPANY                   | 18           | \$2,625,967.14            | 0.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                                  | 1,358        | \$215,627,809.13          | 21.39%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>5,999</b> | <b>\$1,008,042,878.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |              |                           |             |          |               |          |               |
| 31371LJT7    | AEGIS MORTGAGE CORPORATION                   | 1            | \$103,900.00              | 0.02%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALLIANCE MORTGAGE COMPANY                    | 54           | \$9,365,376.79            | 2.19%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION           | 46           | \$6,721,154.98            | 1.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMSOUTH BANK                                 | 8            | \$586,621.42              | 0.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 3            | \$468,000.00              | 0.11%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION           | 13           | \$2,008,431.38            | 0.47%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF AMERICA NA                           | 2            | \$384,410.31              | 0.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK ONE,N.A.                                | 5            | \$363,044.89              | 0.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CASTLE MORTGAGE CORPORATION                  | 5            | \$360,935.47              | 0.08%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CHARTER BANK                                 | 6            | \$721,430.00              | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CHASE MANHATTAN MORTGAGE CORPORATION         | 11           | \$1,336,966.81            | 0.31%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION                | 131          | \$22,018,876.36           | 5.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | 2            | \$264,463.75              | 0.06%       | 0        | \$0.00        | NA       | \$0.00        |

|  |  |     |                 |       |   |             |    |   |        |
|--|--|-----|-----------------|-------|---|-------------|----|---|--------|
|  | CTX MORTGAGE COMPANY, LLC                            |     |                 |       |   |             |    |   |        |
|  | EXCHANGE FINANCIAL CORPORATION                       | 1   | \$76,800.00     | 0.02% | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION                  | 217 | \$29,768,606.27 | 6.97% | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES        | 116 | \$14,806,536.26 | 3.47% | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | GUARANTY BANK F.S.B.                                 | 91  | \$9,910,552.19  | 2.32% | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | GUARANTY RESIDENTIAL LENDING, INC.                   | 17  | \$2,566,960.78  | 0.6%  | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | HEARTLAND BANK                                       | 1   | \$32,500.00     | 0.01% | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | HOME STAR MORTGAGE SERVICES, LLC                     | 17  | \$2,222,904.24  | 0.52% | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | HOMEAMERICAN MORTGAGE CORPORATION                    | 13  | \$2,557,516.42  | 0.6%  | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | HOMEANC MORTGAGE CORPORATION                         | 147 | \$20,924,855.79 | 4.9%  | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | HOMESTREET BANK                                      | 6   | \$1,015,400.00  | 0.24% | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | INDEPENDENT BANK CORPORATION                         | 9   | \$851,819.46    | 0.2%  | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE CORPORATION                           | 7   | \$746,815.01    | 0.17% | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                               | 118 | \$14,679,496.77 | 3.44% | 1 | \$65,649.64 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE CORPORATION                             | 65  | \$8,275,569.60  | 1.94% | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION                   | 123 | \$16,868,435.90 | 3.95% | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 21  | \$4,003,626.30  | 0.94% | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA INC.                                 | 38  | \$3,866,009.29  | 0.91% | 0 | \$0.00      | NA | 0 | \$0.00 |
|  | NATIONAL BANK OF COMMERCE (NBC                       | 39  | \$4,234,566.17  | 0.99% | 0 | \$0.00      | NA | 0 | \$0.00 |

|  |                                       |     |                 |       |   |        |    |   |        |
|--|---------------------------------------|-----|-----------------|-------|---|--------|----|---|--------|
|  | MORTGAGE)                             |     |                 |       |   |        |    |   |        |
|  | NATIONAL CITY<br>MORTGAGE<br>COMPANY  | 307 | \$37,847,059.87 | 8.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NCB, FSB                              | 7   | \$1,042,880.19  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH AMERICAN<br>SAVINGS BANK F.S.B. | 21  | \$1,440,702.98  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLYMPIA<br>MORTGAGE<br>CORPORATION    | 5   | \$1,243,237.00  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATHFINDER BANK                       | 6   | \$394,376.09    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINE STATE<br>MORTGAGE<br>CORPORATION | 6   | \$620,704.71    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINNACLE<br>FINANCIAL<br>CORPORATION  | 75  | \$10,293,424.88 | 2.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLYMOUTH SAVINGS<br>BANK              | 3   | \$428,592.94    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PULTE MORTGAGE,<br>L.L.C.             | 108 | \$18,020,591.84 | 4.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RATE ONE HOME<br>LOANS INC.           | 1   | \$57,400.00     | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC CENTURA BANK                      | 23  | \$1,550,538.49  | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC MORTGAGE<br>COMPANY               | 50  | \$7,217,698.19  | 1.69% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REGIONS BANK                          | 14  | \$3,171,779.42  | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SELF-HELP<br>VENTURES FUND            | 31  | \$2,672,992.48  | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYNOVUS<br>MORTGAGE<br>CORPORATION    | 31  | \$2,653,412.71  | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TCF MORTGAGE<br>CORPORATION           | 5   | \$448,500.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HUNTINGTON<br>NATIONAL BANK       | 24  | \$2,735,113.41  | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWNE MORTGAGE<br>COMPANY             | 6   | \$756,288.00    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTCORP<br>MORTGAGE<br>COMPANY      | 56  | \$5,620,403.82  | 1.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTMARK<br>NATIONAL BANK            | 6   | \$373,284.04    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION PLANTERS<br>BANK NA             | 1   | \$87,219.14     | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIVERSAL<br>MORTGAGE<br>CORPORATION  | 2   | \$228,850.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |                     |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------------|----|----------|---------------|
|              | WACHOVIA MORTGAGE CORPORATION                 | 1            | \$95,060.00             | 0.02%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                    | 7            | \$621,549.08            | 0.15%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | WASHTENAW MORTGAGE COMPANY                    | 3            | \$453,358.53            | 0.11%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | Unavailable                                   | 1,001        | \$144,651,171.92        | 33.9%       | 1        | \$141,462.47        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>3,133</b> | <b>\$426,838,772.34</b> | <b>100%</b> | <b>2</b> | <b>\$207,112.11</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LJU4    | ABN AMRO MORTGAGE GROUP, INC.                 | 25           | \$3,514,369.70          | 0.66%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | ALLIANCE MORTGAGE COMPANY                     | 12           | \$1,096,766.00          | 0.2%        | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | AMERICAN HOME FUNDING INC.                    | 25           | \$3,253,861.04          | 0.61%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                            | 39           | \$4,179,348.60          | 0.78%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | BANK ONE, N.A.                                | 31           | \$4,344,085.07          | 0.81%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST       | 164          | \$20,372,992.33         | 3.8%        | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                            | 211          | \$23,225,087.50         | 4.33%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA                           | 3            | \$307,102.37            | 0.06%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                  | 612          | \$78,702,807.06         | 14.68%      | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 3            | \$458,000.00            | 0.09%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION           | 101          | \$13,114,743.02         | 2.45%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK, FSB                            | 18           | \$2,651,715.71          | 0.49%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 3            | \$407,500.00            | 0.08%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | GMAC MORTGAGE CORPORATION                     | 32           | \$3,977,853.64          | 0.74%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                          | 10           | \$1,712,413.56          | 0.32%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | GUARANTY RESIDENTIAL                          | 3            | \$314,950.00            | 0.06%       | 0        | \$0.00              | NA | 0        | \$0.00        |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | LENDING, INC.                            |    |                |       |   |        |    |   |        |
|  | HARWOOD STREET FUNDING I, LLC            | 11 | \$1,571,416.35 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HIBERNIA NATIONAL BANK                   | 18 | \$1,680,669.50 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOLYOKE CREDIT UNION                     | 2  | \$184,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STAR MORTGAGE SERVICES, LLC         | 5  | \$943,281.18   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME BANC MORTGAGE CORPORATION           | 4  | \$563,372.71   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTREET BANK                          | 2  | \$226,600.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HSBC MORTGAGE CORPORATION (USA)          | 25 | \$4,362,722.46 | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDEPENDENT BANK CORPORATION             | 7  | \$710,500.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE CORPORATION               | 29 | \$3,277,857.59 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                   | 6  | \$879,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE CORPORATION                 | 11 | \$1,184,559.62 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION       | 1  | \$100,000.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDFIRST BANK SSB                        | 19 | \$2,005,256.35 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA INC.                     | 4  | \$348,525.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL BANK OF COMMERCE (NBC MORTGAGE) | 11 | \$1,155,603.82 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY           | 10 | \$1,354,696.81 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE SERVICES CORPORATION        | 22 | \$2,728,138.04 | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINNACLE FINANCIAL CORPORATION           | 10 | \$1,596,168.84 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PULTE MORTGAGE, L.L.C.                   | 10 | \$1,488,576.00 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC CENTURA BANK                         | 10 | \$965,868.72   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC MORTGAGE COMPANY                     | 16 | \$2,452,097.13 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBMG INC.                                | 1  | \$119,732.50   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |              |                         |             |          |               |          |          |               |
|--------------|--|--------------|-------------------------|-------------|----------|---------------|----------|----------|---------------|
|              | REGIONS BANK                                 | 35           | \$3,021,563.65          | 0.56%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 16           | \$2,102,370.84          | 0.39%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | STATE FARM BANK,<br>FSB                      | 8            | \$922,522.78            | 0.17%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | SYNOVUS<br>MORTGAGE<br>CORPORATION           | 9            | \$798,762.31            | 0.15%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | TCF MORTGAGE<br>CORPORATION                  | 14           | \$1,754,481.11          | 0.33%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | THE BRANCH<br>BANKING AND<br>TRUST COMPANY   | 1            | \$159,300.00            | 0.03%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | THE HUNTINGTON<br>NATIONAL BANK              | 18           | \$2,226,745.88          | 0.42%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | TRUSTCORP<br>MORTGAGE<br>COMPANY             | 2            | \$250,725.42            | 0.05%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | TRUSTMARK<br>NATIONAL BANK                   | 6            | \$557,507.87            | 0.1%        | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS     | 16           | \$1,991,863.63          | 0.37%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | UNION PLANTERS<br>BANK NA                    | 37           | \$4,313,705.04          | 0.8%        | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | UNIVERSAL<br>MORTGAGE<br>CORPORATION         | 5            | \$394,778.75            | 0.07%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | WACHOVIA<br>MORTGAGE<br>CORPORATION          | 58           | \$6,742,138.56          | 1.26%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | WASHINGTON<br>MUTUAL BANK                    | 26           | \$2,932,119.73          | 0.55%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | WASHINGTON<br>MUTUAL BANK, FA                | 402          | \$52,774,395.18         | 9.84%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 5            | \$500,093.79            | 0.09%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | WASHTENAW<br>MORTGAGE<br>COMPANY             | 6            | \$692,858.68            | 0.13%       | 0        | \$0.00        | NA       | 0        | \$0.00        |
|              | Unavailable                                  | 1,958        | \$262,595,216.33        | 48.97%      | 0        | \$0.00        | NA       | 0        | \$0.00        |
| <b>Total</b> |  | <b>4,148</b> | <b>\$536,263,387.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>0</b> | <b>\$0.00</b> |
| 31371LJX8    | ALLIANCE<br>MORTGAGE<br>COMPANY              | 33           | \$5,307,574.35          | 3.32%       | 0        | \$0.00        | NA       | 0        | \$0.00        |

|   |     |                 |        |   |        |    |   |        |
|---|-----|-----------------|--------|---|--------|----|---|--------|
| ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION  | 6   | \$973,003.66    | 0.61%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANCMORTGAGE FINANCIAL CORPORATION            | 18  | \$2,777,298.79  | 1.74%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANKERS GUARANTEE TITLE AND TRUST COMPANY     | 2   | \$365,400.00    | 0.23%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANKFINANCIAL FSB                             | 11  | \$1,005,075.21  | 0.63%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BISHOPS GATE RESIDENTIAL MORTGAGE TRUST       | 23  | \$2,671,919.27  | 1.67%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHARTER BANK                                  | 3   | \$245,705.42    | 0.15%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHASE MANHATTAN MORTGAGE CORPORATION          | 7   | \$703,680.86    | 0.44%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEVY CHASE BANK FSB                          | 4   | \$666,420.57    | 0.42%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS COMMERCIAL AND SAVINGS BANK          | 24  | \$2,001,029.62  | 1.25%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS MORTGAGE CORPORATION                 | 8   | \$954,063.91    | 0.6%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| COUNTRYWIDE HOME LOANS, INC.                  | 12  | \$1,609,344.70  | 1.01%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN MORTGAGE COMPANY                        | 10  | \$1,085,600.00  | 0.68%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CTX MORTGAGE COMPANY, LLC                     | 5   | \$800,500.68    | 0.5%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 15  | \$2,757,876.71  | 1.72%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HORIZON HOME LOAN CORPORATION           | 183 | \$29,253,714.68 | 18.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FTN FINANCIAL CAPITAL ASSETS CORPORATION      | 3   | \$278,111.99    | 0.17%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 2   | \$218,000.00    | 0.14%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARANTY BANK F.S.B.                          | 5   | \$735,551.97    | 0.46%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARANTY                                      | 2   | \$439,312.34    | 0.27%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |     |                 |        |   |        |    |   |        |
|--|--|-----|-----------------|--------|---|--------|----|---|--------|
|  | RESIDENTIAL LENDING, INC.                            |     |                 |        |   |        |    |   |        |
|  | HAWAII HOME LOANS, INC.                              | 2   | \$476,500.00    | 0.3%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STAR MORTGAGE SERVICES, LLC                     | 1   | \$152,500.00    | 0.1%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME BANC MORTGAGE CORPORATION                       | 10  | \$1,617,600.00  | 1.01%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTREET BANK                                      | 1   | \$157,500.00    | 0.1%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDEPENDENT BANK CORPORATION                         | 5   | \$668,550.00    | 0.42%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDYMAC BANK, FSB                                    | 5   | \$880,000.00    | 0.55%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                               | 20  | \$2,462,289.25  | 1.54%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEHMAN BROTHERS HOLDINGS, INC.                       | 1   | \$145,000.00    | 0.09%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE CORPORATION                             | 6   | \$543,180.03    | 0.34%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION                   | 4   | \$454,820.26    | 0.28%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 7   | \$1,186,565.56  | 0.74%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL BANK OF COMMERCE (NBC MORTGAGE)             | 48  | \$5,867,060.77  | 3.67%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                       | 11  | \$1,421,396.06  | 0.89%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH AMERICAN SAVINGS BANK F.S.B.                   | 3   | \$528,480.24    | 0.33%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE SERVICES CORPORATION                    | 7   | \$1,055,753.02  | 0.66%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINE STATE MORTGAGE CORPORATION                      | 3   | \$271,650.00    | 0.17%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINNACLE FINANCIAL CORPORATION                       | 32  | \$5,563,953.46  | 3.48%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLYMOUTH SAVINGS BANK                                | 3   | \$481,700.00    | 0.3%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PULTE MORTGAGE,                                      | 113 | \$17,319,239.61 | 10.83% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | L.L.C.                                  |              |                         |             |          |               |    |          |               |
|              | RATE ONE HOME LOANS INC.                | 6            | \$810,292.73            | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC MORTGAGE COMPANY                    | 10           | \$1,752,787.47          | 1.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS BANK                            | 27           | \$2,959,440.03          | 1.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SALEM FIVE MORTGAGE COMPANY, LLC        | 3            | \$730,000.00            | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE FARM BANK, FSB                    | 2            | \$96,880.00             | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION            | 10           | \$1,184,615.13          | 0.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TCF MORTGAGE CORPORATION                | 1            | \$154,000.00            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK            | 5            | \$799,792.30            | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY              | 2            | \$214,700.00            | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                 | 107          | \$11,662,138.22         | 7.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                  | 3            | \$380,706.33            | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION           | 3            | \$815,210.42            | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA              | 4            | \$467,285.76            | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 290          | \$41,772,882.86         | 26.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1,131</b> | <b>\$159,903,654.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LJY6    | ALLIANCE MORTGAGE COMPANY               | 35           | \$3,868,029.00          | 1.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION      | 4            | \$399,650.00            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION      | 8            | \$950,600.00            | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 13           | \$1,360,785.59          | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHARTER BANK                            | 8            | \$1,128,863.00          | 0.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE MANHATTAN MORTGAGE                | 8            | \$1,162,819.80          | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |     |                 |        |   |        |    |   |        |
|--|--|-----|-----------------|--------|---|--------|----|---|--------|
|  | CORPORATION  |     |                 |        |   |        |    |   |        |
|  | CITIZENS<br>COMMERCIAL AND<br>SAVINGS BANK             | 6   | \$502,736.50    | 0.25%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS<br>MORTGAGE<br>CORPORATION                    | 39  | \$5,896,735.10  | 2.93%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COUNTRYWIDE<br>HOME LOANS, INC.                        | 7   | \$513,367.90    | 0.26%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CROWN MORTGAGE<br>COMPANY                              | 6   | \$548,954.83    | 0.27%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A.        | 36  | \$5,694,778.90  | 2.83%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EMIGRANT<br>MORTGAGE<br>COMPANY, INC.                  | 3   | \$546,000.00    | 0.27%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON<br>HOME LOAN<br>CORPORATION              | 220 | \$36,763,799.28 | 18.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE<br>COMPANY, L.L.C.                      | 21  | \$1,812,758.00  | 0.9%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY FUNDING<br>DIVERSIFIED<br>MORTGAGE<br>SERVICES | 5   | \$693,000.00    | 0.34%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK<br>F.S.B.                                | 25  | \$3,296,494.51  | 1.64%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY<br>RESIDENTIAL<br>LENDING, INC.               | 14  | \$1,536,503.82  | 0.76%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HAWAII HOME<br>LOANS, INC.                             | 2   | \$345,000.00    | 0.17%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND BANK   | 24  | \$2,219,029.78  | 1.1%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOLYOKE CREDIT<br>UNION                                | 2   | \$160,500.00    | 0.08%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STAR<br>MORTGAGE<br>SERVICES, LLC                 | 4   | \$552,750.00    | 0.27%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME BANC<br>MORTGAGE<br>CORPORATION                   | 29  | \$3,336,133.62  | 1.66%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTREET BANK  | 1   | \$58,000.00     | 0.03%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDEPENDENT BANK<br>CORPORATION                        | 2   | \$158,200.00    | 0.08%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDYMAC BANK, FSB                                      | 10  | \$1,256,251.91  | 0.62%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL<br>INC.                              | 41  | \$4,563,486.00  | 2.27%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |    |                 |       |   |        |    |   |        |
|--|----|-----------------|-------|---|--------|----|---|--------|
| KB HOME MORTGAGE COMPANY                             | 7  | \$966,235.81    | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
| M&T MORTGAGE CORPORATION                             | 62 | \$5,313,449.12  | 2.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARKET STREET MORTGAGE CORPORATION                   | 18 | \$2,085,811.78  | 1.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 8  | \$994,547.51    | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGEAMERICA INC.                                 | 3  | \$340,550.00    | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL BANK OF COMMERCE (NBC MORTGAGE)             | 21 | \$2,731,775.71  | 1.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL CITY MORTGAGE COMPANY                       | 36 | \$4,267,726.64  | 2.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NCB, FSB   | 8  | \$699,329.80    | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTH AMERICAN SAVINGS BANK F.S.B.                   | 18 | \$1,750,437.42  | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLYMPIA MORTGAGE CORPORATION                         | 7  | \$868,108.18    | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PHH MORTGAGE SERVICES CORPORATION                    | 19 | \$2,335,627.19  | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PINE STATE MORTGAGE CORPORATION                      | 6  | \$739,154.12    | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PINNACLE FINANCIAL CORPORATION                       | 42 | \$7,160,166.07  | 3.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PLYMOUTH SAVINGS BANK                                | 35 | \$4,057,686.09  | 2.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PULTE MORTGAGE, L.L.C.                               | 81 | \$11,478,190.79 | 5.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
| RBC CENTURA BANK                                     | 16 | \$1,317,384.26  | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
| RBC MORTGAGE COMPANY                                 | 21 | \$2,891,376.08  | 1.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| REGIONS BANK   | 24 | \$2,007,407.39  | 1%    | 0 | \$0.00 | NA | 0 | \$0.00 |
| SYNOVUS MORTGAGE CORPORATION                         | 20 | \$1,991,326.58  | 0.99% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE HUNTINGTON                                       | 6  | \$524,594.88    | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | NATIONAL BANK                                   |              |                         |             |          |               |    |          |               |
|              | TRUSTCORP<br>MORTGAGE<br>COMPANY                | 11           | \$1,048,033.41          | 0.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK<br>NATIONAL BANK                      | 19           | \$1,279,180.62          | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U.S. BANK N.A.                                  | 2            | \$120,200.08            | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA<br>MORTGAGE<br>CORPORATION             | 1            | \$196,892.99            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON<br>MUTUAL BANK, FA                   | 15           | \$1,405,756.08          | 0.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHTENAW<br>MORTGAGE<br>COMPANY                | 4            | \$573,221.48            | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO HOME<br>MORTGAGE, INC.              | 4            | \$233,903.58            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                     | 500          | \$62,353,350.25         | 31.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1,587</b> | <b>\$201,056,651.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |
| 31371LJZ3    | ALLIANCE<br>MORTGAGE<br>COMPANY                 | 18           | \$1,615,118.20          | 2.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME<br>MORTGAGE<br>CORPORATION        | 2            | \$105,590.72            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMSOUTH BANK                                    | 3            | \$193,902.73            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE<br>FINANCIAL<br>CORPORATION        | 2            | \$111,500.00            | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE,N.A.                                   | 7            | \$890,010.55            | 1.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST   | 17           | \$1,484,559.44          | 2%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHARTER BANK                                    | 7            | \$499,904.63            | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION      | 3            | \$593,989.05            | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS<br>MORTGAGE<br>CORPORATION             | 19           | \$2,174,432.51          | 2.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS<br>FA                          | 6            | \$485,576.36            | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE<br>HOME LOANS, INC.                 | 6            | \$360,085.30            | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 4            | \$375,991.79            | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | GATEWAY FUNDING<br>DIVERSIFIED<br>MORTGAGE<br>SERVICES | 7  | \$522,500.00   | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK<br>F.S.B.                                | 8  | \$709,993.92   | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY<br>RESIDENTIAL<br>LENDING, INC.               | 1  | \$55,200.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARWOOD STREET<br>FUNDING I, LLC                       | 5  | \$295,983.74   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND BANK   | 2  | \$51,800.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STAR<br>MORTGAGE<br>SERVICES, LLC                 | 4  | \$510,198.04   | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEBANC<br>MORTGAGE<br>CORPORATION                    | 8  | \$989,752.87   | 1.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDYMAC BANK, FSB                                      | 10 | \$1,184,381.40 | 1.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE<br>CORPORATION                          | 1  | \$63,400.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL<br>INC.                              | 19 | \$1,619,400.00 | 2.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KB HOME<br>MORTGAGE<br>COMPANY                         | 1  | \$160,800.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEHMAN BROTHERS<br>HOLDINGS, INC.                      | 6  | \$435,408.93   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE<br>CORPORATION                            | 12 | \$1,278,596.08 | 1.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET<br>MORTGAGE<br>CORPORATION               | 10 | \$1,137,820.26 | 1.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY<br>MORTGAGE<br>COMPANY                   | 40 | \$4,084,204.10 | 5.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NCB, FSB   | 3  | \$306,200.00   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH AMERICAN<br>SAVINGS BANK F.S.B.                  | 3  | \$361,655.28   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLYMPIA<br>MORTGAGE<br>CORPORATION                     | 7  | \$1,101,099.00 | 1.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE<br>SERVICES<br>CORPORATION                | 4  | \$372,771.65   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINE STATE<br>MORTGAGE<br>CORPORATION                  | 1  | \$33,386.03    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | PINNACLE FINANCIAL CORPORATION          | 26         | \$3,241,684.43         | 4.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                        | 7          | \$343,516.60           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC MORTGAGE COMPANY                    | 10         | \$1,408,754.80         | 1.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS BANK                            | 5          | \$222,681.70           | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SALEM FIVE MORTGAGE COMPANY, LLC        | 4          | \$472,000.00           | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SOVEREIGN BANK, A FEDERAL SAVINGS BANK  | 4          | \$330,000.00           | 0.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION            | 8          | \$538,422.25           | 0.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TCF MORTGAGE CORPORATION                | 4          | \$548,910.00           | 0.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK            | 4          | \$586,284.01           | 0.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY              | 11         | \$625,368.57           | 0.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                 | 13         | \$1,131,317.18         | 1.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U.S. BANK N.A.                          | 2          | \$139,742.10           | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION          | 2          | \$149,350.00           | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA              | 7          | \$843,652.36           | 1.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHTENAW MORTGAGE COMPANY              | 3          | \$197,875.00           | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO HOME MORTGAGE, INC.         | 2          | \$171,346.45           | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 393        | \$39,054,811.25        | 52.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>751</b> | <b>\$74,170,929.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31371LK24    | ABN AMRO MORTGAGE GROUP, INC.           | 41         | \$5,930,245.73         | 1.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                      | 32         | \$3,465,923.48         | 0.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE,N.A.                           | 3          | \$386,482.63           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 98         | \$15,102,568.02        | 3.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |     |                 |       |   |        |    |   |        |
|--|--|-----|-----------------|-------|---|--------|----|---|--------|
|  | CITIMORTGAGE, INC.                                     | 94  | \$15,675,165.08 | 3.93% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLONIAL SAVINGS<br>FA                                 | 7   | \$669,504.44    | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COUNTRYWIDE<br>HOME LOANS, INC.                        | 318 | \$41,436,640.27 | 10.4% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A.        | 2   | \$373,995.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON<br>HOME LOAN<br>CORPORATION              | 105 | \$16,062,425.73 | 4.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FLAGSTAR BANK,<br>FSB                                  | 1   | \$122,800.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY FUNDING<br>DIVERSIFIED<br>MORTGAGE<br>SERVICES | 1   | \$120,000.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GMAC MORTGAGE<br>CORPORATION                           | 34  | \$6,983,928.62  | 1.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK<br>F.S.B.                                | 1   | \$184,575.32    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY<br>RESIDENTIAL<br>LENDING, INC.               | 1   | \$102,000.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HIBERNIA NATIONAL<br>BANK                              | 19  | \$2,217,485.08  | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEANC<br>MORTGAGE<br>CORPORATION                     | 1   | \$247,500.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTREET BANK  | 5   | \$434,864.97    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HSBC MORTGAGE<br>CORPORATION (USA)                     | 15  | \$2,791,407.98  | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE<br>CORPORATION                          | 3   | \$258,780.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE<br>CORPORATION                            | 3   | \$260,418.18    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL BANK OF<br>COMMERCE (NBC<br>MORTGAGE)         | 4   | \$587,000.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY<br>MORTGAGE<br>COMPANY                   | 5   | \$888,117.30    | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OHIO SAVINGS BANK                                      | 10  | \$1,305,841.58  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE<br>SERVICES<br>CORPORATION                | 3   | \$348,489.18    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINNACLE<br>FINANCIAL                                  | 5   | \$801,463.42    | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | CORPORATION   |              |                         |             |          |               |    |          |               |
|              | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 4            | \$487,341.46            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                                | 5            | \$1,041,180.00          | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                                      | 4            | \$635,393.93            | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC MORTGAGE COMPANY                                  | 2            | \$479,940.35            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBMG INC.   | 1            | \$171,488.33            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SOVEREIGN BANK, A FEDERAL SAVINGS BANK                | 4            | \$402,000.00            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE FARM BANK, FSB                                  | 3            | \$379,132.92            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TCF MORTGAGE CORPORATION                              | 4            | \$456,263.89            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE BRANCH BANKING AND TRUST COMPANY                  | 13           | \$1,638,179.89          | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK                          | 1            | \$198,096.79            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                               | 4            | \$379,699.37            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS                    | 8            | \$1,472,093.10          | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                         | 57           | \$7,801,550.87          | 1.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK                                | 21           | \$3,286,080.04          | 0.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                            | 292          | \$39,416,118.44         | 9.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 1,481        | \$223,449,347.56        | 56.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>2,715</b> | <b>\$398,451,528.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LK40    | ALLIANCE MORTGAGE COMPANY                             | 15           | \$2,370,065.02          | 1.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME FUNDING INC.                            | 32           | \$4,517,776.75          | 3.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION                    | 20           | \$2,561,390.79          | 1.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                                    | 182          | \$15,837,436.06         | 11.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |     |                 |       |   |        |    |   |        |
|--|---|-----|-----------------|-------|---|--------|----|---|--------|
|  | COUNTRYWIDE HOME LOANS, INC.              | 146 | \$12,700,990.58 | 9.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 3   | \$391,200.00    | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION       | 106 | \$12,611,086.49 | 9.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GMAC MORTGAGE CORPORATION                 | 44  | \$4,878,600.31  | 3.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK F.S.B.                      | 1   | \$235,425.75    | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY RESIDENTIAL LENDING, INC.        | 1   | \$69,700.00     | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARWOOD STREET FUNDING I, LLC             | 3   | \$374,437.92    | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE CORPORATION                | 7   | \$637,220.81    | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDFIRST BANK SSB                         | 6   | \$456,345.88    | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY            | 25  | \$3,106,182.62  | 2.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINNACLE FINANCIAL CORPORATION            | 1   | \$86,000.00     | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC CENTURA BANK                          | 4   | \$270,903.12    | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC MORTGAGE COMPANY                      | 1   | \$250,000.00    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REGIONS BANK                              | 14  | \$1,132,473.77  | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOUTHTRUST MORTGAGE CORPORATION           | 3   | \$219,355.65    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYNOVUS MORTGAGE CORPORATION              | 2   | \$168,129.20    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TCF MORTGAGE CORPORATION                  | 9   | \$850,940.00    | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE BRANCH BANKING AND TRUST COMPANY      | 64  | \$6,672,052.74  | 4.83% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HUNTINGTON NATIONAL BANK              | 4   | \$256,157.35    | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTMARK NATIONAL BANK                   | 16  | \$1,032,299.37  | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION PLANTERS BANK NA                    | 16  | \$1,341,305.08  | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 8   | \$754,300.00    | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | WACHOVIA MORTGAGE CORPORATION                 |              |                         |             |          |               |    |          |               |
|              | WASHINGTON MUTUAL BANK, FA                    | 76           | \$5,590,629.49          | 4.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 530          | \$58,731,014.30         | 42.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1,339</b> | <b>\$138,103,419.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |
| 31371LK57    | ALLIANCE MORTGAGE COMPANY                     | 9            | \$1,449,047.87          | 1.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION            | 9            | \$968,735.22            | 0.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION            | 5            | \$787,700.00            | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                            | 7            | \$1,067,060.13          | 1.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE,N.A.                                 | 5            | \$1,084,055.05          | 1.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST       | 3            | \$909,238.03            | 0.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE MANHATTAN MORTGAGE CORPORATION          | 7            | \$128,486.16            | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION                 | 34           | \$4,879,562.01          | 4.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                  | 1            | \$48,605.28             | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EXCHANGE FINANCIAL CORPORATION                | 1            | \$35,250.00             | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 14           | \$1,550,998.47          | 1.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                          | 1            | \$109,600.00            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY RESIDENTIAL LENDING, INC.            | 9            | \$1,128,578.83          | 1.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK                        | 6            | \$364,885.00            | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME STAR MORTGAGE SERVICES, LLC              | 6            | \$733,122.69            | 0.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |    |                 |        |   |        |    |   |        |
|--|----|-----------------|--------|---|--------|----|---|--------|
| HOMBANC MORTGAGE CORPORATION                         | 9  | \$1,299,800.00  | 1.31%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| INDYMAC BANK, FSB                                    | 3  | \$560,877.82    | 0.57%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| IRWIN MORTGAGE CORPORATION                           | 11 | \$1,293,214.19  | 1.31%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| IVANHOE FINANCIAL INC.                               | 2  | \$372,453.52    | 0.38%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| KB HOME MORTGAGE COMPANY                             | 3  | \$547,358.78    | 0.55%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| LEHMAN BROTHERS HOLDINGS, INC.                       | 2  | \$293,432.57    | 0.3%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| M&T MORTGAGE CORPORATION                             | 9  | \$1,015,090.40  | 1.03%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARKET STREET MORTGAGE CORPORATION                   | 10 | \$1,014,832.85  | 1.03%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 12 | \$2,007,416.77  | 2.03%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGEAMERICA INC.                                 | 12 | \$1,245,743.45  | 1.26%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL CITY MORTGAGE COMPANY                       | 91 | \$10,126,316.47 | 10.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLYMPIA MORTGAGE CORPORATION                         | 2  | \$359,532.00    | 0.36%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PATHFINDER BANK                                      | 1  | \$49,616.25     | 0.05%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PHH MORTGAGE SERVICES CORPORATION                    | 1  | \$41,850.00     | 0.04%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PINE STATE MORTGAGE CORPORATION                      | 9  | \$710,850.00    | 0.72%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PINNACLE FINANCIAL CORPORATION                       | 28 | \$3,498,511.91  | 3.54%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PLYMOUTH SAVINGS BANK                                | 1  | \$299,239.54    | 0.3%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| RBC MORTGAGE COMPANY                                 | 4  | \$483,586.28    | 0.49%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SALEM FIVE MORTGAGE COMPANY, LLC                     | 2  | \$272,200.00    | 0.28%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | THE HUNTINGTON NATIONAL BANK                  | 5          | \$755,681.31           | 0.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                    | 9          | \$615,088.44           | 0.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                 | 8          | \$757,504.67           | 0.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                    | 6          | \$581,703.84           | 0.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO HOME MORTGAGE, INC.               | 26         | \$3,140,981.91         | 3.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 427        | \$52,338,382.74        | 52.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>810</b> | <b>\$98,926,190.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31371LK65    | ALLIANCE MORTGAGE COMPANY                     | 19         | \$1,527,718.05         | 1.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION            | 18         | \$1,695,730.84         | 1.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                            | 315        | \$27,567,112.32        | 22.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE, N.A.                                | 9          | \$1,067,091.12         | 0.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                            | 177        | \$14,930,681.60        | 12.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA                           | 6          | \$334,349.91           | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                  | 69         | \$5,081,645.49         | 4.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 2          | \$246,000.00           | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION           | 58         | \$5,269,378.00         | 4.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK, FSB                            | 3          | \$317,883.90           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 2          | \$205,000.00           | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GMAC MORTGAGE CORPORATION                     | 68         | \$5,465,510.06         | 4.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                          | 2          | \$110,000.00           | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY RESIDENTIAL LENDING, INC.            | 4          | \$269,856.81           | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | HARWOOD STREET FUNDING I, LLC           | 4            | \$365,269.09            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HEARTLAND BANK                          | 6            | \$364,500.00            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HEMBA NC MORTGAGE CORPORATION           | 2            | \$234,000.00            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION              | 12           | \$1,108,579.04          | 0.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MIDFIRST BANK SSB                       | 7            | \$431,950.53            | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY          | 84           | \$7,541,233.18          | 6.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NORTH AMERICAN SAVINGS BANK F.S.B.      | 1            | \$184,618.36            | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PINNACLE FINANCIAL CORPORATION          | 7            | \$1,012,000.00          | 0.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                        | 5            | \$453,702.08            | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC MORTGAGE COMPANY                    | 2            | \$247,536.08            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS BANK                            | 22           | \$1,048,076.01          | 0.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION            | 6            | \$295,512.70            | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TCF MORTGAGE CORPORATION                | 10           | \$1,033,072.44          | 0.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE BRANCH BANKING AND TRUST COMPANY    | 17           | \$1,640,261.94          | 1.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK            | 13           | \$1,006,848.04          | 0.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                  | 18           | \$1,282,477.58          | 1.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA              | 9            | \$746,169.31            | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHTENAW MORTGAGE COMPANY              | 1            | \$140,339.62            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 444          | \$39,397,593.82         | 32.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1,422</b> | <b>\$122,621,697.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LK81    | BANK ONE,N.A.                           | 2            | \$238,447.62            | 1.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 21           | \$1,424,839.45          | 9.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE MANHATTAN MORTGAGE CORPORATION    | 2            | \$311,237.89            | 2.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | COUNTRYWIDE HOME LOANS, INC.                  | 4 | \$213,282.27 | 1.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 1 | \$150,000.00 | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FLAGSTAR BANK, FSB                            | 1 | \$99,332.21  | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 2 | \$93,833.50  | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STAR MORTGAGE SERVICES, LLC              | 5 | \$668,238.57 | 4.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEBANC MORTGAGE CORPORATION                 | 2 | \$175,300.00 | 1.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HSBC MORTGAGE CORPORATION (USA)               | 5 | \$551,782.00 | 3.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE CORPORATION                    | 5 | \$665,562.46 | 4.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEHMAN BROTHERS HOLDINGS, INC.                | 3 | \$199,000.00 | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE CORPORATION                      | 6 | \$564,517.55 | 3.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION            | 1 | \$31,500.00  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                | 2 | \$105,704.34 | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLYMPIA MORTGAGE CORPORATION                  | 9 | \$809,572.00 | 5.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE SERVICES CORPORATION             | 4 | \$124,660.17 | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RATE ONE HOME LOANS INC.                      | 1 | \$90,000.00  | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC MORTGAGE COMPANY                          | 2 | \$148,000.00 | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE FARM BANK, FSB                          | 6 | \$276,103.76 | 1.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTCORP MORTGAGE COMPANY                    | 3 | \$258,100.00 | 1.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON MUTUAL BANK, FA                    | 1 | \$59,980.43  | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | WELLS FARGO HOME MORTGAGE, INC.               | 2          | \$83,731.39            | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 100        | \$8,104,468.50         | 52.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>190</b> | <b>\$15,447,194.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31371LL23    |  | COUNTRYWIDE HOME LOANS, INC.                  | 3          | \$506,004.88           | 20.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 13         | \$1,946,282.17         | 79.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>16</b>  | <b>\$2,452,287.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31371LL31    |  | COUNTRYWIDE HOME LOANS, INC.                  | 29         | \$1,492,694.90         | 26.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | NATIONAL CITY MORTGAGE COMPANY                | 22         | \$1,569,130.84         | 28.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | RBC CENTURA BANK                              | 3          | \$120,246.68           | 2.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 40         | \$2,354,254.83         | 42.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>94</b>  | <b>\$5,536,327.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31371LL49    |  | ABN AMRO MORTGAGE GROUP, INC.                 | 1          | \$75,355.34            | 7.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 6          | \$986,830.22           | 92.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>7</b>   | <b>\$1,062,185.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31371LL56    |  | ALLIANCE MORTGAGE COMPANY                     | 14         | \$1,522,825.69         | 8.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AMERICAN HOME MORTGAGE CORPORATION            | 3          | \$209,500.00           | 1.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | BANK OF AMERICA NA                            | 42         | \$2,922,210.18         | 16.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | BANK ONE, N.A.                                | 6          | \$234,253.45           | 1.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | COUNTRYWIDE HOME LOANS, INC.                  | 12         | \$863,876.76           | 4.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 1          | \$135,000.00           | 0.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FIRST HORIZON HOME LOAN CORPORATION           | 3          | \$392,885.49           | 2.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 1          | \$120,300.00           | 0.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | IRWIN MORTGAGE CORPORATION                    | 2          | \$125,800.00           | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                        |             |          |                    |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|--------------------|----|----------|---------------|
|              | NATIONAL CITY MORTGAGE COMPANY         | 42         | \$3,355,760.04         | 19.22%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | PINNACLE FINANCIAL CORPORATION         | 2          | \$283,960.07           | 1.63%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | THE BRANCH BANKING AND TRUST COMPANY   | 3          | \$521,467.48           | 2.99%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                 | 11         | \$491,220.05           | 2.81%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                            | 84         | \$6,281,015.31         | 35.97%      | 1        | \$11,382.31        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>226</b> | <b>\$17,460,074.52</b> | <b>100%</b> | <b>1</b> | <b>\$11,382.31</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LL64    | COUNTRYWIDE HOME LOANS, INC.           | 8          | \$1,295,925.76         | 42.83%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                            | 12         | \$1,729,506.34         | 57.17%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>20</b>  | <b>\$3,025,432.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31371LL72    | WASHINGTON MUTUAL BANK                 | 4          | \$636,922.06           | 10.27%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA             | 9          | \$1,884,560.03         | 30.37%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL FEDERAL SAVINGS BANK | 1          | \$144,000.00           | 2.32%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                            | 18         | \$3,539,020.66         | 57.04%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>32</b>  | <b>\$6,204,502.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31371LL80    | WASHINGTON MUTUAL BANK                 | 3          | \$437,106.85           | 15.89%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA             | 3          | \$662,730.26           | 24.09%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                            | 9          | \$1,651,765.66         | 60.02%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>15</b>  | <b>\$2,751,602.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31371LL98    | WASHINGTON MUTUAL BANK                 | 6          | \$1,205,605.57         | 10.3%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA             | 36         | \$7,265,442.41         | 62.1%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                            | 15         | \$3,229,468.09         | 27.6%       | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>57</b>  | <b>\$11,700,516.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31371LLD9    | CITIMORTGAGE, INC.                     | 22         | \$2,643,330.17         | 52.84%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                            | 20         | \$2,359,225.60         | 47.16%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>42</b>  | <b>\$5,002,555.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31371LLE7    | M&T MORTGAGE CORPORATION                 | 52         | \$4,725,273.86         | 94.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                              | 3          | \$274,024.14           | 5.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>55</b>  | <b>\$4,999,298.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LLF4    | ALLIANCE MORTGAGE COMPANY                | 5          | \$766,762.08           | 4.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST  | 4          | \$757,980.16           | 4.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.             | 8          | \$1,394,390.36         | 8.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC            | 1          | \$98,614.32            | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMESTREET BANK                          | 1          | \$139,800.00           | 0.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION                 | 1          | \$171,292.59           | 0.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL BANK OF COMMERCE (NBC MORTGAGE) | 2          | \$376,183.41           | 2.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY           | 1          | \$114,508.72           | 0.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                        | 1          | \$318,948.90           | 1.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE SERVICES CORPORATION        | 2          | \$178,039.93           | 1.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                   | 2          | \$656,400.00           | 3.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                         | 6          | \$945,164.60           | 5.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC MORTGAGE COMPANY                     | 5          | \$1,343,758.52         | 7.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK             | 1          | \$99,614.02            | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                   | 2          | \$173,000.00           | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION            | 2          | \$366,000.00           | 2.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA               | 6          | \$536,696.67           | 3.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                              | 61         | \$8,894,798.36         | 51.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>111</b> | <b>\$17,331,952.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LLL1    | CHASE MANHATTAN MORTGAGE CORPORATION     | 7          | \$866,358.28           | 4.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | COUNTRYWIDE HOME LOANS, INC.            | 1          | \$47,268.79            | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY RESIDENTIAL LENDING, INC.      | 1          | \$55,000.00            | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME STAR MORTGAGE SERVICES, LLC        | 2          | \$84,500.00            | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HEMBA NC MORTGAGE CORPORATION           | 25         | \$3,328,537.04         | 17.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | INDYMAC BANK, FSB                       | 1          | \$57,000.00            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION              | 1          | \$113,517.77           | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION                | 1          | \$139,025.00           | 0.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY          | 15         | \$1,185,364.75         | 6.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC MORTGAGE COMPANY                    | 1          | \$48,964.53            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE FARM BANK, FSB                    | 10         | \$765,301.34           | 4.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS      | 7          | \$634,340.08           | 3.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 94         | \$11,495,885.32        | 61.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>166</b> | <b>\$18,821,062.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LLM9    | ABN AMRO MORTGAGE GROUP, INC.           | 2          | \$280,012.16           | 1.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                      | 3          | \$323,340.14           | 1.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 7          | \$1,724,059.93         | 6.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 2          | \$287,293.65           | 1.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.            | 13         | \$1,596,415.95         | 6.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY          | 3          | \$442,184.27           | 1.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE SERVICES CORPORATION       | 2          | \$283,525.78           | 1.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK                  | 6          | \$865,018.97           | 3.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | WASHINGTON<br>MUTUAL BANK, FA                          | 32         | \$4,990,499.66         | 19.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 91         | \$15,243,457.84        | 58.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>161</b> | <b>\$26,035,808.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LLN7    | ABN AMRO<br>MORTGAGE GROUP,<br>INC.                    | 3          | \$226,562.83           | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA<br>NA                                  | 8          | \$612,679.18           | 0.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE,N.A.  | 7          | \$700,639.20           | 0.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST          | 20         | \$1,923,636.25         | 2.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                                     | 12         | \$1,386,307.83         | 1.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE<br>HOME LOANS, INC.                        | 58         | \$6,954,574.59         | 8.98%       | 1        | \$231,421.28  | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A.        | 1          | \$78,650.00            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON<br>HOME LOAN<br>CORPORATION              | 16         | \$1,888,792.64         | 2.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK,<br>FSB                                  | 4          | \$585,839.94           | 0.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING<br>DIVERSIFIED<br>MORTGAGE<br>SERVICES | 1          | \$115,200.00           | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GMAC MORTGAGE<br>CORPORATION                           | 7          | \$554,500.00           | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK<br>F.S.B.                                | 1          | \$83,001.00            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET<br>FUNDING I, LLC                       | 5          | \$676,632.64           | 0.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME STAR<br>MORTGAGE<br>SERVICES, LLC                 | 1          | \$119,363.35           | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HSBC MORTGAGE<br>CORPORATION (USA)                     | 2          | \$231,576.44           | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IRWIN MORTGAGE<br>CORPORATION                          | 9          | \$902,413.48           | 1.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MARKET STREET<br>MORTGAGE<br>CORPORATION               | 1          | \$94,950.00            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY<br>MORTGAGE<br>COMPANY                   | 4          | \$389,264.28           | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |            |                        |             |          |                     |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------------|----|----------|---------------|
|              | OHIO SAVINGS BANK                       | 1          | \$89,713.91            | 0.12%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | PATHFINDER BANK                         | 1          | \$56,684.18            | 0.07%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | PHH MORTGAGE SERVICES CORPORATION       | 3          | \$542,352.92           | 0.7%        | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | PINNACLE FINANCIAL CORPORATION          | 2          | \$178,453.25           | 0.23%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                        | 1          | \$36,848.70            | 0.05%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | REGIONS BANK                            | 2          | \$217,560.05           | 0.28%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | STATE FARM BANK, FSB                    | 11         | \$988,036.22           | 1.28%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION            | 2          | \$210,566.65           | 0.27%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK            | 5          | \$377,189.55           | 0.49%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY              | 2          | \$201,594.01           | 0.26%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS      | 3          | \$434,263.83           | 0.56%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                  | 3          | \$265,492.73           | 0.34%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK                  | 7          | \$692,234.43           | 0.89%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA              | 53         | \$5,901,111.90         | 7.62%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | Unavailable                             | 471        | \$49,771,406.07        | 64.23%      | 0        | \$0.00              | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>727</b> | <b>\$77,488,092.05</b> | <b>100%</b> | <b>1</b> | <b>\$231,421.28</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |                     |    |          |               |
| 31371LLP2    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 6          | \$681,188.09           | 8.27%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | GUARANTY RESIDENTIAL LENDING, INC.      | 1          | \$59,881.28            | 0.73%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION              | 2          | \$121,056.28           | 1.47%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY          | 1          | \$55,376.13            | 0.67%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | STATE FARM BANK, FSB                    | 5          | \$364,918.46           | 4.43%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION            | 1          | \$150,202.21           | 1.82%       | 0        | \$0.00              | NA | 0        | \$0.00        |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | THE HUNTINGTON NATIONAL BANK                          | 1          | \$70,200.00            | 0.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS                    | 3          | \$287,299.06           | 3.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK                                | 1          | \$139,164.28           | 1.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                            | 10         | \$735,110.78           | 8.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 59         | \$5,572,609.34         | 67.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>90</b>  | <b>\$8,237,005.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LLT4    | COUNTRYWIDE HOME LOANS, INC.                          | 49         | \$7,021,111.77         | 36.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 85         | \$12,335,541.30        | 63.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>134</b> | <b>\$19,356,653.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LLU1    | COUNTRYWIDE HOME LOANS, INC.                          | 11         | \$1,873,877.09         | 41.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 18         | \$2,603,218.23         | 58.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>29</b>  | <b>\$4,477,095.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LLV9    | AMERICAN HOME FUNDING INC.                            | 8          | \$1,098,000.00         | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                                    | 24         | \$1,736,227.19         | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE,N.A.   | 3          | \$361,392.29           | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                                    | 18         | \$935,464.78           | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                          | 417        | \$44,983,265.24        | 16.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION                   | 57         | \$6,857,163.28         | 2.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY                        | 20         | \$3,444,401.83         | 1.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                                     | 7          | \$580,202.01           | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 5          | \$504,387.00           | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE BRANCH BANKING AND TRUST COMPANY                  | 5          | \$708,618.51           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK                          | 5          | \$667,159.00           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE                                     | 145        | \$17,726,185.22        | 6.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |              |                         |             |          |               |    |          |               |
|--------------|--|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | CORPORATION                                     |              |                         |             |          |               |    |          |               |
|              |  | WASHINGTON<br>MUTUAL BANK, FA                   | 12           | \$944,495.41            | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 1,338        | \$191,349,321.12        | 70.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>2,064</b> | <b>\$271,896,282.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |              |                         |             |          |               |    |          |               |
| 31371LLW7    |  | BANK OF AMERICA<br>NA                           | 2            | \$381,200.00            | 1.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION      | 1            | \$102,020.73            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | CHEVY CHASE BANK<br>FSB                         | 1            | \$283,621.61            | 0.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | COUNTRYWIDE<br>HOME LOANS, INC.                 | 41           | \$5,763,140.73          | 16.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 1            | \$219,741.70            | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FTN FINANCIAL<br>CAPITAL ASSETS<br>CORPORATION  | 1            | \$89,080.99             | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | HOMEBANC<br>MORTGAGE<br>CORPORATION             | 1            | \$127,242.14            | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | M&T MORTGAGE<br>CORPORATION                     | 2            | \$848,970.98            | 2.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | NATIONAL CITY<br>MORTGAGE<br>COMPANY            | 1            | \$256,000.00            | 0.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PULTE MORTGAGE,<br>L.L.C.                       | 3            | \$528,998.00            | 1.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | RBC MORTGAGE<br>COMPANY                         | 3            | \$658,508.91            | 1.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | THE HUNTINGTON<br>NATIONAL BANK                 | 4            | \$818,947.44            | 2.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS        | 4            | \$680,194.32            | 1.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WACHOVIA<br>MORTGAGE<br>CORPORATION             | 2            | \$524,850.00            | 1.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA                   | 7            | \$863,427.43            | 2.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 126          | \$22,164,886.78         | 64.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>200</b>   | <b>\$34,310,831.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |              |                         |             |          |               |    |          |               |
| 31371LLX5    |  | COUNTRYWIDE<br>HOME LOANS, INC.                 | 3            | \$592,012.55            | 25.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |  |           |                        |             |          |               |    |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                            | 8         | \$1,700,732.37         | 74.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b> | <b>\$2,292,744.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |    |          |               |
| 31371LLY3    |  | COUNTRYWIDE HOME LOANS, INC.           | 21        | \$4,300,959.50         | 27.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 58        | \$11,254,478.91        | 72.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>79</b> | <b>\$15,555,438.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |    |          |               |
| 31371LLZ0    |  | NATIONAL CITY MORTGAGE COMPANY         | 2         | \$124,136.10           | 7.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | UNION FEDERAL BANK OF INDIANAPOLIS     | 5         | \$628,245.78           | 38.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 9         | \$877,722.62           | 53.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>16</b> | <b>\$1,630,104.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |    |          |               |
| 31371LM89    |  | COUNTRYWIDE HOME LOANS, INC.           | 3         | \$377,531.00           | 13.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 14        | \$2,437,700.00         | 86.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b> | <b>\$2,815,231.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |    |          |               |
| 31371LMA4    |  | WASHINGTON MUTUAL BANK                 | 2         | \$433,700.00           | 4.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA             | 18        | \$3,119,788.89         | 35.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL FEDERAL SAVINGS BANK | 1         | \$129,100.00           | 1.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 24        | \$5,103,383.03         | 58.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>45</b> | <b>\$8,785,971.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |    |          |               |
| 31371LMB2    |  | WASHINGTON MUTUAL BANK                 | 1         | \$152,000.00           | 2.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA             | 12        | \$2,642,267.72         | 39.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 25        | \$3,959,501.25         | 58.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>38</b> | <b>\$6,753,768.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |    |          |               |
| 31371LMC0    |  | WASHINGTON MUTUAL BANK                 | 2         | \$321,256.78           | 8.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA             | 12        | \$1,510,876.47         | 38.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL FEDERAL SAVINGS BANK | 1         | \$168,569.60           | 4.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 10        | \$1,920,541.73         | 48.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                               |  |           |                       |             |          |               |          |               |
|--------------|-------------------------------|--|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |                               |  | <b>25</b> | <b>\$3,921,244.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371LMQ9    | COUNTRYWIDE HOME LOANS, INC.  |  | 4         | \$863,805.00          | 13.69%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                   |  | 25        | \$5,446,500.00        | 86.31%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                               |  | <b>29</b> | <b>\$6,310,305.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371RVD5    | CITIMORTGAGE, INC.            |  | 1         | \$79,902.40           | 25.86%      | 0        | \$0.00        | NA       | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK  |  | 1         | \$102,205.34          | 33.08%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                   |  | 1         | \$126,900.00          | 41.06%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                               |  | <b>3</b>  | <b>\$309,007.74</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371RVE3    | THE HUNTINGTON NATIONAL BANK  |  | 6         | \$610,653.45          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                               |  | <b>6</b>  | <b>\$610,653.45</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371RVF0    | HIBERNIA NATIONAL BANK        |  | 1         | \$108,386.72          | 22.04%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                   |  | 4         | \$383,277.62          | 77.96%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                               |  | <b>5</b>  | <b>\$491,664.34</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371RVG8    | HIBERNIA NATIONAL BANK        |  | 7         | \$586,268.36          | 84.4%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                   |  | 1         | \$108,391.99          | 15.6%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                               |  | <b>8</b>  | <b>\$694,660.35</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371RVH6    | CITIMORTGAGE, INC.            |  | 3         | \$175,730.86          | 16.03%      | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION |  | 1         | \$150,400.00          | 13.72%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                   |  | 7         | \$769,954.73          | 70.25%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                               |  | <b>11</b> | <b>\$1,096,085.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371RVK9    | CITIMORTGAGE, INC.            |  | 1         | \$101,905.53          | 10.3%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                   |  | 6         | \$887,278.39          | 89.7%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                               |  | <b>7</b>  | <b>\$989,183.92</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371RVL7    | CITIMORTGAGE, INC.            |  | 12        | \$1,175,479.91        | 55.98%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                   |  | 4         | \$924,349.14          | 44.02%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                               |  | <b>16</b> | <b>\$2,099,829.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371RVM5    | CITIMORTGAGE, INC.            |  | 3         | \$209,447.31          | 29.67%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                   |  | 4         | \$496,525.55          | 70.33%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                               |  | <b>7</b>  | <b>\$705,972.86</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |   |           |                       |             |          |               |    |          |               |
|--------------|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31371RVN3    | CITIMORTGAGE, INC.  | 2         | \$150,337.65          | 51.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 1         | \$138,858.28          | 48.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>3</b>  | <b>\$289,195.93</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RVQ6    | Unavailable   | 2         | \$134,436.80          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>2</b>  | <b>\$134,436.80</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RVR4    | CITIMORTGAGE, INC.  | 3         | \$233,414.59          | 39.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 2         | \$354,766.05          | 60.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>5</b>  | <b>\$588,180.64</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RVV5    | Unavailable   | 1         | \$70,228.32           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1</b>  | <b>\$70,228.32</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RVW3    | CITIMORTGAGE, INC.  | 2         | \$340,268.72          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>2</b>  | <b>\$340,268.72</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RWA0    | CITIMORTGAGE, INC.  | 15        | \$1,161,922.48        | 57.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 8         | \$848,800.40          | 42.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>23</b> | <b>\$2,010,722.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RWC6    | WACHOVIA<br>MORTGAGE<br>CORPORATION                       | 4         | \$447,412.13          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>4</b>  | <b>\$447,412.13</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KCF1    | AMERICAN AIRLINES<br>EMPLOYEES<br>FEDERAL CREDIT<br>UNION | 32        | \$5,546,552.67        | 5.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME<br>FUNDING INC.                             | 1         | \$322,321.13          | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN SAVINGS<br>BANK, F.S.B.                          | 16        | \$3,573,674.44        | 3.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA<br>NA                                     | 5         | \$856,556.94          | 0.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII  | 1         | \$252,702.94          | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF NEWPORT   | 1         | \$173,818.63          | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CAMBRIDGE<br>SAVINGS BANK                                 | 10        | \$2,391,206.43        | 2.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CLINTON NATIONAL<br>BANK                                  | 1         | \$128,800.00          | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COMMERCIAL<br>FEDERAL BANK                                | 3         | \$668,974.38          | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FINANCIAL<br>PARTNERS CREDIT<br>UNION                     | 1         | \$257,087.38          | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                         |             |          |               |    |          |               |
|--------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | FIRST INTERSTATE BANK                            | 2          | \$490,389.32            | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST NATIONAL BANK OF OMAHA                     | 1          | \$321,940.63            | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRSTBANK PUERTO RICO                            | 2          | \$404,501.69            | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HSBC MORTGAGE CORPORATION (USA)                  | 1          | \$235,444.63            | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | KINECTA FEDERAL CREDIT UNION                     | 286        | \$63,972,916.17         | 64%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE SERVICES CORPORATION                | 3          | \$554,400.75            | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | POLICE AND FIRE FEDERAL CREDIT UNION             | 2          | \$280,688.31            | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK                     | 1          | \$231,952.88            | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VIRTUALBANK                                      | 2          | \$278,223.88            | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                      | 90         | \$19,177,534.80         | 19.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>461</b> | <b>\$100,119,688.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KCG9    | ADVANTAGE BANK                                   | 1          | \$322,700.00            | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AEA FEDERAL CREDIT UNION                         | 1          | \$158,718.50            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION                  | 1          | \$160,000.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                          | 2          | \$336,439.88            | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION               | 1          | \$261,306.81            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN AIRLINES EMPLOYEES FEDERAL CREDIT UNION | 14         | \$2,433,228.70          | 1.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN SAVINGS BANK, F.S.B.                    | 19         | \$4,009,855.45          | 2.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                                   | 19         | \$3,367,183.90          | 1.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                         | 8          | \$1,246,514.09          | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AULDS, HORNE & WHITE INVESTMENT CORP.            | 1          | \$158,800.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCORPSOUTH BANK                                | 16         | \$2,759,658.94          | 1.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 5          | \$789,061.62            | 0.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | BANK OF AMERICA<br>NA                      |    |                |       |   |        |    |   |        |
|  | BANK OF HAWAII                             | 20 | \$5,069,838.33 | 2.76% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF NEWPORT                            | 5  | \$904,055.82   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF THE<br>CASCADES                    | 7  | \$1,514,055.75 | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK-FUND STAFF<br>FEDERAL CREDIT<br>UNION | 1  | \$230,952.81   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BENEFICIAL<br>MUTUAL SAVINGS<br>BANK       | 1  | \$228,000.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BENJAMIN<br>FRANKLIN SAVINGS<br>BANK       | 1  | \$129,721.38   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BETHPAGE FEDERAL<br>CREDIT UNION           | 1  | \$228,000.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLACKHAWK<br>CREDIT UNION                  | 4  | \$625,524.26   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLUE BALL<br>NATIONAL BANK                 | 2  | \$514,333.19   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOEING EMPLOYEES<br>CREDIT UNION           | 14 | \$2,832,847.19 | 1.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOSTON FEDERAL<br>SAVINGS BANK             | 4  | \$986,200.00   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOTTOMLINE<br>MORTGAGE, INC.               | 2  | \$339,550.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAMBRIDGE<br>SAVINGS BANK                  | 22 | \$5,341,935.32 | 2.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAMBRIDGE STATE<br>BANK                    | 1  | \$134,855.63   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER,<br>L.L.C.                  | 2  | \$291,300.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CBC FEDERAL<br>CREDIT UNION                | 10 | \$2,115,852.02 | 1.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL PACIFIC<br>BANK                    | 1  | \$285,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL SAVINGS<br>BANK                    | 4  | \$741,859.81   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHELSEA GROTON<br>SAVINGS BANK             | 1  | \$125,865.25   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITYWIDE BANK                              | 1  | \$322,700.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA CREDIT<br>UNION                   | 5  | \$1,153,836.19 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY<br>MORTGAGE<br>FUNDING, LLC      | 2  | \$435,811.81   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1  | \$172,211.25   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | CREDIT UNION MORTGAGE SERVICES, INC.                |    |                |       |   |        |    |   |        |
|  | CREDIT UNION ONE (DBA ONES MORTGAGE)                | 1  | \$134,603.94   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EAST WEST BANK                                      | 8  | \$2,041,261.58 | 1.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EVERTRUST BANK                                      | 2  | \$437,609.56   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FALL RIVER FIVE CENTS SAVINGS BANK                  | 6  | \$1,116,369.63 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FINANCIAL PARTNERS CREDIT UNION                     | 9  | \$1,852,205.76 | 1.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY BANK                                | 1  | \$239,743.38   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST EASTERN MORTGAGE CORPORATION                  | 1  | \$173,924.38   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL BANK, FSB                             | 1  | \$181,600.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL SAVINGS AND LOAN ASSN OF LAKE CHARLES | 1  | \$167,824.56   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN BANK                                 | 18 | \$4,116,710.58 | 2.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION                 | 1  | \$249,950.88   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                               | 8  | \$1,426,355.51 | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK                                 | 1  | \$180,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA                          | 2  | \$339,051.19   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY               | 5  | \$920,957.76   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON                       | 1  | \$206,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA                        | 6  | \$1,192,648.38 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                                    | 31 | \$5,584,572.12 | 3.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRSTBANK PUERTO RICO                               | 9  | \$2,747,451.89 | 1.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FORT BLISS FEDERAL CREDIT                           | 1  | \$238,046.63   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                 |       |   |        |    |   |        |
|--|--|----|-----------------|-------|---|--------|----|---|--------|
|  | UNION CUSO   |    |                 |       |   |        |    |   |        |
|  | FORT JACKSON<br>FEDERAL CREDIT<br>UNION            | 1  | \$150,000.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                                       | 1  | \$137,389.44    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK  | 2  | \$323,530.25    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GARDINER SAVINGS<br>INSTITUTION FSB                | 1  | \$170,000.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BANK,<br>F.S.B.                            | 5  | \$1,085,833.69  | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS<br>BANK                           | 3  | \$543,408.88    | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GOVERNMENT<br>EMPLOYEES CREDIT<br>UNION OF EL PASO | 4  | \$643,143.39    | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARDIAN<br>MORTGAGE<br>COMPANY INC.               | 13 | \$2,487,554.51  | 1.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HAMPDEN SAVINGS<br>BANK                            | 4  | \$731,190.44    | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARRY MORTGAGE<br>COMPANY                          | 3  | \$505,450.82    | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HAWAII HOME<br>LOANS, INC.                         | 15 | \$4,244,927.26  | 2.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HAWAII NATIONAL<br>BANK                            | 3  | \$1,045,959.88  | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HIBERNIA NATIONAL<br>BANK                          | 2  | \$463,544.31    | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HIWAY FEDERAL<br>CREDIT UNION                      | 11 | \$1,953,097.31  | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FEDERAL<br>SAVINGS BANK                       | 3  | \$548,810.44    | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HONESDALE<br>NATIONAL BANK<br>THE                  | 1  | \$158,326.50    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDEPENDENT BANK<br>CORPORATION                    | 2  | \$458,052.94    | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTEGRITY HOME<br>FUNDING, LLC                     | 2  | \$601,977.81    | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IOWA BANKERS<br>MORTGAGE<br>CORPORATION            | 2  | \$378,660.25    | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL<br>INC.                          | 1  | \$162,072.38    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KERN SCHOOLS<br>FEDERAL CREDIT<br>UNION            | 24 | \$4,001,610.65  | 2.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 61 | \$14,051,691.36 | 7.65% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | KINECTA FEDERAL CREDIT UNION                              |    |                |       |   |        |    |   |        |
|  | LA GRANGE STATE BANK                                      | 1  | \$209,108.19   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST                                  | 2  | \$490,486.51   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK                                  | 2  | \$461,450.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MCHENRY SAVINGS BANK                                      | 2  | \$406,416.25   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCANTILE TRUST & SAVINGS BANK                           | 1  | \$135,987.81   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 12 | \$1,942,049.82 | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK                          | 6  | \$1,373,827.94 | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-STATE BANK  | 1  | \$154,667.75   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MINOTOLA NATIONAL BANK                                    | 1  | \$135,844.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MITCHELL MORTGAGE COMPANY L.L.C.                          | 4  | \$910,009.00   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MONSON SAVINGS BANK                                       | 1  | \$230,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE AMERICA, INC.                                    | 7  | \$990,537.56   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 2  | \$262,852.44   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NAVY FEDERAL CREDIT UNION                                 | 31 | \$6,824,941.70 | 3.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS BANK                                      | 1  | \$197,783.25   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                             | 2  | \$351,600.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NWA FEDERAL CREDIT UNION                                  | 7  | \$1,352,543.13 | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OAK BANK  | 1  | \$239,200.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OCEANFIRST BANK   | 1  | \$186,160.25   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ONE UNITED BANK   | 1  | \$159,648.94   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PENNSYLVANIA STATE EMPLOYEES                              | 1  | \$228,487.56   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |   |                |       |   |        |    |   |        |
|--|---------------------------------------|---|----------------|-------|---|--------|----|---|--------|
|  | CREDIT UNION                          |   |                |       |   |        |    |   |        |
|  | PFF BANK AND TRUST                    | 2 | \$525,437.63   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE SERVICES CORPORATION     | 2 | \$404,567.76   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POLICE AND FIRE FEDERAL CREDIT UNION  | 3 | \$589,991.75   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEWEST MORTGAGE CORPORATION        | 1 | \$142,297.69   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIOR LAKE STATE BANK                 | 1 | \$160,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PUBLIC SERVICE EMPLOYEES CREDIT UNION | 1 | \$155,533.50   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PUTNAM SAVINGS BANK                   | 1 | \$154,830.31   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REPUBLIC BANK                         | 1 | \$233,702.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND FEDERAL CREDIT UNION         | 1 | \$166,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND TRUST COMPANY                | 1 | \$192,394.06   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SABINE STATE BANK AND TRUST COMPANY   | 1 | \$128,659.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS BANK OF DANBURY               | 1 | \$180,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS BANK OF MENDOCINO COUNTY      | 1 | \$205,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS INSTITUTE                     | 1 | \$276,800.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SBC MORTGAGE, LLC                     | 1 | \$163,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                  | 6 | \$1,418,883.88 | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECOND NATIONAL BANK OF WARREN        | 3 | \$450,766.69   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION         | 1 | \$300,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL GROUP                   | 1 | \$141,844.50   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. ANNES CREDIT UNION                | 1 | \$169,818.25   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD BANK AND TRUST               | 3 | \$546,414.13   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |

| COMPANY                              |   |                |       |   |        |    |   |        |
|--------------------------------------|---|----------------|-------|---|--------|----|---|--------|
| STANDARD MORTGAGE CORPORATION        | 3 | \$662,803.44   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANFORD FEDERAL CREDIT UNION        | 1 | \$191,372.25   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| STAR FINANCIAL GROUP, INC.           | 3 | \$585,382.75   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF NEW PRAGUE             | 2 | \$532,130.50   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE CENTRAL CREDIT UNION           | 3 | \$632,982.26   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STERLING SAVINGS BANK                | 4 | \$782,474.69   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE GOLDEN 1 CREDIT UNION            | 1 | \$198,823.25   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE NATIONAL BANK OF INDIANAPOLIS    | 1 | \$163,520.81   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE SUTTON STATE BANK                | 1 | \$156,728.25   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| U. S. MORTGAGE CORP.                 | 1 | \$291,273.19   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| U.S. BANK N.A.                       | 1 | \$146,188.06   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UMPQUA BANK MORTGAGE                 | 7 | \$1,609,668.57 | 0.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNION BANK                           | 2 | \$436,256.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNION FEDERAL SAVINGS BANK           | 1 | \$160,324.31   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNIONBANK                            | 1 | \$191,152.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED COMMUNITY BANK                | 1 | \$195,663.94   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED FINANCIAL MORTGAGE CORP.      | 2 | \$462,487.88   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED MORTGAGE COMPANY              | 1 | \$199,786.19   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNIVERSITY OF WISCONSIN CREDIT UNION | 2 | \$370,143.87   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| VALLEY BANK & TRUST                  | 1 | \$205,600.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| VERITY CREDIT UNION                  | 1 | \$132,354.94   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| VERMONT STATE EMPLOYEES CREDIT UNION | 1 | \$169,818.25   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| VILLAGE MORTGAGE COMPANY             | 1 | \$155,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |            |                         |             |          |               |    |          |               |
|--------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | VIRTUALBANK  | 15         | \$3,292,687.76          | 1.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON<br>MUTUAL BANK, FA                      | 4          | \$614,207.76            | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE<br>EMPLOYEES CREDIT<br>UNION      | 1          | \$301,661.56            | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT<br>UNION                             | 4          | \$867,126.25            | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST<br>COMPANY                        | 1          | \$233,737.75            | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS<br>BANK                              | 5          | \$1,382,680.70          | 0.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 224        | \$45,298,370.87         | 24.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>894</b> | <b>\$183,692,845.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KCH7    | 1ST 2ND MORTGAGE<br>COMPANY OF NEW<br>JERSEY, INC. | 3          | \$673,774.25            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | 1ST TRUST BANK<br>FOR SAVINGS                      | 1          | \$230,514.06            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABBEVILLE<br>BUILDING AND LOAN<br>ASSOCIATION      | 7          | \$1,053,484.75          | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ACACIA FEDERAL<br>SAVINGS BANK                     | 5          | \$991,692.82            | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                                     | 13         | \$2,433,665.08          | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AEA FEDERAL<br>CREDIT UNION                        | 2          | \$318,807.44            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AF BANK  | 1          | \$187,803.69            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALASKA USA<br>FEDERAL CREDIT<br>UNION              | 20         | \$3,497,201.84          | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF<br>ILLINOIS                         | 8          | \$1,354,755.94          | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO<br>NATIONAL BANK                          | 10         | \$1,902,034.26          | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST<br>FEDERAL CREDIT<br>UNION           | 17         | \$2,768,836.08          | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK,<br>N.A.                             | 2          | \$457,792.88            | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN FINANCE<br>HOUSE LARIBA                   | 4          | \$647,210.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME<br>MORTGAGE<br>CORPORATION           | 3          | \$720,243.50            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN<br>NATIONAL BANK,                         | 9          | \$1,499,418.87          | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |     |                 |       |   |        |    |   |        |
|--|-----|-----------------|-------|---|--------|----|---|--------|
| TERRELL                                      |     |                 |       |   |        |    |   |        |
| AMERICAN NATIONAL BANK, WICHITA FALLS        | 1   | \$322,371.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AMERICAN SAVINGS BANK OF NJ                  | 2   | \$431,000.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AMERICAN SAVINGS BANK, F.S.B.                | 9   | \$1,946,039.94  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AMERICAN UNIFIED MORTGAGE, INC.              | 1   | \$287,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AMERICANA NATIONAL BANK                      | 2   | \$353,930.13    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ANCHORBANK FSB                               | 18  | \$3,702,186.88  | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ANHEUSER-BUSCH EMPLOYEES CREDIT UNION        | 1   | \$133,709.88    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ASSOCIATED CREDIT UNION                      | 2   | \$396,095.69    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ASSOCIATED MORTGAGE INC.                     | 106 | \$18,853,638.87 | 2.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 1   | \$128,122.31    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AUBURNBANK                                   | 8   | \$1,526,483.44  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| AULDS, HORNE & WHITE INVESTMENT CORP.        | 8   | \$1,527,185.70  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| AURORA FINANCIAL GROUP INC.                  | 7   | \$1,422,619.13  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| B.F. GOODRICH EMPLOYEES FED CREDIT UNION     | 2   | \$319,423.88    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANCORPSOUTH BANK                            | 47  | \$8,518,175.72  | 1.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK CENTER FIRST                            | 1   | \$245,600.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK MUTUAL                                  | 21  | \$3,575,037.13  | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF AMERICA NA                           | 28  | \$4,069,927.47  | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF HAWAII                               | 25  | \$7,179,658.70  | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF NEWPORT                              | 10  | \$1,991,118.69  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF STANLY                               | 3   | \$774,628.06    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF THE CASCADES                         | 13  | \$2,325,208.01  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK-FUND STAFF FEDERAL CREDIT UNION         | 17  | \$3,897,307.32  | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANKERS FINANCIAL GROUP                      | 3   | \$709,073.94    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | INC.                                   |    |                |       |   |        |    |   |        |
|  | BANKILLINOIS                           | 1  | \$219,775.69   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANKIOWA                               | 1  | \$149,847.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BARKSDALE<br>FEDERAL CREDIT<br>UNION   | 4  | \$679,677.82   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BAXTER CREDIT<br>UNION                 | 7  | \$1,495,883.70 | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BENCHMARK BANK                         | 3  | \$634,496.06   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BENJAMIN<br>FRANKLIN SAVINGS<br>BANK   | 1  | \$322,700.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLACKHAWK<br>CREDIT UNION              | 3  | \$512,134.07   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLUE BALL<br>NATIONAL BANK             | 4  | \$704,655.31   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOEING EMPLOYEES<br>CREDIT UNION       | 48 | \$8,534,387.46 | 1.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOSTON FEDERAL<br>SAVINGS BANK         | 11 | \$1,966,953.58 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOTTOMLINE<br>MORTGAGE, INC.           | 4  | \$764,964.19   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BREMER FINANCIAL<br>CORPORATION        | 1  | \$164,843.44   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRIDGEWATER<br>CREDIT UNION            | 3  | \$661,775.06   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BROCKTON CREDIT<br>UNION               | 7  | \$1,287,582.57 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRUCETON BANK                          | 1  | \$247,600.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST<br>COMPANY THE         | 25 | \$5,163,109.20 | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUSEY BANK                             | 5  | \$837,033.56   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUTTE COMMUNITY<br>BANK                | 7  | \$1,327,422.69 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAMBRIDGE<br>SAVINGS BANK              | 5  | \$1,124,663.88 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPE COD FIVE<br>CENTS SAVINGS<br>BANK | 2  | \$409,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER,<br>L.L.C.              | 22 | \$4,137,754.13 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL PACIFIC<br>MORTGAGE<br>COMPANY | 3  | \$576,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CARROLLTON BANK                        | 6  | \$1,324,699.31 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CBC FEDERAL<br>CREDIT UNION            | 27 | \$5,087,067.92 | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1  | \$160,854.44   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | CENTEX HOME EQUITY COMPANY, LLC                       |    |                |       |   |        |    |   |        |
|  | CENTRAL BANK OF PROVO                                 | 1  | \$141,600.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY                              | 26 | \$4,852,397.65 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL ONE FEDERAL CREDIT UNION                      | 2  | \$366,771.56   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL PACIFIC BANK                                  | 7  | \$1,764,130.12 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHELSEA GROTON SAVINGS BANK                           | 5  | \$862,458.01   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEMICAL BANK   | 1  | \$169,830.75   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEVRONTEXACO FEDERAL CREDIT UNION                    | 1  | \$299,708.38   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITADEL FEDERAL CREDIT UNION                          | 1  | \$156,000.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS BANK   | 1  | \$125,000.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS BANK OF CAMPBELL COUNTY                      | 2  | \$418,000.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS NATIONAL BANK, BROWNWOOD                     | 1  | \$287,556.50   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS STATE BANK OF CORTEZ                         | 2  | \$393,607.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITYWIDE BANK   | 2  | \$294,100.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITYWIDE MORTGAGE COMPANY                             | 5  | \$906,964.82   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CLAYTON COUNTY FEDERAL SAVINGS AND LOAN ASSOCIATION   | 1  | \$206,983.63   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CLINTON NATIONAL BANK                                 | 1  | \$178,800.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COAST BANK OF FLORIDA                                 | 1  | \$143,853.19   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA CREDIT UNION                                 | 1  | \$143,054.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA EQUITIES LTD.                                | 2  | \$409,472.06   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA RIVER BANK DBA COLUMBIA RIVER MORTGAGE GROUP | 3  | \$623,968.26   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |    |                |       |   |        |    |   |        |
|--|----|----------------|-------|---|--------|----|---|--------|
| COMMERCIAL STATE BANK  | 4  | \$623,535.82   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY BANK & TRUST CO.                                     | 2  | \$322,391.44   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY BANK OF THE OZARKS, INC.                             | 1  | \$246,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY CREDIT UNION   | 7  | \$1,275,614.32 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY FEDERAL SAVINGS AND LOAN ASSOCIATION OF LITTLE FALLS | 2  | \$362,789.94   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY MORTGAGE FUNDING, LLC                                | 5  | \$995,826.20   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY SECURITY BANK  | 6  | \$1,384,513.50 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY STATE BANK   | 4  | \$629,157.81   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY STATE BANK OF ROCK FALLS                             | 1  | \$169,636.13   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CONNECTICUT RIVER BANK   | 2  | \$301,252.63   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CORTRUST BANK  | 4  | \$707,900.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COUNTRYWIDE MORTGAGE VENTURES, LLC                             | 6  | \$1,360,654.75 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION MORTGAGE CO.                                      | 4  | \$643,111.88   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION MORTGAGE SERVICES, INC.                           | 24 | \$4,055,907.01 | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION OF JOHNSON COUNTY                                 | 1  | \$194,097.13   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION ONE (DBA ONES MORTGAGE)                           | 6  | \$1,111,134.26 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN BANK, N.A.   | 2  | \$545,462.88   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CUNA CREDIT UNION  | 8  | \$1,382,718.63 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DEAN COOPERATIVE BANK  | 2  | \$447,500.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DEDHAM INSTITUTION FOR SAVINGS                                 | 4  | \$686,939.38   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DEERE HARVESTER CREDIT UNION                                   | 1  | \$146,700.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |

|                                     |    |                |       |   |        |    |   |        |
|-------------------------------------|----|----------------|-------|---|--------|----|---|--------|
| DENALI STATE BANK                   | 5  | \$876,408.75   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DENVER PUBLIC SCHOOLS CREDIT UNION  | 1  | \$131,150.88   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DESERT SCHOOLS FEDERAL CREDIT UNION | 2  | \$367,629.88   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DFCU FINANCIAL                      | 13 | \$2,160,337.95 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DIME SAVINGS BANK OF NORWICH        | 2  | \$360,974.44   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DOW LOUISIANA FEDERAL CREDIT UNION  | 1  | \$140,856.19   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DRAPER AND KRAMER MORTGAGE CORP.    | 8  | \$1,554,708.95 | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DUBUQUE BANK AND TRUST COMPANY      | 26 | \$5,060,033.47 | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EAST WEST BANK                      | 2  | \$423,782.25   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EASTERN BANK                        | 1  | \$159,832.94   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EMIGRANT MORTGAGE COMPANY, INC.     | 1  | \$179,816.44   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ESB MORTGAGE COMPANY                | 1  | \$165,600.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ESSEX SAVINGS BANK FSB              | 2  | \$349,621.81   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EVERTRUST BANK                      | 2  | \$346,639.38   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXTRACO MORTGAGE                    | 13 | \$2,046,631.07 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FAA EMPLOYEES CREDIT UNION          | 3  | \$551,718.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FAIRFIELD COUNTY SAVINGS BANK       | 3  | \$589,923.50   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FALL RIVER FIVE CENTS SAVINGS BANK  | 16 | \$3,294,864.57 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARLEY STATE BANK                   | 2  | \$403,074.69   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS AND MERCHANTS TRUST COMPANY | 7  | \$1,249,935.94 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIDELITY DEPOSIT AND DISCOUNT BANK  | 3  | \$482,591.88   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FINANCIAL PARTNERS CREDIT           | 6  | \$1,227,410.01 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | UNION   |    |                |       |   |        |    |   |        |
|  | FIRST ATLANTIC<br>FEDERAL CREDIT<br>UNION                             | 3  | \$504,313.94   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS<br>BANK NA   | 1  | \$315,685.38   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY<br>BANK & TRUST                                       | 1  | \$139,750.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY<br>CREDIT UNION                                       | 1  | \$322,378.75   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST EASTERN<br>MORTGAGE<br>CORPORATION                              | 1  | \$231,900.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL<br>BANK OF OHIO   | 1  | \$178,400.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL<br>CAPITAL BANK   | 26 | \$4,835,276.96 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL<br>SAVINGS AND LOAN<br>ASSN OF LAKE<br>CHARLES          | 1  | \$185,000.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL<br>SAVINGS AND LOAN<br>ASSOCIATION OF<br>CHARLESTON, SC | 1  | \$135,368.25   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL<br>SAVINGS BANK   | 1  | \$172,000.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FINANCIAL<br>BANK   | 6  | \$998,394.07   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FUTURE<br>CREDIT UNION  | 1  | \$136,866.81   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN<br>BANK  | 22 | \$5,894,587.29 | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON<br>HOME LOAN<br>CORPORATION                             | 7  | \$1,220,584.46 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE<br>BANK  | 41 | \$7,322,655.71 | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MERIT<br>MORTGAGE<br>CORPORATION                                | 25 | \$4,484,319.71 | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE<br>COMPANY, L.L.C.                                     | 1  | \$137,750.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE<br>CORPORATION   | 9  | \$1,783,140.95 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK  | 3  | \$454,066.13   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 3  | \$586,539.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                 |       |   |        |    |   |        |
|--|--|----|-----------------|-------|---|--------|----|---|--------|
|  | FIRST NATIONAL BANK & TRUST            |    |                 |       |   |        |    |   |        |
|  | FIRST NATIONAL BANK ALASKA             | 11 | \$2,570,416.57  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY  | 5  | \$951,765.00    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK IN CANNON FALLS    | 1  | \$234,000.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK IN MANITOWOC       | 9  | \$1,609,649.32  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF ALTAVISTA       | 2  | \$359,470.94    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF BAR HARBOR      | 2  | \$462,234.88    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF DANVILLE        | 1  | \$204,000.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF DECATUR         | 1  | \$295,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF DEERWOOD        | 2  | \$359,737.50    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON          | 15 | \$2,659,486.20  | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF MILLSTADT       | 1  | \$262,132.44    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF NORTH EAST      | 2  | \$561,387.81    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA           | 42 | \$7,393,368.99  | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF PLATTEVILLE     | 1  | \$137,000.00    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO        | 6  | \$1,214,007.94  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                       | 61 | \$10,927,208.44 | 1.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST REPUBLIC SAVINGS BANK            | 5  | \$1,317,072.50  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST SOUTHERN NATIONAL BANK           | 5  | \$1,146,900.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST STATE BANK MORTGAGE COMPANY, LLC | 2  | \$409,000.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |     |                 |       |   |        |    |   |        |
|--|--|-----|-----------------|-------|---|--------|----|---|--------|
|  | FIRST UNITED BANK                                  | 2   | \$372,320.75    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST US<br>COMMUNITY CREDIT<br>UNION              | 2   | \$319,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FORT JACKSON<br>FEDERAL CREDIT<br>UNION            | 1   | \$240,754.25    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREEDOM<br>MORTGAGE CORP.                          | 5   | \$1,256,728.38  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                                       | 128 | \$27,727,089.02 | 3.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK  | 12  | \$2,462,545.06  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GARDINER SAVINGS<br>INSTITUTION FSB                | 5   | \$786,353.63    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BANK,<br>F.S.B.                            | 3   | \$628,970.88    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS<br>BANK                           | 8   | \$1,563,784.76  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY<br>MORTGAGE<br>CORPORATION                 | 5   | \$763,261.62    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GOVERNMENT<br>EMPLOYEES CREDIT<br>UNION OF EL PASO | 3   | \$473,971.50    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GRANITE BANK                                       | 16  | \$3,088,278.56  | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREAT LAKES<br>CREDIT UNION                        | 4   | \$736,842.32    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREATER NEVADA<br>MORTGAGE<br>SERVICES             | 4   | \$623,000.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREYLOCK FEDERAL<br>CREDIT UNION                   | 2   | \$390,000.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARDIAN CREDIT<br>UNION                           | 2   | \$289,100.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARDIAN<br>MORTGAGE<br>COMPANY INC.               | 19  | \$4,001,664.85  | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HAMPDEN SAVINGS<br>BANK                            | 2   | \$333,476.01    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANCOCK<br>MORTGAGE<br>COMPANY                     | 4   | \$825,572.56    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANSCOM FEDERAL<br>CREDIT UNION                    | 1   | \$169,217.69    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARRY MORTGAGE<br>COMPANY                          | 4   | \$622,327.62    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARWOOD STREET<br>FUNDING I, LLC                   | 1   | \$129,188.38    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 11  | \$2,699,761.33  | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                     |    |                |       |   |        |    |        |
|--|-------------------------------------|----|----------------|-------|---|--------|----|--------|
|  | HAWAII HOME LOANS, INC.             |    |                |       |   |        |    |        |
|  | HAWAII NATIONAL BANK                | 1  | \$249,745.06   | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTWELL MORTGAGE CORPORATION      | 1  | \$133,245.31   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | HERITAGE BANK AND TRUST             | 1  | \$244,750.19   | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | HERITAGE COMMUNITY BANK             | 1  | \$147,000.00   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | HIBERNIA NATIONAL BANK              | 15 | \$3,020,083.14 | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | HILLTOP NATIONAL BANK               | 1  | \$204,000.00   | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | HIWAY FEDERAL CREDIT UNION          | 12 | \$2,396,573.27 | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK           | 11 | \$1,942,980.08 | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME STAR MORTGAGE SERVICES, LLC    | 1  | \$198,084.19   | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME STATE BANK                     | 1  | \$190,210.44   | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMEFEDERAL BANK                    | 5  | \$958,100.51   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMETOWN BANK                       | 3  | \$612,215.75   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | ILLINOIS NATIONAL BANK              | 5  | \$844,422.94   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | INTEGRITY HOME FUNDING, LLC         | 2  | \$423,356.13   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE      | 1  | \$294,000.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | INVESTORS SAVINGS BANK              | 6  | \$1,385,099.75 | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | IOWA BANKERS MORTGAGE CORPORATION   | 2  | \$267,860.63   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY  | 15 | \$2,770,033.07 | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | IVANHOE FINANCIAL INC.              | 1  | \$277,716.50   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY         | 17 | \$2,762,776.87 | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | JAMES F. MESSINGER AND COMPANY INC. | 1  | \$152,800.00   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  |                                     | 8  | \$1,735,181.83 | 0.23% | 0 | \$0.00 | NA | \$0.00 |

|  |                                       |     |                 |       |   |        |    |   |        |
|--|---------------------------------------|-----|-----------------|-------|---|--------|----|---|--------|
|  | JEANNE DARC CREDIT UNION              |     |                 |       |   |        |    |   |        |
|  | JEFFERSON MORTGAGE SERVICES INC.      | 9   | \$1,802,734.82  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KERN SCHOOLS FEDERAL CREDIT UNION     | 22  | \$3,855,134.52  | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KEY MORTGAGE LINK, INC.               | 1   | \$283,310.81    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KINECTA FEDERAL CREDIT UNION          | 197 | \$41,201,663.17 | 5.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KITSAP COMMUNITY FEDERAL CREDIT UNION | 2   | \$294,190.44    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | L&N FEDERAL CREDIT UNION              | 1   | \$144,887.94    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LA GRANGE STATE BANK                  | 25  | \$4,662,013.40  | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE AREA BANK                        | 2   | \$279,547.56    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST              | 6   | \$1,159,016.81  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE MORTGAGE COMPANY INC.            | 3   | \$562,780.75    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE REGION BANK                      | 1   | \$128,000.00    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKELAND BANK                         | 1   | \$319,681.38    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LANDMARK CREDIT UNION                 | 42  | \$7,642,185.63  | 1.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEA COUNTY STATE BANK                 | 2   | \$444,557.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEADER BANK, N.A.                     | 3   | \$939,657.19    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEADER MORTGAGE COMPANY INC.          | 1   | \$275,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIBERTY BANK FOR SAVINGS              | 1   | \$182,000.00    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIBERTY SAVINGS BANK, FSB             | 15  | \$2,724,640.41  | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIMA SUPERIOR FEDERAL CREDIT UNION    | 2   | \$305,787.87    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LORIMAC CORPORATION                   | 1   | \$320,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK              | 31  | \$7,236,358.15  | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ANGELES POLICE CREDIT UNION       | 4   | \$873,500.00    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |                                       | 6   | \$1,010,448.07  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                      |     |                 |       |   |        |    |   |        |
|--|--------------------------------------|-----|-----------------|-------|---|--------|----|---|--------|
|  | MACHIAS SAVINGS BANK                 |     |                 |       |   |        |    |   |        |
|  | MACON SAVINGS BANK                   | 5   | \$869,049.13    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MAIN STREET FINANCIAL SERVICES CORP  | 4   | \$807,501.51    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARATHON FINANCIAL CORPORATION       | 1   | \$219,770.25    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES        | 9   | \$1,495,682.20  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARQUETTE BANK                       | 2   | \$364,750.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARQUETTE NATIONAL BANK              | 8   | \$1,476,521.76  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MCCLAIN BANK, N.A.                   | 4   | \$620,501.50    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MCHENRY SAVINGS BANK                 | 1   | \$130,188.75    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MECHANICS SAVINGS BANK               | 2   | \$374,725.38    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MEDFORD CO-OPERATIVE BANK            | 4   | \$940,287.31    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MEDWAY COOPERATIVE BANK              | 1   | \$322,700.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MEMBER FIRST MORTGAGE, LLC           | 1   | \$124,872.50    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCANTILE NATIONAL BANK OF INDIANA  | 7   | \$1,441,648.45  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCANTILE TRUST & SAVINGS BANK      | 2   | \$285,843.38    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION | 49  | \$8,428,288.54  | 1.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERIWEST MORTGAGE CORPORATION        | 11  | \$2,182,310.20  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERRILL MERCHANTS BANK               | 4   | \$617,422.88    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | METROBANK                            | 3   | \$592,081.38    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIAMI COUNTY NATIONAL BANK           | 3   | \$587,424.69    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK     | 122 | \$26,405,659.54 | 3.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |                                      | 2   | \$326,800.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                 |       |   |        |    |   |        |
|--|---|----|-----------------|-------|---|--------|----|---|--------|
|  | MID MINNESOTA<br>FEDERAL CREDIT<br>UNION          |    |                 |       |   |        |    |   |        |
|  | MID-ATLANTIC<br>FEDERAL CREDIT<br>UNION           | 4  | \$1,069,463.81  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-STATE BANK                                    | 15 | \$2,904,877.65  | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST<br>COMMUNITY BANK                         | 1  | \$127,447.81    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MILFORD BANK, THE                                 | 4  | \$630,729.81    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MINOTOLA<br>NATIONAL BANK                         | 4  | \$892,901.31    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MISSOULA FEDERAL<br>CREDIT UNION                  | 6  | \$873,866.76    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MITCHELL<br>MORTGAGE<br>COMPANY L.L.C.            | 4  | \$822,641.76    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIZZOU CREDIT<br>UNION                            | 1  | \$195,000.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MONSON SAVINGS<br>BANK                            | 4  | \$818,136.19    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORRIS FEDERAL<br>SAVINGS AND LOAN<br>ASSOCIATION | 2  | \$428,200.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE<br>AMERICA, INC.                         | 64 | \$11,680,168.04 | 1.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE CENTER,<br>LLC                           | 3  | \$484,799.69    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE<br>CLEARING<br>CORPORATION               | 1  | \$149,850.63    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE<br>MARKETS, LLC                          | 2  | \$278,361.38    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MOUNTAIN STATES<br>MORTGAGE<br>CENTERS INC.       | 5  | \$1,021,660.69  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MT. MCKINLEY<br>BANK                              | 1  | \$194,320.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MURRAY FINANCIAL<br>ASSOCIATES INC.               | 2  | \$287,263.69    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE<br>COMPANY    | 1  | \$180,824.06    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE<br>COMPANY -  | 16 | \$3,079,559.12  | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |     |                 |       |   |        |    |   |        |
|--|---------------------------------------|-----|-----------------|-------|---|--------|----|---|--------|
|  | DEDICATED CHANNEL                     |     |                 |       |   |        |    |   |        |
|  | NAVY FEDERAL CREDIT UNION             | 128 | \$26,407,151.14 | 3.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW SOUTH FEDERAL SAVINGS BANK        | 1   | \$129,873.63    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWFIELD NATIONAL BANK                | 2   | \$496,000.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS BANK                  | 13  | \$3,229,101.51  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH SHORE BANK, A CO-OPERATIVE BANK | 2   | \$471,793.50    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHEAST COMMUNITY CREDIT UNION      | 1   | \$209,354.50    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHERN OHIO INVESTMENT COMPANY      | 11  | \$1,838,162.94  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHMARK BANK                        | 2   | \$374,251.50    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWEST FEDERAL CREDIT UNION        | 56  | \$12,318,088.70 | 1.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY         | 26  | \$4,625,871.04  | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORWOOD COOPERATIVE BANK              | 1   | \$140,000.00    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NUMERICA CREDIT UNION                 | 1   | \$147,000.00    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NWA FEDERAL CREDIT UNION              | 5   | \$1,207,172.01  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OAK BANK                              | 3   | \$513,000.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OCEANFIRST BANK                       | 11  | \$2,176,399.51  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ONE UNITED BANK                       | 3   | \$536,114.75    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OREGON FEDERAL CREDIT UNION           | 2   | \$315,233.75    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OREGON TELCO CREDIT UNION             | 2   | \$347,645.13    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ORNL FEDERAL CREDIT UNION             | 1   | \$165,600.00    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PARTNERS BANK                         | 1   | \$234,000.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATELCO CREDIT UNION                  | 4   | \$867,494.06    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PAVILION MORTGAGE                     | 8   | \$1,498,719.94  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |

| COMPANY                                   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| PENNSYLVANIA STATE EMPLOYEES CREDIT UNION | 1  | \$249,295.56   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES BANK, NATIONAL ASSOCIATION        | 1  | \$165,239.19   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES TRUST COMPANY OF ST. ALBANS       | 4  | \$642,071.63   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PFF BANK AND TRUST                        | 1  | \$139,860.63   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PHH MORTGAGE SERVICES CORPORATION         | 2  | \$345,572.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| POLICE AND FIRE FEDERAL CREDIT UNION      | 17 | \$3,153,115.46 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PORT WASHINGTON STATE BANK                | 5  | \$964,496.56   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRIMEBANK                                 | 2  | \$289,058.06   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRIMWEST MORTGAGE CORPORATION             | 12 | \$2,162,085.26 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PROGRESSIVE SAVINGS BANK FSB              | 2  | \$384,416.75   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PUBLIC SERVICE EMPLOYEES CREDIT UNION     | 2  | \$384,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| QUAKER CITY BANK                          | 1  | \$124,878.50   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| REDSTONE FEDERAL CREDIT UNION             | 2  | \$431,467.56   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| REDWOOD CREDIT UNION                      | 2  | \$537,726.75   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| RIDDELL NATIONAL BANK                     | 1  | \$146,713.50   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKLAND FEDERAL CREDIT UNION             | 9  | \$1,856,894.69 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKLAND TRUST COMPANY                    | 3  | \$588,543.75   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKY MOUNTAIN MORTGAGE COMPANY           | 3  | \$510,450.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| S&T BANK                                  | 2  | \$313,818.19   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SABINE STATE BANK AND TRUST COMPANY       | 3  | \$410,691.20   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | SACRAMENTO CREDIT UNION                     | 1  | \$250,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAFE CREDIT UNION                           | 4  | \$758,630.63   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAFEWAY NORTHWEST CENTRAL CREDIT UNION      | 3  | \$553,843.19   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAFEWAY ROCKY MOUNTAIN FEDERAL CREDIT UNION | 3  | \$447,221.87   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS BANK OF DANBURY                     | 1  | \$149,854.19   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS BANK OF MENDOCINO COUNTY            | 4  | \$829,441.38   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SBC MORTGAGE, LLC                           | 5  | \$1,010,472.69 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SCHMIDT MORTGAGE COMPANY                    | 1  | \$143,200.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                        | 33 | \$7,115,737.70 | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECOND NATIONAL BANK OF WARREN              | 4  | \$810,548.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION               | 8  | \$1,464,010.81 | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SHREWSBURY STATE BANK                       | 4  | \$1,062,363.06 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL GROUP                         | 39 | \$7,012,672.02 | 0.93% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOLIDARITY COMMUNITY FEDERAL CREDIT UNION   | 2  | \$382,713.07   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOUND COMMUNITY BANK                        | 1  | \$140,843.75   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPENCER SAVINGS BANK                        | 1  | \$260,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. FRANCIS BANK FSB                        | 24 | \$4,668,777.58 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. JAMES MORTGAGE CORPORATION              | 4  | \$601,533.75   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY             | 6  | \$1,309,813.81 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE                           | 26 | \$4,184,658.95 | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |                |       |   |        |    |   |        |
|--|---|---|----------------|-------|---|--------|----|---|--------|
|  | CORPORATION   |   |                |       |   |        |    |   |        |
|  | STANFORD FEDERAL CREDIT UNION                         | 3 | \$740,600.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STAR FINANCIAL GROUP, INC.                            | 4 | \$936,545.32   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF CROSS PLAINS                            | 3 | \$762,456.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF LACROSSE                                | 1 | \$306,146.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF LINCOLN                                 | 1 | \$133,420.19   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF NEW PRAGUE                              | 3 | \$529,461.44   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF SOUTHERN UTAH                           | 3 | \$584,719.57   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF THE LAKES                               | 6 | \$1,402,355.19 | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE EMPLOYEES CREDIT UNION                          | 7 | \$1,038,139.89 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STERLING SAVINGS BANK                                 | 9 | \$1,846,956.44 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY              | 2 | \$427,663.44   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO               | 1 | \$147,150.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE CITIZENS BANKING COMPANY                          | 1 | \$166,833.75   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE COMMUNITY BANK, A MASSACHUSETTS CO-OPERATIVE BANK | 2 | \$324,684.07   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE GOLDEN 1 CREDIT UNION                             | 9 | \$1,679,422.51 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HONOR STATE BANK                                  | 2 | \$286,000.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HUNTINGTON NATIONAL BANK                          | 1 | \$319,016.38   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE NATIONAL B&T OF SYCAMORE                          | 1 | \$285,000.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE PARK BANK   | 1 | \$231,669.13   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE SUTTON STATE BANK                                 | 3 | \$423,726.38   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIB-THE INDEPENDENT                                   | 2 | \$311,299.38   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | BANKERSBANK                                  |    |                |       |   |        |    |   |        |
|  | TIERONE BANK                                 | 4  | \$683,375.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TINKER FEDERAL CREDIT UNION                  | 1  | \$151,049.44   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES      | 10 | \$1,693,923.32 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOYOTA FEDERAL CREDIT UNION                  | 1  | \$279,721.25   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRANE FEDERAL CREDIT UNION                   | 3  | \$506,615.62   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRAVERSE MORTGAGE CORPORATION                | 7  | \$1,293,312.69 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRAVIS CREDIT UNION                          | 6  | \$1,114,496.20 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUWEST CREDIT UNION                         | 1  | \$137,750.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U OF C FEDERAL CREDIT UNION                  | 4  | \$892,145.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE CORP.                         | 5  | \$975,013.38   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UMPQUA BANK MORTGAGE                         | 12 | \$2,250,874.82 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION BANK                                   | 6  | \$1,043,937.07 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION CENTER NATIONAL BANK                   | 1  | \$225,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION FEDERAL SAVINGS BANK                   | 2  | \$336,659.62   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK                                    | 7  | \$1,336,220.76 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK AND TRUST COMPANY                | 1  | \$211,783.63   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK OF UNION                         | 5  | \$919,141.88   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK, N.A.                            | 1  | \$205,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED CALIFORNIA SYSTEMS INTERNATIONAL INC. | 2  | \$362,189.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED COMMUNITY BANK                        | 17 | \$3,210,091.96 | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED FINANCIAL MORTGAGE CORP.              | 16 | \$3,429,500.83 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED MEMBERS MORTGAGE, LLC                 | 2  | \$301,867.44   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED MORTGAGE COMPANY                      | 4  | \$787,202.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | UNIVERSITY<br>FEDERAL CREDIT<br>UNION         | 1  | \$228,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIVERSITY OF<br>WISCONSIN CREDIT<br>UNION    | 6  | \$1,038,856.00 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY BANK AND<br>TRUST COMPANY              | 1  | \$216,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY NATIONAL<br>BANK                       | 4  | \$822,157.13   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VERITY CREDIT<br>UNION                        | 2  | \$476,900.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VERMONT STATE<br>EMPLOYEES CREDIT<br>UNION    | 1  | \$179,825.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VILLAGE MORTGAGE<br>COMPANY                   | 6  | \$1,110,938.75 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VIRTUALBANK                                   | 5  | \$1,208,595.69 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WARREN FEDERAL<br>CREDIT UNION                | 1  | \$169,027.44   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON<br>CAPITAL MORTGAGE<br>GROUP       | 1  | \$132,400.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON<br>MUTUAL BANK, FA                 | 5  | \$779,078.50   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON STATE<br>EMPLOYEES CREDIT<br>UNION | 28 | \$5,000,098.83 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WAUKESHA STATE<br>BANK                        | 5  | \$1,056,646.88 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WEOKIE CREDIT<br>UNION                        | 5  | \$871,704.20   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WESCOM CREDIT<br>UNION                        | 29 | \$6,858,026.64 | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WESTBOROUGH<br>SAVINGS BANK                   | 1  | \$175,325.25   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WESTCONSIN<br>CREDIT UNION                    | 11 | \$2,099,919.07 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WILLIAMSVILLE<br>STATE BANK AND<br>TRUST      | 3  | \$475,782.31   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WILMINGTON TRUST<br>COMPANY                   | 1  | \$260,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WOODLAND<br>CAPITAL<br>CORPORATION            | 1  | \$236,550.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WORKERS CREDIT<br>UNION                       | 1  | \$245,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |                                       |              |                         |             |          |               |    |          |               |
|--------------|---------------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | WORLD SAVINGS BANK                    | 29           | \$6,128,422.17          | 0.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.        | 5            | \$689,616.56            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | YADKIN VALLEY BANK AND TRUST COMPANY  | 5            | \$773,794.32            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 634          | \$122,890,422.47        | 16.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>3,879</b> | <b>\$755,093,742.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KCJ3    | ADAMS FIRST FINANCIAL INC.            | 1            | \$196,584.69            | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                        | 1            | \$163,772.25            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE CREDIT UNION                | 1            | \$155,500.00            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA         | 2            | \$270,220.00            | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME FUNDING INC.            | 1            | \$147,749.50            | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL       | 2            | \$263,684.44            | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, WICHITA FALLS | 2            | \$474,400.00            | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN SAVINGS BANK, F.S.B.         | 2            | \$424,000.00            | 0.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                        | 7            | \$1,207,313.81          | 1.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.              | 2            | \$302,415.88            | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AURORA FINANCIAL GROUP INC.           | 2            | \$342,436.06            | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK CALUMET, N.A.                    | 1            | \$134,000.00            | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                    | 53           | \$7,424,847.91          | 9.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HANOVER AND TRUST COMPANY     | 2            | \$263,961.50            | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                        | 1            | \$252,700.00            | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF NEWPORT                       | 1            | \$139,870.31            | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF THE CASCADES                  | 1            | \$166,000.00            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BENEFICIAL MUTUAL SAVINGS BANK        | 1            | \$172,900.00            | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BOTTOMLINE MORTGAGE, INC.             | 3            | \$516,155.94            | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |                                     |   |                |       |   |        |    |   |        |
|--|-------------------------------------|---|----------------|-------|---|--------|----|---|--------|
|  | BRIDGEWATER CREDIT UNION            | 1 | \$173,474.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE         | 9 | \$1,870,144.12 | 2.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL PACIFIC MORTGAGE COMPANY    | 1 | \$218,452.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY            | 1 | \$131,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL ONE FEDERAL CREDIT UNION    | 2 | \$320,095.94   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANK & TRUST CO.          | 1 | \$180,000.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANK OF THE OZARKS, INC.  | 1 | \$160,500.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY CREDIT UNION              | 1 | \$133,387.81   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CONNECTICUT RIVER BANK              | 1 | \$130,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CORTRUST BANK                       | 1 | \$133,500.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COUNTRYWIDE MORTGAGE VENTURES, LLC  | 1 | \$250,024.88   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CUNA CREDIT UNION                   | 1 | \$155,851.94   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION | 4 | \$628,238.50   | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DIME SAVINGS BANK OF NORWICH        | 1 | \$238,000.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DRAPER AND KRAMER MORTGAGE CORP.    | 1 | \$275,000.00   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUPAGE NATIONAL BANK                | 1 | \$322,393.75   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EXTRACO MORTGAGE                    | 1 | \$237,774.13   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FINANCIAL PARTNERS CREDIT UNION     | 2 | \$428,582.94   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST ATLANTIC FEDERAL CREDIT UNION | 1 | \$193,444.81   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST EASTERN MORTGAGE CORPORATION  | 4 | \$796,134.88   | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |                                     | 1 | \$265,850.00   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |    |                |       |   |        |    |   |        |
|--|---------------------------------------|----|----------------|-------|---|--------|----|---|--------|
|  | FIRST FEDERAL BANK OF OHIO            |    |                |       |   |        |    |   |        |
|  | FIRST FEDERAL SAVINGS BANK OF AMERICA | 1  | \$149,861.06   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN BANK                   | 3  | \$731,007.63   | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION   | 3  | \$511,549.56   | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                 | 1  | \$138,750.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION      | 1  | \$144,800.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE CORPORATION            | 2  | \$339,500.00   | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF BAR HARBOR     | 1  | \$137,750.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF DEERWOOD       | 1  | \$127,379.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON         | 1  | \$171,344.94   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA          | 1  | \$227,576.50   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO       | 1  | \$192,321.69   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                      | 8  | \$1,531,796.88 | 1.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST REPUBLIC SAVINGS BANK           | 1  | \$322,700.00   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRSTBANK PUERTO RICO                 | 6  | \$1,938,203.52 | 2.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREEDOM MORTGAGE CORP.                | 1  | \$128,700.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                          | 18 | \$3,514,538.47 | 4.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK                           | 4  | \$943,259.50   | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BANK, F.S.B.                  | 1  | \$267,745.69   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK                 | 6  | \$1,128,769.76 | 1.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GRANITE BANK                          | 2  | \$361,025.00   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREATER NEVADA MORTGAGE SERVICES      | 1  | \$142,200.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENWOOD CREDIT UNION                | 3  | \$479,000.00   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                    |   |                |       |   |        |    |   |        |
|--|------------------------------------|---|----------------|-------|---|--------|----|---|--------|
|  | GREYLOCK FEDERAL CREDIT UNION      | 2 | \$399,700.00   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARDIAN MORTGAGE COMPANY INC.     | 2 | \$310,209.06   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUERNSEY BANK FSB                  | 1 | \$207,000.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUILD MORTGAGE COMPANY             | 1 | \$243,789.88   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HERITAGE COMMUNITY BANK            | 1 | \$211,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HIWAY FEDERAL CREDIT UNION         | 1 | \$145,200.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | I-C FEDERAL CREDIT UNION           | 1 | \$130,320.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTEGRITY HOME FUNDING, LLC        | 2 | \$483,000.00   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY | 1 | \$264,954.31   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY        | 5 | \$773,782.01   | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KEY MORTGAGE LINK, INC.            | 1 | \$133,200.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KINECTA FEDERAL CREDIT UNION       | 8 | \$1,752,816.82 | 2.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | L&N FEDERAL CREDIT UNION           | 2 | \$355,267.07   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE MORTGAGE COMPANY INC.         | 2 | \$345,857.06   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEADER MORTGAGE COMPANY INC.       | 1 | \$211,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIBERTY BANK FOR SAVINGS           | 2 | \$638,000.00   | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIBERTY SAVINGS BANK, FSB          | 2 | \$377,641.25   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARATHON FINANCIAL CORPORATION     | 1 | \$138,400.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARQUETTE BANK                     | 1 | \$178,000.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MCCUE MORTGAGE COMPANY, THE        | 1 | \$205,000.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MECHANICS SAVINGS BANK             | 3 | \$526,445.00   | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MEDWAY COOPERATIVE BANK            | 1 | \$179,829.19   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERRILL MERCHANTS BANK             | 3 | \$516,967.25   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |    |                |       |   |        |    |   |        |
|--|----|----------------|-------|---|--------|----|---|--------|
| MERRIMACK COUNTY SAVINGS BANK                    | 6  | \$1,104,400.19 | 1.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK                 | 12 | \$2,462,536.34 | 3.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-STATE BANK                                   | 7  | \$1,797,703.37 | 2.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST COMMUNITY BANK                           | 1  | \$305,000.00   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST LOAN SERVICES INC.                       | 1  | \$160,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AND EQUITY FUNDING CORPORATION DBA MEFC | 2  | \$428,000.00   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE MARKETS, LLC                            | 1  | \$208,815.56   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MOUNTAIN STATES MORTGAGE CENTERS INC.            | 2  | \$480,458.75   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MUTUAL SAVINGS ASSOCIATION FSA                   | 1  | \$150,000.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEW SOUTH FEDERAL SAVINGS BANK                   | 1  | \$129,876.63   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHERN OHIO INVESTMENT COMPANY                 | 1  | \$148,000.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OCEANFIRST BANK                                  | 3  | \$606,344.88   | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PACIFIC NW FEDERAL CREDIT UNION                  | 1  | \$211,803.63   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PAVILION MORTGAGE COMPANY                        | 2  | \$355,000.00   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES BANK                                     | 3  | \$656,282.38   | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES TRUST COMPANY OF ST. ALBANS              | 2  | \$314,600.00   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PHH MORTGAGE SERVICES CORPORATION                | 1  | \$159,052.81   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| QUAKER CITY BANK                                 | 1  | \$207,500.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| REDWOOD CREDIT UNION                             | 3  | \$589,259.00   | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKLAND TRUST COMPANY                           | 1  | \$170,000.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| S&T BANK   | 1  | \$139,995.19   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |                |       |   |        |    |   |        |
|--|---|----------------|-------|---|--------|----|---|--------|
| SEATTLE SAVINGS BANK                         | 1 | \$180,328.69   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SHREWSBURY STATE BANK                        | 1 | \$125,000.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SKY FINANCIAL GROUP                          | 6 | \$1,239,392.25 | 1.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SPENCER SAVINGS BANK                         | 1 | \$143,000.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. FRANCIS BANK FSB                         | 2 | \$346,870.50   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. JAMES MORTGAGE CORPORATION               | 1 | \$255,700.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANDARD BANK AND TRUST COMPANY              | 1 | \$280,000.00   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STAR FINANCIAL GROUP, INC.                   | 2 | \$536,646.19   | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF CROSS PLAINS                   | 1 | \$300,000.00   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF THE LAKES                      | 1 | \$168,000.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE EMPLOYEES CREDIT UNION                 | 1 | \$155,000.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STERLING SAVINGS BANK                        | 1 | \$237,784.81   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUBURBAN MORTGAGE COMPANY OF NEW MEXICO      | 1 | \$138,500.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE PARK BANK                                | 1 | \$224,450.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TRAVERSE MORTGAGE CORPORATION                | 3 | \$463,000.00   | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
| U. S. MORTGAGE CORP.                         | 1 | \$379,672.81   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNION BANK                                   | 4 | \$907,363.94   | 1.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNION FEDERAL SAVINGS BANK                   | 3 | \$626,500.00   | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNIONBANK                                    | 1 | \$226,700.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED BANK OF UNION                         | 1 | \$139,500.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED CALIFORNIA SYSTEMS INTERNATIONAL INC. | 1 | \$138,500.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| VALLEY MORTGAGE COMPANY INC.                 | 1 | \$298,166.81   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | VERMONT STATE<br>EMPLOYEES CREDIT<br>UNION | 3          | \$435,077.89           | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VIRTUALBANK                                | 1          | \$239,454.44           | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT<br>UNION                     | 4          | \$1,024,662.45         | 1.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTERLY SAVINGS<br>BANK                   | 2          | \$329,933.06           | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTSTAR<br>MORTGAGE<br>CORPORATION        | 1          | \$181,705.38           | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST<br>COMPANY                | 1          | \$322,700.00           | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS<br>BANK                      | 4          | \$859,934.75           | 1.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WRIGHT-PATT<br>CREDIT UNION, INC.          | 1          | \$136,000.00           | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                | 95         | \$17,878,672.21        | 20.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>436</b> | <b>\$82,320,365.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |    |          |               |
| 31376KCK0    | AMERICAN SAVINGS<br>BANK, F.S.B.           | 16         | \$3,271,682.22         | 8.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                             | 1          | \$163,981.13           | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                             | 3          | \$744,595.25           | 1.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF<br>LANCASTER<br>COUNTY NA          | 1          | \$154,405.44           | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK-FUND STAFF<br>FEDERAL CREDIT<br>UNION | 1          | \$288,880.63           | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BAXTER CREDIT<br>UNION                     | 1          | \$132,974.19           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BETHPAGE FEDERAL<br>CREDIT UNION           | 2          | \$347,000.00           | 0.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BLUE BALL<br>NATIONAL BANK                 | 2          | \$271,957.06           | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CAMBRIDGE<br>SAVINGS BANK                  | 17         | \$3,296,374.46         | 8.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CREDIT UNION ONE<br>(DBA ONES<br>MORTGAGE) | 1          | \$146,998.13           | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CROWN BANK, N.A.                           | 1          | \$124,522.50           | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DESERT SCHOOLS<br>FEDERAL CREDIT<br>UNION  | 4          | \$567,759.13           | 1.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EXTRACO<br>MORTGAGE                        | 1          | \$249,045.00           | 0.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 3          | \$653,960.50           | 1.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|                                       |    |                |        |   |        |    |   |        |
|---------------------------------------|----|----------------|--------|---|--------|----|---|--------|
| FIDELITY DEPOSIT AND DISCOUNT BANK    |    |                |        |   |        |    |   |        |
| FINANCIAL PARTNERS CREDIT UNION       | 3  | \$718,748.63   | 1.79%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN CREDIT UNION           | 1  | \$125,510.56   | 0.31%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HAWAIIAN BANK                   | 6  | \$1,256,314.70 | 3.13%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HERITAGE FINANCIAL CORPORATION  | 2  | \$374,748.57   | 0.93%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE BANK                 | 5  | \$962,957.07   | 2.4%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK AND TRUST COMPANY | 7  | \$1,473,730.51 | 3.67%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                      | 1  | \$151,419.31   | 0.38%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST TECHNOLOGY CREDIT UNION         | 7  | \$1,323,857.14 | 3.3%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRSTBANK PUERTO RICO                 | 3  | \$742,969.44   | 1.85%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FULTON BANK                           | 2  | \$324,754.63   | 0.81%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BANK, F.S.B.                  | 2  | \$519,492.44   | 1.29%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARDIAN MORTGAGE COMPANY INC.        | 1  | \$149,500.00   | 0.37%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUILD MORTGAGE COMPANY                | 4  | \$677,803.32   | 1.69%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HAWAII HOME LOANS, INC.               | 1  | \$167,351.50   | 0.42%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HAWAII NATIONAL BANK                  | 2  | \$332,953.19   | 0.83%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HIWAY FEDERAL CREDIT UNION            | 53 | \$8,719,770.48 | 21.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FEDERAL SAVINGS BANK             | 1  | \$321,454.44   | 0.8%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| KINECTA FEDERAL CREDIT UNION          | 1  | \$218,844.13   | 0.54%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ATLANTIC FEDERAL CREDIT UNION     | 1  | \$140,000.00   | 0.35%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST LOAN SERVICES INC.            | 2  | \$461,430.63   | 1.15%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MITCHELL MORTGAGE                     | 1  | \$199,236.00   | 0.5%   | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |                                    |            |                        |             |          |               |          |               |
|--------------|------------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | COMPANY L.L.C.                     |            |                        |             |          |               |          |               |
|              | NEWTOWN SAVINGS BANK               | 2          | \$297,000.00           | 0.74%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NWA FEDERAL CREDIT UNION           | 3          | \$548,180.44           | 1.36%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ONE UNITED BANK                    | 1          | \$240,186.63           | 0.6%        | 0        | \$0.00        | NA       | \$0.00        |
|              | PEOPLES BANK                       | 1          | \$193,289.63           | 0.48%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE SERVICES CORPORATION  | 6          | \$1,087,990.20         | 2.71%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PRIMEWEST MORTGAGE CORPORATION     | 1          | \$207,205.44           | 0.52%       | 0        | \$0.00        | NA       | \$0.00        |
|              | RIDDELL NATIONAL BANK              | 2          | \$271,835.94           | 0.68%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ROCKLAND FEDERAL CREDIT UNION      | 1          | \$174,440.06           | 0.43%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SAFE CREDIT UNION                  | 1          | \$149,427.00           | 0.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SAVINGS BANK OF MENDOCINO COUNTY   | 1          | \$130,000.00           | 0.32%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SOUND COMMUNITY BANK               | 2          | \$258,800.00           | 0.64%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ST. MARYS BANK                     | 5          | \$754,684.07           | 1.88%       | 0        | \$0.00        | NA       | \$0.00        |
|              | STANFORD FEDERAL CREDIT UNION      | 1          | \$193,207.38           | 0.48%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE FIRST NATIONAL BANK OF BERWICK | 1          | \$163,214.50           | 0.41%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE NATIONAL BANK OF INDIANAPOLIS  | 1          | \$322,700.00           | 0.8%        | 0        | \$0.00        | NA       | \$0.00        |
|              | THE TRADERS NATIONAL BANK          | 1          | \$170,000.00           | 0.42%       | 0        | \$0.00        | NA       | \$0.00        |
|              | U.S. BANK N.A.                     | 1          | \$196,894.19           | 0.49%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VIRTUALBANK                        | 9          | \$1,948,241.08         | 4.85%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESCOM CREDIT UNION                | 1          | \$141,658.06           | 0.35%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESTBANK                           | 4          | \$940,622.51           | 2.34%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.    | 1          | \$287,896.00           | 0.72%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                        | 8          | \$1,719,299.69         | 4.27%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                                    | <b>214</b> | <b>\$40,173,755.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376KCL8    | 1ST 2ND MORTGAGE COMPANY OF NEW    | 5          | \$960,775.00           | 0.55%       | 0        | \$0.00        | NA       | \$0.00        |

|  | JERSEY, INC.                          |    |                |       |   |        |    |   |        |
|--|---------------------------------------|----|----------------|-------|---|--------|----|---|--------|
|  | ABACUS FEDERAL SAVINGS BANK           | 2  | \$464,280.25   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ACACIA FEDERAL SAVINGS BANK           | 1  | \$207,719.94   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ADVANTAGE BANK                        | 3  | \$629,061.13   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AEA FEDERAL CREDIT UNION              | 1  | \$174,197.69   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ALASKA USA FEDERAL CREDIT UNION       | 9  | \$1,821,706.18 | 1.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ALPINE BANK OF ILLINOIS               | 2  | \$379,167.44   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMARILLO NATIONAL BANK                | 4  | \$641,237.95   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICA FIRST FEDERAL CREDIT UNION    | 13 | \$2,009,623.44 | 1.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN BANK, N.A.                   | 2  | \$448,200.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN NATIONAL BANK, TERRELL       | 2  | \$455,176.13   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN SAVINGS BANK                 | 1  | \$135,242.06   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN SAVINGS BANK, F.S.B.         | 4  | \$571,500.00   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ANCHORBANK FSB                        | 4  | \$807,855.37   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ANHEUSER-BUSCH EMPLOYEES CREDIT UNION | 1  | \$212,800.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ASSOCIATED MORTGAGE INC.              | 24 | \$4,250,866.65 | 2.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AUBURNBANK                            | 5  | \$763,804.56   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AURORA FINANCIAL GROUP INC.           | 1  | \$251,574.88   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCORPSOUTH BANK                     | 14 | \$2,543,867.64 | 1.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF HAWAII                        | 7  | \$1,966,946.82 | 1.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF NEWPORT                       | 2  | \$484,343.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF STANLY                        | 1  | \$155,920.56   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF THE CASCADES                  | 3  | \$573,644.81   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK-FUND STAFF FEDERAL CREDIT UNION  | 7  | \$1,400,929.50 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BAXTER CREDIT UNION                   | 3  | \$559,736.88   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | BETHPAGE FEDERAL CREDIT UNION                         | 1  | \$161,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLUE BALL NATIONAL BANK                               | 7  | \$1,229,989.45 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOTTOMLINE MORTGAGE, INC.                             | 1  | \$270,982.31   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE                           | 1  | \$321,517.69   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUSEY BANK  | 2  | \$316,651.13   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPE COD FIVE CENTS SAVINGS BANK                      | 4  | \$628,742.13   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER, L.L.C.                                | 2  | \$306,672.25   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CARROLLTON BANK                                       | 1  | \$230,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL BANK OF PROVO                                 | 1  | \$288,500.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY                              | 12 | \$2,139,310.95 | 1.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL STATE BANK                                    | 1  | \$240,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHELSEA GROTON SAVINGS BANK                           | 1  | \$200,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS BANK OF CAMPBELL COUNTY                      | 1  | \$138,950.25   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA CREDIT UNION                                 | 3  | \$666,496.95   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA RIVER BANK DBA COLUMBIA RIVER MORTGAGE GROUP | 3  | \$716,930.25   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCIAL BANK OF TEXAS, N.A.                        | 1  | \$154,226.81   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANK & TRUST CO.                            | 1  | \$187,250.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANK OF THE OZARKS, INC.                    | 1  | \$130,500.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY CREDIT UNION                                | 1  | \$127,775.13   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY MORTGAGE FUNDING, LLC                       | 1  | \$128,300.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY SECURITY BANK                               | 1  | \$129,518.69   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.                  | 7  | \$1,124,445.26 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |    |                 |       |   |        |    |   |        |
|---|----|-----------------|-------|---|--------|----|---|--------|
| CREDIT UNION OF JOHNSON COUNTY                      | 1  | \$129,513.63    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION ONE (DBA ONES MORTGAGE)                | 1  | \$127,531.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CUNA CREDIT UNION                                   | 2  | \$298,212.00    | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DEAN COOPERATIVE BANK                               | 1  | \$140,000.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DENALI STATE BANK                                   | 2  | \$318,850.38    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DESERT SCHOOLS FEDERAL CREDIT UNION                 | 39 | \$6,063,010.78  | 3.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DFCU FINANCIAL                                      | 10 | \$1,599,708.26  | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DRAPER AND KRAMER MORTGAGE CORP.                    | 1  | \$184,200.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DUBUQUE BANK AND TRUST COMPANY                      | 5  | \$846,548.44    | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EAST WEST BANK                                      | 59 | \$11,621,505.09 | 6.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXTRACO MORTGAGE                                    | 3  | \$415,830.50    | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FAIRFIELD COUNTY SAVINGS BANK                       | 1  | \$184,810.50    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMINGTON SAVINGS BANK                             | 1  | \$130,829.56    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIDELITY DEPOSIT AND DISCOUNT BANK                  | 2  | \$253,205.44    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FINANCIAL PARTNERS CREDIT UNION                     | 6  | \$1,234,987.88  | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST ATLANTIC FEDERAL CREDIT UNION                 | 2  | \$433,561.88    | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL CAPITAL BANK                          | 6  | \$1,094,775.01  | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSN OF LAKE CHARLES | 1  | \$134,998.31    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK OF EASTERN OHIO          | 1  | \$177,347.81    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FINANCIAL BANK                                | 4  | \$692,482.69    | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HAWAIIAN BANK                                 | 5  | \$1,241,980.32  | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |    |                 |       |   |        |    |   |        |
|--|----|-----------------|-------|---|--------|----|---|--------|
| FIRST INTERSTATE BANK                        | 18 | \$3,198,969.52  | 1.83% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MERIT MORTGAGE CORPORATION             | 9  | \$1,630,365.20  | 0.93% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE COMPANY, L.L.C.               | 1  | \$128,527.38    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE CORPORATION                   | 1  | \$253,956.25    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK ALASKA                   | 10 | \$2,254,597.82  | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK AND TRUST COMPANY        | 3  | \$505,211.25    | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF DEERWOOD              | 1  | \$199,259.50    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF HARTFORD              | 1  | \$124,840.88    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF MT. PULASKI           | 1  | \$228,000.00    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF OMAHA                 | 5  | \$958,283.14    | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF WATERLOO              | 1  | \$149,449.25    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                             | 15 | \$2,797,084.44  | 1.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST REPUBLIC SAVINGS BANK                  | 3  | \$920,400.00    | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORT BLISS FEDERAL CREDIT UNION CUSO         | 1  | \$139,481.63    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORT JACKSON FEDERAL CREDIT UNION            | 1  | \$149,438.75    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREEDOM MORTGAGE CORP.                       | 3  | \$601,493.19    | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                                 | 62 | \$12,014,882.30 | 6.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BANK, F.S.B.                         | 2  | \$304,734.00    | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                        | 6  | \$1,135,666.70  | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY MORTGAGE CORPORATION                 | 1  | \$153,185.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 1  | \$134,424.13    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                     |    |                |       |   |        |    |   |        |
|--|-------------------------------------|----|----------------|-------|---|--------|----|---|--------|
|  | GRANITE BANK                        | 3  | \$477,226.50   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENPOINT MORTGAGE FUNDING, INC.   | 1  | \$138,950.19   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREYLOCK FEDERAL CREDIT UNION       | 2  | \$643,035.38   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARDIAN MORTGAGE COMPANY INC.      | 3  | \$694,950.00   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANCOCK MORTGAGE COMPANY            | 1  | \$157,500.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARRY MORTGAGE COMPANY              | 2  | \$354,080.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARWOOD STREET FUNDING I, LLC       | 1  | \$295,253.69   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HIBERNIA NATIONAL BANK              | 5  | \$1,003,638.56 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HICKORY POINT BANK AND TRUST, FSB   | 1  | \$143,860.19   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HIWAY FEDERAL CREDIT UNION          | 17 | \$2,906,831.34 | 1.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK           | 5  | \$876,179.56   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME SAVINGS BANK OF ALBEMARLE SSB  | 1  | \$128,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STATE BANK                     | 1  | \$130,380.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEAMERICAN MORTGAGE CORPORATION   | 1  | \$250,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEFEDERAL BANK                    | 1  | \$288,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTREET BANK                     | 1  | \$233,731.38   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ILLINOIS NATIONAL BANK              | 3  | \$680,745.38   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IOWA BANKERS MORTGAGE CORPORATION   | 2  | \$279,800.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY  | 2  | \$305,037.19   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY         | 1  | \$150,204.25   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JAMES F. MESSINGER AND COMPANY INC. | 1  | \$136,786.31   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |                                     | 3  | \$512,980.25   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | JEFFERSON<br>MORTGAGE<br>SERVICES INC.     |    |                |       |   |        |    |   |        |
|  | KEY MORTGAGE<br>LINK, INC.                 | 1  | \$172,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KINECTA FEDERAL<br>CREDIT UNION            | 31 | \$6,178,454.11 | 3.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | L&N FEDERAL<br>CREDIT UNION                | 11 | \$1,573,816.19 | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LA GRANGE STATE<br>BANK                    | 2  | \$289,524.63   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE AREA BANK                             | 1  | \$322,000.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK<br>& TRUST                | 2  | \$509,303.94   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE MORTGAGE<br>COMPANY INC.              | 1  | \$151,642.38   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LANDMARK CREDIT<br>UNION                   | 17 | \$3,027,601.76 | 1.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEADER BANK, N.A.                          | 2  | \$457,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEADER MORTGAGE<br>COMPANY INC.            | 2  | \$541,885.44   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIMA SUPERIOR<br>FEDERAL CREDIT<br>UNION   | 2  | \$344,773.13   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS<br>NATIONAL BANK                | 19 | \$4,187,626.47 | 2.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LYONS MORTGAGE<br>SERVICES, INC.           | 1  | \$322,700.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MAIN STREET<br>FINANCIAL<br>SERVICES CORP  | 1  | \$142,690.63   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARINE BANK<br>MORTGAGE<br>SERVICES        | 1  | \$160,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARQUETTE<br>NATIONAL BANK                 | 1  | \$253,069.38   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCANTILE BANK<br>AND TRUST FSB           | 1  | \$180,287.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION | 6  | \$1,117,772.00 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERIWEST<br>MORTGAGE<br>CORPORATION        | 2  | \$315,000.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERRILL<br>MERCHANTS BANK                  | 1  | \$160,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIAMI COUNTY<br>NATIONAL BANK              | 2  | \$284,463.13   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |   |                |       |   |        |    |   |        |
|--|--|---|----------------|-------|---|--------|----|---|--------|
|  | MID-ATLANTIC<br>FEDERAL CREDIT<br>UNION                                  | 6 | \$1,099,020.38 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-STATE BANK   | 6 | \$1,182,149.19 | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST<br>COMMUNITY BANK  | 1 | \$197,274.56   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST<br>FINANCIAL CREDIT<br>UNION                                     | 1 | \$245,995.38   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST LOAN<br>SERVICES INC.  | 2 | \$361,956.44   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MONSON SAVINGS<br>BANK   | 2 | \$382,099.87   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE<br>AMERICA, INC.  | 3 | \$554,270.56   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE<br>CLEARING<br>CORPORATION                                      | 1 | \$156,325.13   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE<br>COMPANY -<br>DEDICATED<br>CHANNEL | 4 | \$675,732.69   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS<br>BANK  | 4 | \$778,222.81   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN<br>MORTGAGE<br>COMPANY                                      | 4 | \$781,392.44   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NWA FEDERAL<br>CREDIT UNION  | 7 | \$1,142,647.45 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OAK BANK   | 4 | \$794,050.00   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD FORT BANKING<br>COMPANY  | 1 | \$172,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OREGON FEDERAL<br>CREDIT UNION   | 2 | \$314,800.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ORNL FEDERAL<br>CREDIT UNION   | 1 | \$129,281.81   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PENNSYLVANIA<br>STATE EMPLOYEES<br>CREDIT UNION                          | 1 | \$157,010.38   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK   | 1 | \$183,285.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK,<br>NATIONAL<br>ASSOCIATION                                 | 1 | \$205,600.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PFF BANK AND<br>TRUST  | 1 | \$158,625.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1 | \$182,223.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | PHH MORTGAGE SERVICES CORPORATION         |    |                |       |   |        |    |   |        |
|  | PORT WASHINGTON STATE BANK                | 1  | \$140,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMWEST MORTGAGE CORPORATION             | 2  | \$295,350.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PUBLIC SERVICE EMPLOYEES CREDIT UNION     | 2  | \$365,200.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND FEDERAL CREDIT UNION             | 4  | \$823,027.69   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND TRUST COMPANY                    | 1  | \$322,000.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKY MOUNTAIN MORTGAGE COMPANY           | 1  | \$173,700.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | S&T BANK                                  | 1  | \$154,800.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS INSTITUTE                         | 1  | \$157,500.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SBC MORTGAGE, LLC                         | 1  | \$163,399.13   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                      | 3  | \$498,500.13   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECOND NATIONAL BANK OF WARREN            | 1  | \$127,738.19   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION             | 1  | \$139,481.63   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SHREWSBURY STATE BANK                     | 1  | \$201,259.88   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL GROUP                       | 13 | \$2,358,253.25 | 1.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOLIDARITY COMMUNITY FEDERAL CREDIT UNION | 1  | \$141,338.88   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOUND COMMUNITY BANK                      | 2  | \$351,265.06   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOUTHWEST AIRLINES FEDERAL CREDIT UNION   | 1  | \$130,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. MARYS BANK                            | 17 | \$2,755,803.26 | 1.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION             | 4  | \$657,954.38   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANFORD FEDERAL CREDIT UNION             | 5  | \$1,204,016.50 | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | STAR FINANCIAL GROUP, INC.                            | 1 | \$147,955.88 | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF NEW PRAGUE                              | 1 | \$167,072.56 | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE EMPLOYEES CREDIT UNION                          | 2 | \$316,455.69 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STERLING SAVINGS BANK                                 | 5 | \$670,084.07 | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY              | 2 | \$403,355.13 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO               | 1 | \$128,000.00 | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE COMMUNITY BANK, A MASSACHUSETTS CO-OPERATIVE BANK | 1 | \$250,000.00 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HONOR STATE BANK                                  | 2 | \$617,700.00 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE SUTTON STATE BANK                                 | 1 | \$170,000.00 | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIB-THE INDEPENDENT BANKERSBANK                       | 2 | \$335,455.38 | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TINKER FEDERAL CREDIT UNION                           | 1 | \$134,500.13 | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES               | 4 | \$619,716.69 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUWEST CREDIT UNION                                  | 1 | \$171,705.19 | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U OF C FEDERAL CREDIT UNION                           | 2 | \$288,738.75 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U.S. BANK N.A.  | 1 | \$206,337.31 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UMPQUA BANK MORTGAGE                                  | 1 | \$174,345.25 | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION FEDERAL SAVINGS BANK                            | 2 | \$348,734.57 | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK   | 1 | \$135,000.00 | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED COMMUNITY BANK                                 | 2 | \$411,473.69 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED FINANCIAL MORTGAGE CORP.                       | 4 | \$703,811.62 | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 3 | \$650,850.12 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |            |                         |             |          |               |    |          |               |
|--------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | UNITED MORTGAGE COMPANY                                |            |                         |             |          |               |    |          |               |
|              | UNIVERSITY OF WISCONSIN CREDIT UNION                   | 2          | \$362,277.25            | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VALLEY NATIONAL BANK                                   | 7          | \$1,386,334.51          | 0.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VERITY CREDIT UNION                                    | 3          | \$504,104.13            | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VILLAGE MORTGAGE COMPANY                               | 1          | \$180,927.63            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VIRTUALBANK  | 2          | \$315,717.13            | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WARREN FEDERAL CREDIT UNION                            | 1          | \$209,230.56            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION                | 13         | \$2,309,802.68          | 1.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON TRUST BANK                                  | 3          | \$643,674.19            | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAUKESHA STATE BANK                                    | 3          | \$696,177.19            | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEOKIE CREDIT UNION                                    | 2          | \$297,144.01            | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION                                    | 10         | \$2,027,108.70          | 1.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTBANK   | 1          | \$160,000.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                                | 3          | \$471,278.81            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY                               | 1          | \$240,107.69            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                                     | 12         | \$2,327,460.08          | 1.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.                        | 5          | \$991,033.82            | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | YADKIN VALLEY BANK AND TRUST COMPANY                   | 4          | \$694,367.38            | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 75         | \$13,815,042.84         | 7.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>944</b> | <b>\$175,190,488.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KCM6    | ARVEST MORTGAGE COMPANY                                | 13         | \$2,291,100.00          | 12.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENDANT MORTGAGE CORPORATION DBA PHH MORTGAGE SERVICES | 51         | \$10,266,414.82         | 54.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | CORPORATION                                    |            |                        |             |          |               |    |          |               |
|              | CRESCENT MORTGAGE SERVICES                     | 5          | \$905,000.00           | 4.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FRANKLIN BANK, SSB                             | 2          | \$442,144.30           | 2.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEOWNERS MORTGAGE ENTERPRISES INC.           | 2          | \$298,400.00           | 1.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NEXSTAR DEDICATED CHANNEL                      | 2          | \$387,900.00           | 2.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK                                     | 1          | \$136,000.00           | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS STATE BANK                               | 1          | \$160,126.00           | 0.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (DEDICATED CHANNEL) | 18         | \$2,957,653.75         | 15.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                    | 5          | \$976,502.52           | 5.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>100</b> | <b>\$18,821,241.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |    |          |               |
| 31376KCN4    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC.   | 2          | \$445,629.88           | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABACUS FEDERAL SAVINGS BANK                    | 2          | \$231,571.31           | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                                 | 3          | \$415,611.50           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE CREDIT UNION                         | 1          | \$123,555.13           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION                | 4          | \$612,376.69           | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                        | 1          | \$152,842.63           | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                         | 1          | \$122,997.69           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION             | 3          | \$561,447.69           | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA                  | 3          | \$578,000.00           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME FUNDING INC.                     | 1          | \$116,000.00           | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION             | 5          | \$751,487.82           | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK,                        | 1          | \$129,135.00           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |                                       |    |                |       |   |        |    |   |        |
|--|---------------------------------------|----|----------------|-------|---|--------|----|---|--------|
|  | TERRELL                               |    |                |       |   |        |    |   |        |
|  | AMERICAN NATIONAL BANK, WICHITA FALLS | 1  | \$250,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN SAVINGS BANK, F.S.B.         | 1  | \$266,031.94   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERIHOME MORTGAGE CORPORATION        | 1  | \$119,560.31   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ANCHORBANK FSB                        | 4  | \$506,665.44   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ANHEUSER-BUSCH EMPLOYEES CREDIT UNION | 1  | \$118,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ASSOCIATED MORTGAGE INC.              | 20 | \$3,132,668.78 | 2.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ATHOL-CLINTON CO-OPERATIVE BANK       | 1  | \$147,469.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AUBURNBANK                            | 1  | \$122,150.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AURORA FINANCIAL GROUP INC.           | 4  | \$814,635.50   | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCORPSOUTH BANK                     | 6  | \$845,671.20   | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK CALUMET, N.A.                    | 2  | \$301,608.94   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF HAWAII                        | 2  | \$506,549.31   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF NEWPORT                       | 6  | \$1,051,663.13 | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF STANLY                        | 1  | \$222,540.25   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF THE CASCADES                  | 1  | \$120,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANKILLINOIS                          | 1  | \$140,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BAXTER CREDIT UNION                   | 2  | \$263,583.94   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLUE BALL NATIONAL BANK               | 2  | \$545,016.81   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRIDGEWATER SAVINGS BANK              | 1  | \$172,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BROCKTON CREDIT UNION                 | 3  | \$599,348.20   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE           | 1  | \$149,456.13   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUSEY BANK                            | 1  | \$152,334.81   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPE COD FIVE CENTS SAVINGS BANK      | 5  | \$991,135.88   | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER, L.L.C.                | 10 | \$1,948,205.94 | 1.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CARROLLTON BANK                       | 1  | \$123,555.13   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|                                       |    |                |       |   |        |    |   |        |
|---------------------------------------|----|----------------|-------|---|--------|----|---|--------|
| CENTRAL MORTGAGE COMPANY              | 1  | \$119,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHELSEA GROTON SAVINGS BANK           | 2  | \$267,043.07   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITADEL FEDERAL CREDIT UNION          | 1  | \$140,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITY NATIONAL BANK OF SULPHUR SPRINGS | 1  | \$116,546.81   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITYWIDE BANK                         | 1  | \$137,549.50   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY STATE BANK                  | 1  | \$190,400.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CORNERSTONE BANK                      | 1  | \$149,456.13   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COTTAGE SAVINGS BANK                  | 2  | \$269,528.63   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION MORTGAGE SERVICES, INC.  | 1  | \$117,788.81   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN BANK, N.A.                      | 1  | \$319,283.25   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CUMANET, LLC                          | 1  | \$138,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DEDHAM INSTITUTION FOR SAVINGS        | 2  | \$470,027.01   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DESERT SCHOOLS FEDERAL CREDIT UNION   | 23 | \$3,332,035.02 | 2.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DFCU FINANCIAL                        | 1  | \$119,569.50   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| DIME SAVINGS BANK OF NORWICH          | 1  | \$219,227.25   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DOW CHEMICAL EMPLOYEES CREDIT UNION   | 4  | \$705,246.81   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DUBUQUE BANK AND TRUST COMPANY        | 3  | \$515,261.00   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DURANT BANK AND TRUST COMPANY         | 1  | \$221,510.81   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EAGLE BANK                            | 1  | \$150,000.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EAST WEST BANK                        | 5  | \$929,305.07   | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EVERTRUST BANK                        | 1  | \$116,380.94   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXTRACO MORTGAGE                      | 6  | \$1,159,708.96 | 0.93% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FAA EASTERN REGIONAL FCU              | 1  | \$164,088.88   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMINGTON SAVINGS BANK               | 13 | \$2,031,158.66 | 1.62% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |    |                 |        |   |        |    |   |        |
|--|----|-----------------|--------|---|--------|----|---|--------|
| FIRST AMERICAN INTERNATIONAL BANK          | 1  | \$240,000.00    | 0.19%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST ATLANTIC FEDERAL CREDIT UNION        | 2  | \$292,031.69    | 0.23%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL CAPITAL BANK                 | 1  | \$175,264.94    | 0.14%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK OF EASTERN OHIO | 1  | \$267,028.31    | 0.21%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FUTURE CREDIT UNION                  | 3  | \$580,900.94    | 0.46%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HAWAIIAN BANK                        | 3  | \$411,125.82    | 0.33%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE BANK                      | 4  | \$608,557.44    | 0.49%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MERIT MORTGAGE CORPORATION           | 12 | \$2,008,293.58  | 1.61%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE COMPANY, L.L.C.             | 1  | \$134,510.50    | 0.11%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE CORPORATION                 | 3  | \$422,756.44    | 0.34%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF DANVILLE            | 4  | \$546,450.13    | 0.44%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF OMAHA               | 7  | \$1,240,207.00  | 0.99%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF QUITMAN             | 1  | \$220,000.00    | 0.18%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                           | 14 | \$2,820,780.90  | 2.26%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST REPUBLIC SAVINGS BANK                | 4  | \$995,400.00    | 0.8%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST STATE BANK MORTGAGE COMPANY, LLC     | 2  | \$340,401.19    | 0.27%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST TECHNOLOGY CREDIT UNION              | 6  | \$1,005,177.13  | 0.8%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST UNITED BANK                          | 1  | \$124,546.81    | 0.1%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORT BLISS FEDERAL CREDIT UNION            | 1  | \$248,400.00    | 0.2%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREEDOM MORTGAGE CORP.                     | 4  | \$738,816.75    | 0.59%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                               | 91 | \$15,645,223.49 | 12.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FULTON BANK                                | 2  | \$301,901.44    | 0.24%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BANK, F.S.B.                       | 3  | \$506,855.76    | 0.41%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|                                    |    |                 |       |   |        |    |   |        |
|------------------------------------|----|-----------------|-------|---|--------|----|---|--------|
| GATEWAY BUSINESS BANK              | 7  | \$1,097,124.56  | 0.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GRANITE BANK                       | 6  | \$919,563.31    | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREAT LAKES CREDIT UNION           | 1  | \$124,750.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREATER NEVADA MORTGAGE SERVICES   | 2  | \$304,354.25    | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUILD MORTGAGE COMPANY             | 4  | \$607,997.76    | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HAWAII HOME LOANS, INC.            | 1  | \$160,422.38    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HIBERNIA NATIONAL BANK             | 4  | \$664,376.89    | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HICKORY POINT BANK AND TRUST, FSB  | 2  | \$270,640.00    | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HIWAY FEDERAL CREDIT UNION         | 14 | \$2,076,549.58  | 1.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMEAMERICAN MORTGAGE CORPORATION  | 1  | \$195,290.38    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMEFEDERAL BANK                   | 3  | \$513,000.00    | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| I-C FEDERAL CREDIT UNION           | 1  | \$115,000.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| INDEPENDENT BANK CORPORATION       | 1  | \$144,285.94    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| INTEGRITY HOME FUNDING, LLC        | 1  | \$265,000.00    | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| INTERNATIONAL BANK OF COMMERCE     | 1  | \$120,607.75    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| IOWA BANKERS MORTGAGE CORPORATION  | 1  | \$149,456.13    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IOWA STATE BANK                    | 1  | \$118,319.44    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IRWIN UNION BANK AND TRUST COMPANY | 3  | \$509,668.38    | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IVANHOE FINANCIAL INC.             | 3  | \$432,674.75    | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES B. NUTTER AND COMPANY        | 2  | \$245,810.32    | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| KEYSTONE SAVINGS BANK              | 1  | \$114,578.63    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| KINECTA FEDERAL CREDIT UNION       | 63 | \$11,457,627.72 | 9.16% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |   |              |       |   |        |    |   |        |
|---|---|--------------|-------|---|--------|----|---|--------|
| KITSAP COMMUNITY<br>FEDERAL CREDIT<br>UNION | 1 | \$180,343.75 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| L&N FEDERAL<br>CREDIT UNION                 | 2 | \$285,382.57 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA GRANGE STATE<br>BANK                     | 1 | \$269,041.50 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE FOREST BANK<br>& TRUST                 | 2 | \$451,367.63 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE MORTGAGE<br>COMPANY INC.               | 2 | \$262,800.00 | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT<br>UNION                    | 1 | \$120,000.00 | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ALAMOS<br>NATIONAL BANK                 | 3 | \$758,664.56 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAIN STREET<br>FINANCIAL<br>SERVICES CORP   | 1 | \$116,372.06 | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAJOR MORTGAGE                              | 1 | \$173,147.06 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARINE BANK<br>MORTGAGE<br>SERVICES         | 1 | \$166,294.88 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARQUETTE<br>NATIONAL BANK                  | 2 | \$390,598.63 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MECHANICS<br>SAVINGS BANK                   | 2 | \$403,563.63 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCANTILE<br>NATIONAL BANK OF<br>INDIANA   | 2 | \$239,546.81 | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCANTILE TRUST<br>& SAVINGS BANK          | 1 | \$137,111.50 | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION  | 5 | \$801,490.07 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERIWEST<br>MORTGAGE<br>CORPORATION         | 1 | \$188,912.56 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRILL<br>MERCHANTS BANK                   | 3 | \$420,700.00 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRIMACK<br>COUNTY SAVINGS<br>BANK         | 4 | \$591,379.31 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA<br>FEDERAL SAVINGS<br>BANK      | 1 | \$132,493.31 | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-STATE BANK                              | 3 | \$477,069.94 | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST LOAN<br>SERVICES INC.               | 3 | \$433,765.81 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | MINOTOLA NATIONAL BANK                                    | 1  | \$150,000.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIZZOU CREDIT UNION                                       | 1  | \$124,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MONSON SAVINGS BANK                                       | 2  | \$298,921.31   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE CENTER, LLC                                      | 1  | \$239,129.88   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MOUNTAIN STATES MORTGAGE CENTERS INC.                     | 1  | \$151,996.88   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MUTUAL SAVINGS AND LOAN ASSOCIATION                       | 1  | \$244,111.75   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MUTUAL SAVINGS ASSOCIATION FSA                            | 1  | \$124,390.25   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY                     | 5  | \$678,177.76   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 15 | \$2,145,701.51 | 1.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS BANK                                      | 1  | \$176,371.63   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHERN OHIO INVESTMENT COMPANY                          | 2  | \$287,800.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                             | 7  | \$1,109,581.63 | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORWOOD COOPERATIVE BANK                                  | 1  | \$130,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NUMERICA CREDIT UNION                                     | 1  | \$177,354.63   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OAK TRUST AND SAVINGS BANK                                | 1  | \$150,400.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ONE UNITED BANK   | 2  | \$330,579.94   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OREGON FEDERAL CREDIT UNION                               | 1  | \$142,426.63   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PAWTUCKET CREDIT UNION                                    | 37 | \$5,534,654.36 | 4.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PENNSYLVANIA STATE EMPLOYEES CREDIT UNION                 | 2  | \$275,015.51   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| PEOPLES BANK,<br>NATIONAL<br>ASSOCIATION  | 1  | \$167,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES TRUST<br>COMPANY OF ST.<br>ALBANS | 2  | \$288,536.13   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PFF BANK AND<br>TRUST                     | 1  | \$121,902.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PHH MORTGAGE<br>SERVICES<br>CORPORATION   | 1  | \$164,652.63   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PORT WASHINGTON<br>STATE BANK             | 1  | \$151,000.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| REDWOOD CREDIT<br>UNION                   | 2  | \$512,500.00   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKLAND<br>FEDERAL CREDIT<br>UNION       | 1  | \$192,619.44   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKLAND TRUST<br>COMPANY                 | 1  | \$120,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| S&T BANK                                  | 1  | \$234,000.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAVINGS BANK OF<br>DANBURY                | 2  | \$362,081.38   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAVINGS BANK OF<br>MENDOCINO<br>COUNTY    | 1  | \$120,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SCOTIABANK OF<br>PUERTO RICO              | 1  | \$199,282.50   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SEATTLE SAVINGS<br>BANK                   | 8  | \$1,180,866.51 | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SHREWSBURY STATE<br>BANK                  | 1  | \$137,800.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SKY FINANCIAL<br>GROUP                    | 13 | \$2,001,342.58 | 1.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SPENCER SAVINGS<br>BANK                   | 1  | \$135,512.06   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. ANNES CREDIT<br>UNION                 | 1  | \$172,379.31   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. JAMES<br>MORTGAGE<br>CORPORATION      | 2  | \$368,658.50   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. MARYS BANK                            | 3  | \$416,562.70   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANDARD BANK<br>AND TRUST<br>COMPANY     | 1  | \$167,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANDARD<br>MORTGAGE<br>CORPORATION       | 2  | \$252,934.12   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | STAR FINANCIAL GROUP, INC.                            | 1 | \$147,741.06 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF LACROSSE                                | 2 | \$304,200.00 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF THE LAKES                               | 2 | \$490,733.25 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE CENTRAL CREDIT UNION                            | 1 | \$123,300.00 | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE EMPLOYEES CREDIT UNION                          | 2 | \$275,004.32 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STERLING SAVINGS BANK                                 | 3 | \$561,926.75 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY              | 2 | \$463,314.06 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SWAIN MORTGAGE COMPANY                                | 1 | \$142,800.00 | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE BRANCH BANKING AND TRUST COMPANY                  | 1 | \$144,479.75 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE COMMUNITY BANK, A MASSACHUSETTS CO-OPERATIVE BANK | 1 | \$144,000.00 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE FIRST NATIONAL BANK                               | 1 | \$118,364.69 | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HONOR STATE BANK                                  | 1 | \$137,898.19 | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE SUTTON STATE BANK                                 | 1 | \$149,000.00 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIERONE BANK  | 1 | \$127,496.06 | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRANE FEDERAL CREDIT UNION                            | 2 | \$256,517.75 | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRAVERSE MORTGAGE CORPORATION                         | 2 | \$291,026.38 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRAVIS CREDIT UNION                                   | 1 | \$198,784.25 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE CORP.                                  | 3 | \$542,800.00 | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK   | 1 | \$132,333.50 | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED COMMUNITY BANK                                 | 2 | \$355,392.26 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED MORTGAGE COMPANY                               | 1 | \$120,362.00 | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIVERSITY OF WISCONSIN CREDIT                        | 2 | \$285,531.07 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |            |                         |             |          |               |    |          |               |
|--------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | UNION  |            |                         |             |          |               |    |          |               |
|              | VIRTUALBANK  | 1          | \$246,873.06            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION                            | 3          | \$391,350.44            | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON TRUST BANK  | 1          | \$240,724.06            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAUKESHA STATE BANK  | 1          | \$247,599.00            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION  | 11         | \$1,742,795.58          | 1.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTBANK   | 1          | \$233,000.00            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION  | 1          | \$269,021.06            | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY   | 2          | \$424,254.50            | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK   | 3          | \$487,234.07            | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 51         | \$8,063,370.26          | 6.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>756</b> | <b>\$125,226,867.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KCP9    | ARVEST MORTGAGE COMPANY  | 12         | \$1,813,200.00          | 5.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENDANT MORTGAGE CORPORATION DBA PHH MORTGAGE SERVICES CORPORATION | 104        | \$17,005,537.38         | 55.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE SERVICES   | 6          | \$922,150.00            | 2.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FRANKLIN BANK, SSB   | 3          | \$480,667.40            | 1.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEOWNERS MORTGAGE ENTERPRISES INC.                               | 3          | \$493,500.00            | 1.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NEXSTAR DEDICATED CHANNEL  | 3          | \$506,600.00            | 1.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK   | 3          | \$658,700.00            | 2.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (DEDICATED CHANNEL)                     | 50         | \$7,663,873.94          | 24.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 7          | \$1,324,821.88          | 4.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>191</b> | <b>\$30,869,050.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |           |                        |             |          |               |    |          |               |
|--------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31376KCR5    | ARVEST MORTGAGE COMPANY  | 8         | \$1,516,650.00         | 12.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENDANT MORTGAGE CORPORATION DBA PHH MORTGAGE SERVICES CORPORATION | 13        | \$2,513,701.44         | 20.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE SERVICES   | 12        | \$2,025,750.00         | 16.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY RESIDENTIAL LENDING, INC.                                 | 1         | \$130,000.00           | 1.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEOWNERS MORTGAGE ENTERPRISES INC.                               | 2         | \$346,700.00           | 2.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.   | 2         | \$409,811.00           | 3.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK   | 1         | \$200,000.00           | 1.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (DEDICATED CHANNEL)                     | 20        | \$3,593,926.57         | 29.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 6         | \$1,268,240.00         | 10.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>65</b> | <b>\$12,004,779.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KCS3    | ARVEST MORTGAGE COMPANY  | 81        | \$14,729,100.00        | 12.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENDANT MORTGAGE CORPORATION DBA PHH MORTGAGE SERVICES CORPORATION | 354       | \$70,007,583.15        | 57.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE SERVICES   | 58        | \$11,983,650.00        | 9.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FRANKLIN BANK, SSB   | 7         | \$1,279,971.44         | 1.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEOWNERS MORTGAGE ENTERPRISES INC.                               | 13        | \$2,471,154.44         | 2.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NEXSTAR DEDICATED CHANNEL  | 4         | \$870,600.00           | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.   | 1         | \$127,253.19           | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |            |                         |             |          |               |    |          |               |
|--------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | SAFE CREDIT UNION  | 1          | \$180,447.65            | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK   | 6          | \$1,209,449.00          | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS STATE BANK   | 1          | \$207,100.00            | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.   | 4          | \$768,155.00            | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (DEDICATED CHANNEL)                     | 77         | \$14,321,067.38         | 11.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 18         | \$3,297,467.75          | 2.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>625</b> | <b>\$121,452,999.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KCT1    | ARVEST MORTGAGE COMPANY  | 15         | \$3,169,850.00          | 6.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENDANT MORTGAGE CORPORATION DBA PHH MORTGAGE SERVICES CORPORATION | 166        | \$36,247,916.12         | 78.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE SERVICES   | 5          | \$936,150.00            | 2.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FRANKLIN BANK, SSB   | 1          | \$134,554.65            | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEOWNERS MORTGAGE ENTERPRISES INC.                               | 2          | \$429,200.00            | 0.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NEXSTAR DEDICATED CHANNEL  | 1          | \$241,481.82            | 0.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SAFE CREDIT UNION  | 3          | \$558,800.48            | 1.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK   | 1          | \$300,000.00            | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS STATE BANK   | 1          | \$189,262.00            | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.   | 1          | \$257,000.00            | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                                      | 1          | \$299,644.50            | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (DEDICATED CHANNEL)                     | 16         | \$2,970,788.88          | 6.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 4          | \$716,607.98            | 1.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>217</b> | <b>\$46,451,256.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TLH7    | ARCS COMMERCIAL MORTGAGE   | 1          | \$13,000,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  | COMPANY, L.P.                                  |          |                        |             |          |               |          |               |
|--------------|--|--|----------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |  | <b>1</b> | <b>\$13,000,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TR40    |  | ARBOR<br>COMMERCIAL<br>MORTGAGE, LLC           | 1        | \$1,498,670.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$1,498,670.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TR57    |  | ARBOR<br>COMMERCIAL<br>MORTGAGE, LLC           | 1        | \$2,038,465.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$2,038,465.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TR81    |  | ARBOR<br>COMMERCIAL<br>MORTGAGE, LLC           | 1        | \$2,348,158.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$2,348,158.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TRA6    |  | GREYSTONE<br>SERVICING<br>CORPORATION INC.     | 1        | \$3,174,077.63         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$3,174,077.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TSJ6    |  | ARBOR<br>COMMERCIAL<br>MORTGAGE, LLC           | 1        | \$609,467.00           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$609,467.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TSK3    |  | ARBOR<br>COMMERCIAL<br>MORTGAGE, LLC           | 1        | \$689,397.00           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$689,397.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TSM9    |  | ARBOR<br>COMMERCIAL<br>MORTGAGE, LLC           | 1        | \$639,441.00           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$639,441.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TSP2    |  | BERKSHIRE<br>MORTGAGE FINANCE<br>L.P.          | 1        | \$6,000,000.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$6,000,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TST4    |  | GREEN PARK<br>FINANCIAL LIMITED<br>PARTNERSHIP | 1        | \$3,400,000.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$3,400,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |  |  |          |                        |             |          |               |    |          |               |
|--------------|--|--|----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31377TSU1    |  | GREEN PARK<br>FINANCIAL LIMITED<br>PARTNERSHIP | 1        | \$1,100,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$1,100,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TSV9    |  | ARBOR<br>COMMERCIAL<br>MORTGAGE, LLC           | 1        | \$2,088,226.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$2,088,226.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TSW7    |  | GMAC COMMERCIAL<br>MORTGAGE<br>CORPORATION     | 4        | \$13,083,648.78        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>4</b> | <b>\$13,083,648.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TSZ0    |  | ARCS COMMERCIAL<br>MORTGAGE<br>COMPANY, L.P.   | 1        | \$4,150,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$4,150,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TT22    |  | CAPRI CAPITAL DUS,<br>LLC                      | 1        | \$5,750,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$5,750,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TT48    |  | CAPRI CAPITAL DUS,<br>LLC                      | 1        | \$515,000.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$515,000.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TTB2    |  | COLLATERAL<br>MORTGAGE<br>CAPITAL, LLC         | 1        | \$2,482,723.08         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$2,482,723.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TTD8    |  | ARBOR<br>COMMERCIAL<br>MORTGAGE, LLC           | 1        | \$1,650,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$1,650,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TTF3    |  | GMAC COMMERCIAL<br>MORTGAGE<br>CORPORATION     | 1        | \$10,190,370.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$10,190,370.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TTH9    |  | GMAC COMMERCIAL<br>MORTGAGE<br>CORPORATION     | 1        | \$7,992,614.52         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |          |                        |             |          |               |    |          |               |
|--------------|--|---|----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |   | <b>1</b> | <b>\$7,992,614.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TTR7    |  | PW FUNDING INC.                         | 1        | \$2,300,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b> | <b>\$2,300,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TTW6    |  | ARCS COMMERCIAL MORTGAGE COMPANY, L.P.  | 1        | \$3,000,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b> | <b>\$3,000,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TU38    |  | RED MORTGAGE CAPITAL, INC.              | 1        | \$38,400,000.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b> | <b>\$38,400,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TUB0    |  | GMAC COMMERCIAL MORTGAGE CORPORATION    | 1        | \$16,450,000.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b> | <b>\$16,450,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TUF1    |  | MIDLAND MORTGAGE INVESTMENT CORPORATION | 4        | \$12,472,000.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>4</b> | <b>\$12,472,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TUG9    |  | MIDLAND MORTGAGE INVESTMENT CORPORATION | 2        | \$15,600,000.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>2</b> | <b>\$15,600,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TUH7    |  | PRUDENTIAL MULTIFAMILY MORTGAGE INC.    | 1        | \$12,000,000.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b> | <b>\$12,000,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TUP9    |  | GMAC COMMERCIAL MORTGAGE CORPORATION    | 1        | \$4,725,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b> | <b>\$4,725,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TUQ7    |  | REILLY MORTGAGE CAPITAL CORPORATION     | 1        | \$3,700,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b> | <b>\$3,700,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TUR5    |  |   | 1        | \$2,000,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                       |             |          |               |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
|              |  | ARCS COMMERCIAL MORTGAGE COMPANY, L.P.   |           |                       |             |          |               |          |               |
| <b>Total</b> |  |  | <b>1</b>  | <b>\$2,000,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TUS3    |  | BERKSHIRE MORTGAGE FINANCE L.P.          | 1         | \$765,924.07          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b>  | <b>\$765,924.07</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TUV6    |  | CAPRI CAPITAL DUS, LLC                   | 1         | \$2,754,000.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b>  | <b>\$2,754,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TUW4    |  | MIDLAND MORTGAGE INVESTMENT CORPORATION  | 1         | \$560,000.00          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b>  | <b>\$560,000.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TUY0    |  | BERKSHIRE MORTGAGE FINANCE L.P.          | 1         | \$8,200,000.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b>  | <b>\$8,200,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TUZ7    |  | GREEN PARK FINANCIAL LIMITED PARTNERSHIP | 1         | \$4,125,000.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b>  | <b>\$4,125,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31377TVA1    |  | REILLY MORTGAGE CAPITAL CORPORATION      | 1         | \$4,640,000.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>1</b>  | <b>\$4,640,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31388RQN0    |  | WACHOVIA MORTGAGE CORPORATION            | 22        | \$4,315,310.95        | 89.87%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                              | 2         | \$486,500.00          | 10.13%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>24</b> | <b>\$4,801,810.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31388VEE4    |  | KB HOME MORTGAGE COMPANY                 | 7         | \$993,109.61          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>7</b>  | <b>\$993,109.61</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31388VEF1    |  |  | 6         | \$1,030,539.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                                   |           |                       |             |          |               |          |               |
|--------------|--|-----------------------------------|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
|              |  | KB HOME MORTGAGE COMPANY          |           |                       |             |          |               |          |               |
| <b>Total</b> |  |                                   | <b>6</b>  | <b>\$1,030,539.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390NK43    |  | WACHOVIA MORTGAGE CORPORATION     | 11        | \$2,297,420.77        | 40.83%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                       | 14        | \$3,328,935.82        | 59.17%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>25</b> | <b>\$5,626,356.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390WV33    |  | PHH MORTGAGE SERVICES CORPORATION | 26        | \$5,594,764.60        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>26</b> | <b>\$5,594,764.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390WVE9    |  | PHH MORTGAGE SERVICES CORPORATION | 5         | \$1,119,844.20        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>5</b>  | <b>\$1,119,844.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390WVM1    |  | PHH MORTGAGE SERVICES CORPORATION | 11        | \$1,952,053.71        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>11</b> | <b>\$1,952,053.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390WVN9    |  | PHH MORTGAGE SERVICES CORPORATION | 14        | \$3,009,256.47        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>14</b> | <b>\$3,009,256.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390WVP4    |  | PHH MORTGAGE SERVICES CORPORATION | 17        | \$3,418,096.20        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>17</b> | <b>\$3,418,096.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390WVR0    |  | PHH MORTGAGE SERVICES CORPORATION | 23        | \$3,328,791.48        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>23</b> | <b>\$3,328,791.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390WVS8    |  | PHH MORTGAGE SERVICES CORPORATION | 21        | \$3,509,148.98        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>21</b> | <b>\$3,509,148.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390WVT6    |  |                                   | 5         | \$1,156,413.92        | 100%        | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                                   |            |                        |             |          |               |          |               |
|--------------|--|-----------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | PHH MORTGAGE SERVICES CORPORATION |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                                   | <b>5</b>   | <b>\$1,156,413.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390WVU3    |  | PHH MORTGAGE SERVICES CORPORATION | 17         | \$3,447,513.92         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>17</b>  | <b>\$3,447,513.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390WVV1    |  | PHH MORTGAGE SERVICES CORPORATION | 97         | \$16,385,169.94        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>97</b>  | <b>\$16,385,169.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390WVW9    |  | PHH MORTGAGE SERVICES CORPORATION | 21         | \$3,293,444.31         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>21</b>  | <b>\$3,293,444.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390WVX7    |  | PHH MORTGAGE SERVICES CORPORATION | 78         | \$12,757,183.73        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>78</b>  | <b>\$12,757,183.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31390WVZ2    |  | PHH MORTGAGE SERVICES CORPORATION | 9          | \$2,392,395.70         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>9</b>   | <b>\$2,392,395.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31391E4K4    |  | WASHINGTON MUTUAL BANK, FA        | 342        | \$42,932,397.71        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>342</b> | <b>\$42,932,397.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31391E4L2    |  | WASHINGTON MUTUAL BANK, FA        | 382        | \$50,043,941.81        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>382</b> | <b>\$50,043,941.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31391E4M0    |  | WASHINGTON MUTUAL BANK, FA        | 205        | \$24,718,909.36        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>205</b> | <b>\$24,718,909.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31391E4N8    |  | WASHINGTON MUTUAL BANK, FA        | 43         | \$4,600,077.48         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>43</b>  | <b>\$4,600,077.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31391E4P3    |  |                                   | 51         | \$7,030,331.25         | 100%        | 0        | \$0.00        | NA       | \$0.00        |

|              |  |  |           |                        |             |          |               |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | WASHINGTON<br>MUTUAL BANK, FA          |           |                        |             |          |               |          |               |
| <b>Total</b> |  |  | <b>51</b> | <b>\$7,030,331.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31391JGT1    |  | FIRST MERIT<br>MORTGAGE<br>CORPORATION | 62        | \$6,362,099.49         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>62</b> | <b>\$6,362,099.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31400CM84    |  | MI FINANCIAL<br>CORPORATION            | 54        | \$11,681,544.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>54</b> | <b>\$11,681,544.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31400CM92    |  | MI FINANCIAL<br>CORPORATION            | 59        | \$11,390,850.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>59</b> | <b>\$11,390,850.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31400CNA8    |  | MI FINANCIAL<br>CORPORATION            | 7         | \$1,238,900.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>7</b>  | <b>\$1,238,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31400EA26    |  | TCF MORTGAGE<br>CORPORATION            | 13        | \$2,067,118.00         | 59.74%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 7         | \$1,393,330.83         | 40.26%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>20</b> | <b>\$3,460,448.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31400EA34    |  | TCF MORTGAGE<br>CORPORATION            | 10        | \$1,153,400.30         | 29%         | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 19        | \$2,823,624.80         | 71%         | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>29</b> | <b>\$3,977,025.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31400EA42    |  | TCF MORTGAGE<br>CORPORATION            | 25        | \$2,094,767.23         | 66.33%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 13        | \$1,063,557.78         | 33.67%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>38</b> | <b>\$3,158,325.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31400EA59    |  | TCF MORTGAGE<br>CORPORATION            | 27        | \$4,108,235.00         | 54.15%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 20        | \$3,477,935.13         | 45.85%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>47</b> | <b>\$7,586,170.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31400EA67    |  | TCF MORTGAGE<br>CORPORATION            | 2         | \$282,029.17           | 10.32%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 12        | \$2,449,642.22         | 89.68%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$2,731,671.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31400EA75    |  |  | 3         | \$516,788.46           | 43.05%      | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                             |            |                        |             |          |               |    |          |               |
|--------------|--|-----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | TCF MORTGAGE CORPORATION    |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                 | 4          | \$683,590.00           | 56.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>7</b>   | <b>\$1,200,378.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400EA83    |  | TCF MORTGAGE CORPORATION    | 30         | \$4,301,481.90         | 55.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                 | 20         | \$3,390,467.30         | 44.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>50</b>  | <b>\$7,691,949.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400EA91    |  | TCF MORTGAGE CORPORATION    | 14         | \$1,673,509.30         | 92.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                 | 2          | \$136,711.84           | 7.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>16</b>  | <b>\$1,810,221.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400EAZ3    |  | TCF MORTGAGE CORPORATION    | 34         | \$4,741,880.16         | 26.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                 | 75         | \$13,280,153.81        | 73.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>109</b> | <b>\$18,022,033.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400EBA7    |  | TCF MORTGAGE CORPORATION    | 16         | \$2,112,427.04         | 43.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                 | 20         | \$2,731,485.80         | 56.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>36</b>  | <b>\$4,843,912.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400EBC3    |  | TCF MORTGAGE CORPORATION    | 25         | \$2,595,650.00         | 80.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                 | 5          | \$630,500.00           | 19.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>30</b>  | <b>\$3,226,150.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400EBD1    |  | TCF MORTGAGE CORPORATION    | 11         | \$1,440,670.00         | 77.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                 | 4          | \$420,806.54           | 22.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>15</b>  | <b>\$1,861,476.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400FCR6    |  | THE LEADER MORTGAGE COMPANY | 1          | \$93,481.41            | 1.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                 | 78         | \$5,472,831.68         | 98.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>79</b>  | <b>\$5,566,313.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400FCX3    |  | THE LEADER MORTGAGE COMPANY | 1          | \$107,967.61           | 2.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                 | 59         | \$4,239,187.41         | 97.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>60</b>  | <b>\$4,347,155.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31400FCY1    |  | Unavailable  | 67         | \$5,312,147.73         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>67</b>  | <b>\$5,312,147.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400FCZ8    |  | Unavailable  | 39         | \$3,456,678.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>39</b>  | <b>\$3,456,678.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400GY90    |  | Unavailable  | 15         | \$2,512,443.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>15</b>  | <b>\$2,512,443.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400GZB4    |  | PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE CAPITAL<br>RESOURCES, LLC | 6          | \$717,850.00           | 7.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 54         | \$8,552,121.35         | 92.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>60</b>  | <b>\$9,269,971.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400PED3    |  | RATE ONE HOME<br>LOANS INC.                                    | 7          | \$1,003,074.18         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>7</b>   | <b>\$1,003,074.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400PEE1    |  | RATE ONE HOME<br>LOANS INC.                                    | 11         | \$1,305,598.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,305,598.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400S4M8    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION                            | 5          | \$609,567.60           | 54.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 5          | \$507,419.32           | 45.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b>  | <b>\$1,116,986.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400TVW4    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC.                            | 11         | \$1,074,850.00         | 5.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 201        | \$19,786,565.29        | 94.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>212</b> | <b>\$20,861,415.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400TVX2    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC.                            | 24         | \$2,398,510.33         | 19.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 99         | \$9,693,118.33         | 80.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>123</b> | <b>\$12,091,628.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400TVY0    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC.                            | 7          | \$685,626.26           | 25.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 20         | \$1,959,244.14         | 74.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>27</b>  | <b>\$2,644,870.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                     |           |                        |             |          |               |    |          |               |
|--------------|-------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31400TYM3    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 58        | \$6,633,075.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>58</b> | <b>\$6,633,075.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400TYN1    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 78        | \$11,280,863.70        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>78</b> | <b>\$11,280,863.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UL51    | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 4         | \$305,200.00           | 24.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 14        | \$939,146.43           | 75.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>18</b> | <b>\$1,244,346.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UL69    | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 5         | \$260,664.97           | 9.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 46        | \$2,548,037.14         | 90.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>51</b> | <b>\$2,808,702.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UL77    | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 8         | \$433,450.28           | 10.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 69        | \$3,869,574.76         | 89.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>77</b> | <b>\$4,303,025.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UL85    | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 9         | \$482,203.90           | 22.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 35        | \$1,652,109.99         | 77.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>44</b> | <b>\$2,134,313.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UL93    | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 5         | \$256,959.56           | 25.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 16        | \$755,238.91           | 74.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>21</b> | <b>\$1,012,198.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMA9    | Unavailable                         | 32        | \$3,060,461.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>32</b> | <b>\$3,060,461.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMB7    | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 4         | \$410,648.79           | 8.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |

## Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |                               |           |                       |             |          |               |    |          |               |
|--------------|--|-------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                   | 44        | \$4,197,684.86        | 91.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>48</b> | <b>\$4,608,333.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMC5    |  | ABN AMRO MORTGAGE GROUP, INC. | 9         | \$855,450.00          | 14.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 53        | \$4,881,311.43        | 85.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>62</b> | <b>\$5,736,761.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMD3    |  | ABN AMRO MORTGAGE GROUP, INC. | 8         | \$718,250.00          | 28.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 19        | \$1,784,965.80        | 71.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>27</b> | <b>\$2,503,215.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UME1    |  | ABN AMRO MORTGAGE GROUP, INC. | 3         | \$589,416.09          | 57.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 2         | \$438,700.00          | 42.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>5</b>  | <b>\$1,028,116.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMF8    |  | ABN AMRO MORTGAGE GROUP, INC. | 2         | \$501,925.24          | 45.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 4         | \$600,595.16          | 54.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>6</b>  | <b>\$1,102,520.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMG6    |  | Unavailable                   | 15        | \$2,428,706.28        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>15</b> | <b>\$2,428,706.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMH4    |  | Unavailable                   | 7         | \$1,017,481.67        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>7</b>  | <b>\$1,017,481.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMJ0    |  | ABN AMRO MORTGAGE GROUP, INC. | 3         | \$652,300.00          | 33.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 9         | \$1,301,466.35        | 66.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>12</b> | <b>\$1,953,766.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMK7    |  | ABN AMRO MORTGAGE GROUP, INC. | 8         | \$832,791.51          | 53.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 9         | \$731,984.12          | 46.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>17</b> | <b>\$1,564,775.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UML5    |  | ABN AMRO MORTGAGE GROUP,      | 3         | \$472,769.21          | 15.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |           |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | INC.                                |           |                        |             |          |               |    |          |               |
|              |  | Unavailable                         | 15        | \$2,565,589.58         | 84.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>18</b> | <b>\$3,038,358.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |
| 31400UMM3    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 1         | \$152,150.53           | 3.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 27        | \$3,836,188.12         | 96.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>28</b> | <b>\$3,988,338.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |
| 31400UMN1    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 8         | \$1,070,790.96         | 15.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 34        | \$5,914,952.33         | 84.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>42</b> | <b>\$6,985,743.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |
| 31400UMP6    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 5         | \$819,716.29           | 36.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 9         | \$1,433,188.12         | 63.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>14</b> | <b>\$2,252,904.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |
| 31400UMQ4    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 10        | \$713,683.05           | 48.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 6         | \$745,461.45           | 51.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>16</b> | <b>\$1,459,144.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |
| 31401K5E1    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 75        | \$13,503,414.07        | 89.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 11        | \$1,559,686.37         | 10.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>86</b> | <b>\$15,063,100.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |
| 31401K5F8    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 43        | \$7,991,902.30         | 82.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 9         | \$1,729,672.08         | 17.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>52</b> | <b>\$9,721,574.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |
| 31401LF24    |  | BANK ONE,N.A.                       | 19        | \$1,154,836.11         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>19</b> | <b>\$1,154,836.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |
| 31401LF32    |  | BANK ONE,N.A.                       | 20        | \$1,973,836.83         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>20</b> | <b>\$1,973,836.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |
| 31401LF40    |  | BANK ONE,N.A.                       | 12        | \$2,187,429.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                         |             |          |               |    |          |               |
|--------------|--|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>12</b>  | <b>\$2,187,429.41</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31401LF57    |  | BANK ONE,N.A.                          | 24         | \$4,057,319.09          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>24</b>  | <b>\$4,057,319.09</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31401LFX6    |  | BANK ONE,N.A.                          | 27         | \$4,593,022.81          | 95.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 1          | \$229,709.68            | 4.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>28</b>  | <b>\$4,822,732.49</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31401LFY4    |  | BANK ONE,N.A.                          | 16         | \$2,586,777.28          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>16</b>  | <b>\$2,586,777.28</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31401LFZ1    |  | BANK ONE,N.A.                          | 18         | \$1,184,527.45          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>18</b>  | <b>\$1,184,527.45</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31401PBM5    |  | Unavailable                            | 627        | \$100,589,744.07        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>627</b> | <b>\$100,589,744.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31401PBN3    |  | Unavailable                            | 219        | \$31,113,984.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>219</b> | <b>\$31,113,984.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31401PBP8    |  | Unavailable                            | 30         | \$3,876,518.74          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>30</b>  | <b>\$3,876,518.74</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31401PBQ6    |  | Unavailable                            | 32         | \$4,875,994.91          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>32</b>  | <b>\$4,875,994.91</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31401XDQ7    |  | SALEM FIVE<br>MORTGAGE<br>COMPANY, LLC | 50         | \$9,501,798.67          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>50</b>  | <b>\$9,501,798.67</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31401XDS3    |  | SALEM FIVE<br>MORTGAGE<br>COMPANY, LLC | 26         | \$4,507,660.44          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>26</b>  | <b>\$4,507,660.44</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402A3D6    |  | RATE ONE HOME<br>LOANS INC.            | 11         | \$1,987,794.71          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,987,794.71</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402A3E4    |  | RATE ONE HOME<br>LOANS INC.            | 13         | \$1,986,114.80          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>13</b>  | <b>\$1,986,114.80</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402A3K0    |  |  | 7          | \$995,925.28            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                       |             |          |               |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
|              |  | RATE ONE HOME<br>LOANS INC.              |           |                       |             |          |               |          |               |
| <b>Total</b> |  |  | <b>7</b>  | <b>\$995,925.28</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402A3L8    |  | RATE ONE HOME<br>LOANS INC.              | 6         | \$996,885.29          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>6</b>  | <b>\$996,885.29</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402A3M6    |  | RATE ONE HOME<br>LOANS INC.              | 7         | \$1,495,500.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>7</b>  | <b>\$1,495,500.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402A3N4    |  | RATE ONE HOME<br>LOANS INC.              | 14        | \$2,371,550.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$2,371,550.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402A3P9    |  | RATE ONE HOME<br>LOANS INC.              | 11        | \$1,518,206.16        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>11</b> | <b>\$1,518,206.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402A3Q7    |  | RATE ONE HOME<br>LOANS INC.              | 9         | \$1,259,410.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>  | <b>\$1,259,410.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402BJH8    |  | INDEPENDENT BANK<br>CORPORATION          | 22        | \$2,431,798.86        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>22</b> | <b>\$2,431,798.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402BJJ4    |  | INDEPENDENT BANK<br>CORPORATION          | 11        | \$1,353,654.16        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>11</b> | <b>\$1,353,654.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402BJK1    |  | INDEPENDENT BANK<br>CORPORATION          | 14        | \$1,568,271.27        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$1,568,271.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402BJL9    |  | INDEPENDENT BANK<br>CORPORATION          | 14        | \$1,949,700.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$1,949,700.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402BMM3    |  | Unavailable                              | 4         | \$283,059.79          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>4</b>  | <b>\$283,059.79</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402BN59    |  | GUARANTY<br>RESIDENTIAL<br>LENDING, INC. | 79        | \$15,101,177.09       | 51.99%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                              | 74        | \$13,943,721.16       | 48.01%      | 0        | \$0.00        | NA       | \$0.00        |

|              |  |  |            |                        |             |          |               |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |  | <b>153</b> | <b>\$29,044,898.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402BPF5    |  | GUARANTY<br>RESIDENTIAL<br>LENDING, INC. | 47         | \$9,283,003.23         | 55.76%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                              | 39         | \$7,364,454.87         | 44.24%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>86</b>  | <b>\$16,647,458.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402BPP3    |  | Unavailable                              | 5          | \$951,232.51           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>5</b>   | <b>\$951,232.51</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402EKP2    |  | RBC CENTURA BANK                         | 25         | \$3,865,017.59         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>25</b>  | <b>\$3,865,017.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402EKQ0    |  | RBC CENTURA BANK                         | 69         | \$10,068,976.58        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>69</b>  | <b>\$10,068,976.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402ELQ9    |  | RBC CENTURA BANK                         | 33         | \$4,072,060.17         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>33</b>  | <b>\$4,072,060.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402ELR7    |  | RBC CENTURA BANK                         | 30         | \$2,782,063.19         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>30</b>  | <b>\$2,782,063.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402ELS5    |  | RBC CENTURA BANK                         | 22         | \$2,937,828.92         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>22</b>  | <b>\$2,937,828.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402ELT3    |  | RBC CENTURA BANK                         | 12         | \$1,678,815.82         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>12</b>  | <b>\$1,678,815.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402ELU0    |  | RBC CENTURA BANK                         | 10         | \$1,206,557.37         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>10</b>  | <b>\$1,206,557.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402ELV8    |  | RBC CENTURA BANK                         | 11         | \$1,017,713.65         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,017,713.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402HBK6    |  | WASHINGTON<br>MUTUAL BANK                | 3          | \$454,200.00           | 4.5%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA            | 41         | \$6,160,681.81         | 61.1%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                              | 18         | \$3,467,523.66         | 34.4%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>62</b>  | <b>\$10,082,405.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402HBL4    |  | WASHINGTON<br>MUTUAL BANK                | 29         | \$4,978,372.41         | 16.45%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA            | 84         | \$14,056,998.79        | 46.44%      | 0        | \$0.00        | NA       | \$0.00        |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                            | 66         | \$11,231,922.17        | 37.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>179</b> | <b>\$30,267,293.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HBM2    |  | WASHINGTON MUTUAL BANK                 | 5          | \$989,385.41           | 13.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA             | 25         | \$4,968,158.02         | 65.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL FEDERAL SAVINGS BANK | 2          | \$245,720.16           | 3.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 8          | \$1,363,314.15         | 18.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>40</b>  | <b>\$7,566,577.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HBN0    |  | WASHINGTON MUTUAL BANK                 | 43         | \$7,660,270.38         | 23.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA             | 74         | \$15,527,297.92        | 47.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL FEDERAL SAVINGS BANK | 3          | \$495,187.98           | 1.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 40         | \$8,869,420.29         | 27.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>160</b> | <b>\$32,552,176.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HBP5    |  | WASHINGTON MUTUAL BANK                 | 13         | \$1,980,920.00         | 7.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA             | 45         | \$7,821,084.14         | 29.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL FEDERAL SAVINGS BANK | 2          | \$373,000.00           | 1.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 89         | \$16,724,729.62        | 62.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>149</b> | <b>\$26,899,733.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HYF2    |  | WASHINGTON MUTUAL BANK, FA             | 259        | \$25,867,028.19        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>259</b> | <b>\$25,867,028.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HYG0    |  | WASHINGTON MUTUAL BANK, FA             | 467        | \$47,546,557.83        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>467</b> | <b>\$47,546,557.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HYH8    |  | WASHINGTON MUTUAL BANK, FA             | 23         | \$1,862,067.86         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>23</b>  | <b>\$1,862,067.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HYJ4    |  | WASHINGTON MUTUAL BANK, FA             | 28         | \$2,982,728.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |  | <b>28</b>  | <b>\$2,982,728.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402HYK1    |  | WASHINGTON<br>MUTUAL BANK, FA                      | 51         | \$4,809,945.81         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>51</b>  | <b>\$4,809,945.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402JFH5    |  | ASTORIA FEDERAL<br>SAVINGS AND LOAN<br>ASSOCIATION | 17         | \$3,529,485.18         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>17</b>  | <b>\$3,529,485.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402JFJ1    |  | ASTORIA FEDERAL<br>SAVINGS AND LOAN<br>ASSOCIATION | 14         | \$3,088,232.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>14</b>  | <b>\$3,088,232.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402JFK8    |  | ASTORIA FEDERAL<br>SAVINGS AND LOAN<br>ASSOCIATION | 15         | \$2,034,848.03         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>15</b>  | <b>\$2,034,848.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402JFL6    |  | ASTORIA FEDERAL<br>SAVINGS AND LOAN<br>ASSOCIATION | 12         | \$2,058,340.05         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>12</b>  | <b>\$2,058,340.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402JKG1    |  | COMMERCIAL<br>FEDERAL BANK                         | 9          | \$528,211.10           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>   | <b>\$528,211.10</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402K2H6    |  | HARWOOD STREET<br>FUNDING I, LLC                   | 25         | \$3,832,773.59         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>25</b>  | <b>\$3,832,773.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402K2J2    |  | HARWOOD STREET<br>FUNDING I, LLC                   | 130        | \$19,187,507.04        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>130</b> | <b>\$19,187,507.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402K2K9    |  | HARWOOD STREET<br>FUNDING I, LLC                   | 50         | \$6,256,074.83         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>50</b>  | <b>\$6,256,074.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402LDU3    |  | FIRST BANC<br>MORTGAGE                             | 17         | \$2,092,318.84         | 71.1%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 3          | \$850,595.12           | 28.9%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>20</b>  | <b>\$2,942,913.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31402LDV1    | FIRST BANC MORTGAGE                    | 29         | \$2,882,742.88         | 63.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 7          | \$1,666,369.52         | 36.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>36</b>  | <b>\$4,549,112.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402LDW9    | FIRST BANC MORTGAGE                    | 27         | \$2,848,121.29         | 91.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 2          | \$271,627.43           | 8.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>29</b>  | <b>\$3,119,748.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402LEX6    | Unavailable                            | 6          | \$919,135.01           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>6</b>   | <b>\$919,135.01</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402MN89    | WASHINGTON MUTUAL BANK                 | 7          | \$1,248,473.57         | 12.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA             | 18         | \$3,762,132.18         | 37.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 28         | \$5,059,732.61         | 50.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>53</b>  | <b>\$10,070,338.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402MN97    | WASHINGTON MUTUAL BANK                 | 13         | \$1,878,950.00         | 9.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA             | 31         | \$5,320,874.79         | 26.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 66         | \$12,907,920.36        | 64.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>110</b> | <b>\$20,107,745.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402MPA2    | WASHINGTON MUTUAL BANK                 | 7          | \$1,338,205.00         | 8.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA             | 17         | \$3,500,164.92         | 23.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL FEDERAL SAVINGS BANK | 1          | \$119,815.24           | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 55         | \$10,088,859.35        | 67.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>80</b>  | <b>\$15,047,044.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402MPB0    | WASHINGTON MUTUAL BANK                 | 37         | \$6,333,750.00         | 12.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA             | 58         | \$10,491,483.44        | 21.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 153        | \$31,951,915.32        | 65.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>248</b> | <b>\$48,777,148.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402MPC8    | WASHINGTON MUTUAL BANK                 | 11         | \$1,873,590.44         | 13.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 31         | \$4,834,523.11         | 34.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | WASHINGTON<br>MUTUAL BANK, FA |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                   | 41         | \$7,167,057.17         | 51.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>83</b>  | <b>\$13,875,170.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31402NMQ8    |  | CROWN MORTGAGE<br>COMPANY     | 10         | \$1,043,506.18         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>10</b>  | <b>\$1,043,506.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31402NMR6    |  | CROWN MORTGAGE<br>COMPANY     | 7          | \$1,039,249.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>7</b>   | <b>\$1,039,249.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31402NMS4    |  | CROWN MORTGAGE<br>COMPANY     | 7          | \$1,030,068.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>7</b>   | <b>\$1,030,068.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31402NMT2    |  | CROWN MORTGAGE<br>COMPANY     | 9          | \$1,035,915.18         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>9</b>   | <b>\$1,035,915.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31402NPX0    |  | USAA FEDERAL<br>SAVINGS BANK  | 230        | \$33,805,515.91        | 97.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 7          | \$1,028,290.12         | 2.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>237</b> | <b>\$34,833,806.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31402NSN9    |  | HOMESTREET BANK               | 16         | \$2,677,300.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>16</b>  | <b>\$2,677,300.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31402NSP4    |  | HOMESTREET BANK               | 18         | \$2,064,400.49         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>18</b>  | <b>\$2,064,400.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31402NSQ2    |  | HOMESTREET BANK               | 14         | \$1,540,983.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>14</b>  | <b>\$1,540,983.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31402QAH4    |  | HEARTLAND BANK                | 18         | \$2,506,119.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>18</b>  | <b>\$2,506,119.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31402QDD0    |  | Unavailable                   | 12         | \$1,101,546.98         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>12</b>  | <b>\$1,101,546.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31402QDE8    |  | Unavailable                   | 30         | \$2,607,267.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>30</b>  | <b>\$2,607,267.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31402RYG8    |  | PRINCIPAL<br>RESIDENTIAL      | 7          | \$775,409.81           | 11.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | MORTGAGE CAPITAL RESOURCES, LLC                       |            |                        |             |          |               |    |          |               |
|              |  | Unavailable   | 64         | \$6,265,301.95         | 88.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>71</b>  | <b>\$7,040,711.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31402RYJ2    |  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 6          | \$227,108.08           | 20.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 15         | \$856,096.83           | 79.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>21</b>  | <b>\$1,083,204.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31402RYM5    |  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 3          | \$134,885.53           | 7.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 26         | \$1,620,890.21         | 92.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>29</b>  | <b>\$1,755,775.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31402RYN3    |  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 16         | \$1,150,337.37         | 11.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 99         | \$9,154,105.90         | 88.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>115</b> | <b>\$10,304,443.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31402RYP8    |  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 6          | \$440,278.97           | 10.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 51         | \$3,811,014.64         | 89.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>57</b>  | <b>\$4,251,293.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31402SG43    |  | HARWOOD STREET FUNDING I, LLC                         | 93         | \$17,088,045.34        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>93</b>  | <b>\$17,088,045.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31402SG50    |  | HARWOOD STREET FUNDING I, LLC                         | 55         | \$9,989,414.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>55</b>  | <b>\$9,989,414.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31402SGX9    |  | HARWOOD STREET FUNDING I, LLC                         | 87         | \$15,604,699.30        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>87</b>  | <b>\$15,604,699.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31402SGY7    |  | HARWOOD STREET FUNDING I, LLC                         | 133        | \$23,120,630.89        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |                                |            |                        |             |          |                    |    |          |               |
|--------------|--|--------------------------------|------------|------------------------|-------------|----------|--------------------|----|----------|---------------|
| <b>Total</b> |  |                                | <b>133</b> | <b>\$23,120,630.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31402SGZ4    |  | HARWOOD STREET FUNDING I, LLC  | 24         | \$4,093,415.28         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>24</b>  | <b>\$4,093,415.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31402SM38    |  | WACHOVIA MORTGAGE CORPORATION  | 21         | \$3,151,382.35         | 91.77%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 1          | \$282,544.89           | 8.23%       | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>22</b>  | <b>\$3,433,927.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31402SPY7    |  | WACHOVIA MORTGAGE CORPORATION  | 23         | \$3,580,248.98         | 36.1%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 49         | \$6,337,295.35         | 63.9%       | 1        | \$83,039.44        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>72</b>  | <b>\$9,917,544.33</b>  | <b>100%</b> | <b>1</b> | <b>\$83,039.44</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402STG2    |  | INDEPENDENT BANK CORPORATION   | 11         | \$1,074,188.60         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>11</b>  | <b>\$1,074,188.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31402STH0    |  | INDEPENDENT BANK CORPORATION   | 13         | \$1,175,900.00         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>13</b>  | <b>\$1,175,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31402SUV7    |  | LEHMAN BROTHERS HOLDINGS, INC. | 11         | \$1,364,276.45         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>11</b>  | <b>\$1,364,276.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31402SUW5    |  | LEHMAN BROTHERS HOLDINGS, INC. | 17         | \$1,464,531.76         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>17</b>  | <b>\$1,464,531.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31402TXU4    |  | PULTE MORTGAGE, L.L.C.         | 32         | \$6,999,883.54         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>32</b>  | <b>\$6,999,883.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31402TXV2    |  | PULTE MORTGAGE, L.L.C.         | 291        | \$53,000,697.50        | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>291</b> | <b>\$53,000,697.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31402TXW0    |  | PULTE MORTGAGE, L.L.C.         | 31         | \$5,999,888.00         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>31</b>  | <b>\$5,999,888.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31402TXX8    |  |                                | 158        | \$28,000,027.49        | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |

|              |  |                                   |            |                        |             |          |               |          |               |
|--------------|--|-----------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | PULTE MORTGAGE,<br>L.L.C.         |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                                   | <b>158</b> | <b>\$28,000,027.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402TXY6    |  | PULTE MORTGAGE,<br>L.L.C.         | 26         | \$4,999,954.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>26</b>  | <b>\$4,999,954.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402TXZ3    |  | PULTE MORTGAGE,<br>L.L.C.         | 31         | \$5,000,035.32         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>31</b>  | <b>\$5,000,035.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402UTH5    |  | CITIMORTGAGE, INC.                | 17         | \$2,483,017.75         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>17</b>  | <b>\$2,483,017.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402UTJ1    |  | CITIMORTGAGE, INC.                | 33         | \$4,458,483.67         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>33</b>  | <b>\$4,458,483.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402UTL6    |  | CITIMORTGAGE, INC.                | 15         | \$1,438,445.01         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>15</b>  | <b>\$1,438,445.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402UTP7    |  | CITIMORTGAGE, INC.                | 97         | \$12,357,063.73        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>97</b>  | <b>\$12,357,063.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402UTR3    |  | CITIMORTGAGE, INC.                | 47         | \$5,220,797.96         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>47</b>  | <b>\$5,220,797.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402VZN3    |  | HIBERNIA NATIONAL<br>BANK         | 7          | \$1,000,936.85         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>7</b>   | <b>\$1,000,936.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402VZP8    |  | HIBERNIA NATIONAL<br>BANK         | 49         | \$6,904,892.50         | 34.17%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                       | 69         | \$13,301,932.33        | 65.83%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>118</b> | <b>\$20,206,824.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402VZU7    |  | HIBERNIA NATIONAL<br>BANK         | 34         | \$2,121,104.51         | 38.6%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                       | 50         | \$3,374,194.90         | 61.4%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>84</b>  | <b>\$5,495,299.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31402WZK7    |  | THE LEADER<br>MORTGAGE<br>COMPANY | 6          | \$496,081.55           | 55.55%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                       | 6          | \$396,967.59           | 44.45%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>12</b>  | <b>\$893,049.14</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |                                     |           |                       |             |          |               |    |          |               |
|--------------|-------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31402WZL5    | THE LEADER MORTGAGE COMPANY         | 6         | \$506,612.33          | 40%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 10        | \$759,913.77          | 60%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>16</b> | <b>\$1,266,526.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402WZP6    | Unavailable                         | 2         | \$208,011.20          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>2</b>  | <b>\$208,011.20</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402WZQ4    | THE LEADER MORTGAGE COMPANY         | 1         | \$55,531.71           | 15.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 3         | \$296,343.90          | 84.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>4</b>  | <b>\$351,875.61</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402XUA2    | FIRST HORIZON HOME LOAN CORPORATION | 19        | \$1,307,481.17        | 94.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 1         | \$79,914.47           | 5.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>20</b> | <b>\$1,387,395.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YL69    | BANK OF AMERICA NA                  | 18        | \$1,885,936.95        | 91.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 1         | \$166,000.00          | 8.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>19</b> | <b>\$2,051,936.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YL77    | BANK OF AMERICA NA                  | 55        | \$2,947,046.88        | 97.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 1         | \$70,000.00           | 2.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>56</b> | <b>\$3,017,046.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YL85    | BANK OF AMERICA NA                  | 38        | \$3,512,059.39        | 97.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 1         | \$79,703.81           | 2.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>39</b> | <b>\$3,591,763.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YL93    | BANK OF AMERICA NA                  | 36        | \$6,139,189.70        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>36</b> | <b>\$6,139,189.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YMA9    | BANK OF AMERICA NA                  | 74        | \$3,972,917.72        | 91.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 7         | \$363,244.31          | 8.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>81</b> | <b>\$4,336,162.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YMB7    |                                     | 36        | \$3,180,661.56        | 95.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                           |           |                       |             |          |               |    |          |               |
|--------------|--|---------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | BANK OF AMERICA<br>NA     |           |                       |             |          |               |    |          |               |
|              |  | Unavailable               | 2         | \$164,376.00          | 4.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>38</b> | <b>\$3,345,037.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YMC5    |  | BANK OF AMERICA<br>NA     | 10        | \$1,487,840.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>10</b> | <b>\$1,487,840.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YME1    |  | BANK OF AMERICA<br>NA     | 31        | \$3,916,417.80        | 78.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 8         | \$1,060,126.58        | 21.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>39</b> | <b>\$4,976,544.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YMG6    |  | BANK OF AMERICA<br>NA     | 7         | \$1,299,544.53        | 84.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 1         | \$235,144.38          | 15.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>8</b>  | <b>\$1,534,688.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YML5    |  | BANK OF AMERICA<br>NA     | 23        | \$1,823,551.25        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>23</b> | <b>\$1,823,551.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YT38    |  | GUILD MORTGAGE<br>COMPANY | 25        | \$3,981,357.77        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>25</b> | <b>\$3,981,357.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YT46    |  | GUILD MORTGAGE<br>COMPANY | 17        | \$2,001,968.35        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>17</b> | <b>\$2,001,968.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YT53    |  | GUILD MORTGAGE<br>COMPANY | 34        | \$6,941,532.49        | 93.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 3         | \$476,679.60          | 6.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>37</b> | <b>\$7,418,212.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YT61    |  | GUILD MORTGAGE<br>COMPANY | 34        | \$5,869,234.46        | 97.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 1         | \$135,000.00          | 2.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>35</b> | <b>\$6,004,234.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403B2B8    |  | Unavailable               | 16        | \$3,023,150.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>16</b> | <b>\$3,023,150.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403B2C6    |  | Unavailable               | 13        | \$1,662,300.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>13</b> | <b>\$1,662,300.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403D2D0    | SALEM FIVE<br>MORTGAGE<br>COMPANY, LLC        | 18         | \$2,998,866.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>18</b>  | <b>\$2,998,866.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403DY29    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 102        | \$21,997,415.98        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>102</b> | <b>\$21,997,415.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403DY37    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 21         | \$4,130,852.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>21</b>  | <b>\$4,130,852.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403DYM5    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 13         | \$2,308,621.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>13</b>  | <b>\$2,308,621.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403DYN3    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 97         | \$17,097,930.99        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>97</b>  | <b>\$17,097,930.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403DYP8    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 96         | \$16,749,547.18        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>96</b>  | <b>\$16,749,547.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403DYQ6    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 106        | \$19,944,341.97        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>106</b> | <b>\$19,944,341.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403DYR4    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 48         | \$7,028,116.74         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>48</b>  | <b>\$7,028,116.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403DYS2    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 20         | \$1,775,993.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>20</b>  | <b>\$1,775,993.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403DYX1    |   | 59         | \$9,075,356.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                        |             |          |               |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST             |           |                        |             |          |               |          |               |
| <b>Total</b> |  |   | <b>59</b> | <b>\$9,075,356.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403DYY9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST             | 14        | \$2,061,099.16         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>14</b> | <b>\$2,061,099.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403DYZ6    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST             | 61        | \$13,848,547.19        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>61</b> | <b>\$13,848,547.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403DZF9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST             | 31        | \$6,180,769.13         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>31</b> | <b>\$6,180,769.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403DZG7    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST             | 58        | \$12,567,465.74        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>58</b> | <b>\$12,567,465.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403DZH5    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST             | 12        | \$2,138,567.95         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>12</b> | <b>\$2,138,567.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403E4D6    |  | POPULAR<br>MORTGAGE, INC.<br>DBA POPULAR HOME<br>MORTGAGE | 14        | \$2,032,720.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>14</b> | <b>\$2,032,720.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403E4E4    |  | POPULAR<br>MORTGAGE, INC.<br>DBA POPULAR HOME<br>MORTGAGE | 33        | \$3,778,293.00         | 92.42%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable   | 3         | \$309,785.39           | 7.58%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>36</b> | <b>\$4,088,078.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403E4F1    |  | POPULAR<br>MORTGAGE, INC.<br>DBA POPULAR HOME<br>MORTGAGE | 23        | \$3,061,175.00         | 75.71%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable   | 6         | \$982,231.54           | 24.29%      | 0        | \$0.00        | NA       | \$0.00        |

|              |  |  |           |                       |             |          |               |    |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>29</b> | <b>\$4,043,406.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4G9    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 42        | \$3,764,937.44        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>42</b> | <b>\$3,764,937.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4H7    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 13        | \$1,690,833.78        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>13</b> | <b>\$1,690,833.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4J3    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 19        | \$2,070,913.89        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b> | <b>\$2,070,913.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4K0    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 41        | \$7,152,306.36        | 98.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 1         | \$95,060.00           | 1.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>42</b> | <b>\$7,247,366.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4L8    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 26        | \$3,093,000.00        | 94.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 2         | \$189,400.00          | 5.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>28</b> | <b>\$3,282,400.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4M6    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 14        | \$1,728,194.12        | 90.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 2         | \$190,520.86          | 9.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>16</b> | <b>\$1,918,714.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4N4    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 7         | \$847,200.00          | 64.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 3         | \$463,200.00          | 35.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b> | <b>\$1,310,400.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403E4P9    |  | POPULAR MORTGAGE, INC.<br>DBA POPULAR HOME MORTGAGE | 24         | \$2,923,730.00         | 93.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 2          | \$212,660.00           | 6.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b>  | <b>\$3,136,390.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4Q7    |  | POPULAR MORTGAGE, INC.<br>DBA POPULAR HOME MORTGAGE | 17         | \$1,614,450.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>17</b>  | <b>\$1,614,450.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403EJ65    |  | AMERICAN HOME MORTGAGE CORPORATION                  | 22         | \$4,574,922.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>22</b>  | <b>\$4,574,922.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403EJ73    |  | AMERICAN HOME MORTGAGE CORPORATION                  | 23         | \$4,559,326.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>23</b>  | <b>\$4,559,326.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403F2S2    |  | WASHINGTON MUTUAL BANK                              | 10         | \$1,173,300.00         | 6.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA                          | 69         | \$8,138,974.66         | 43.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 79         | \$9,305,879.01         | 49.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>158</b> | <b>\$18,618,153.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403F2T0    |  | WASHINGTON MUTUAL BANK                              | 4          | \$473,263.06           | 7.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA                          | 15         | \$1,761,296.14         | 27.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 35         | \$4,123,247.29         | 64.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>54</b>  | <b>\$6,357,806.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403F3J1    |  | WASHINGTON MUTUAL BANK, FA                          | 14         | \$1,029,182.78         | 60.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 8          | \$677,753.56           | 39.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>22</b>  | <b>\$1,706,936.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403F4L5    |  | WASHINGTON MUTUAL BANK                              | 1          | \$120,286.13           | 3.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA                          | 7          | \$822,900.24           | 25.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 19         | \$2,248,861.73         | 70.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                               |            |                        |             |          |               |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |                               | <b>27</b>  | <b>\$3,192,048.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |          |               |
| 31403F4M3    |  | WASHINGTON<br>MUTUAL BANK     | 5          | \$690,469.51           | 7%          | 0        | \$0.00        | NA       | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA | 22         | \$3,037,670.16         | 30.77%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 45         | \$6,142,686.55         | 62.23%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>72</b>  | <b>\$9,870,826.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |          |               |
| 31403F4P6    |  | WASHINGTON<br>MUTUAL BANK, FA | 13         | \$2,166,586.77         | 55.25%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 10         | \$1,755,101.36         | 44.75%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>23</b>  | <b>\$3,921,688.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |          |               |
| 31403F4Q4    |  | WASHINGTON<br>MUTUAL BANK     | 11         | \$738,481.27           | 27.83%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA | 19         | \$1,238,321.76         | 46.66%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 11         | \$676,942.21           | 25.51%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>41</b>  | <b>\$2,653,745.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |          |               |
| 31403F4R2    |  | WASHINGTON<br>MUTUAL BANK     | 38         | \$2,368,056.65         | 22.16%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA | 89         | \$5,429,660.73         | 50.81%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 47         | \$2,889,205.63         | 27.03%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>174</b> | <b>\$10,686,923.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |          |               |
| 31403F4Y7    |  | WASHINGTON<br>MUTUAL BANK, FA | 14         | \$1,100,555.73         | 49.45%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 13         | \$1,125,067.11         | 50.55%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>27</b>  | <b>\$2,225,622.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |          |               |
| 31403F6M1    |  | WASHINGTON<br>MUTUAL BANK, FA | 19         | \$3,965,088.73         | 64.08%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 11         | \$2,222,227.79         | 35.92%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>30</b>  | <b>\$6,187,316.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |          |               |
| 31403F6N9    |  | WASHINGTON<br>MUTUAL BANK, FA | 6          | \$798,509.85           | 60.1%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 4          | \$530,020.58           | 39.9%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>10</b>  | <b>\$1,328,530.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |          |               |
| 31403F6P4    |  | WASHINGTON<br>MUTUAL BANK, FA | 6          | \$1,408,228.61         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>6</b>   | <b>\$1,408,228.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |          |               |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403F6Q2    | WASHINGTON<br>MUTUAL BANK, FA            | 40         | \$5,405,431.79         | 74.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                              | 10         | \$1,837,450.63         | 25.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>50</b>  | <b>\$7,242,882.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403FA38    | GUARANTY<br>RESIDENTIAL<br>LENDING, INC. | 13         | \$2,497,949.84         | 90.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                              | 1          | \$264,000.00           | 9.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>14</b>  | <b>\$2,761,949.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403FBB9    | GUARANTY<br>RESIDENTIAL<br>LENDING, INC. | 3          | \$737,000.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>3</b>   | <b>\$737,000.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403FDD3    | AMERICAN HOME<br>MORTGAGE<br>CORPORATION | 183        | \$35,296,120.31        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>183</b> | <b>\$35,296,120.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403FDE1    | AMERICAN HOME<br>MORTGAGE<br>CORPORATION | 33         | \$5,637,462.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>33</b>  | <b>\$5,637,462.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403FE91    | AMERICAN HOME<br>MORTGAGE<br>CORPORATION | 191        | \$35,701,567.49        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>191</b> | <b>\$35,701,567.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403FF74    | AMERICAN HOME<br>MORTGAGE<br>CORPORATION | 19         | \$3,484,435.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>19</b>  | <b>\$3,484,435.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403FF82    | AMERICAN HOME<br>MORTGAGE<br>CORPORATION | 52         | \$10,402,324.42        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>52</b>  | <b>\$10,402,324.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GAV4    | WASHINGTON<br>MUTUAL BANK, FA            | 13         | \$978,975.76           | 57.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                              | 6          | \$709,236.52           | 42.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>19</b>  | <b>\$1,688,212.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GDZ2    | Unavailable                              | 4          | \$1,021,785.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                        |             |          |               |    |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>4</b>  | <b>\$1,021,785.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GK92    |  | Unavailable                            | 19        | \$2,773,303.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b> | <b>\$2,773,303.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GLA8    |  | Unavailable                            | 7         | \$1,092,490.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>7</b>  | <b>\$1,092,490.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GLD2    |  | UNION PLANTERS<br>BANK NA              | 27        | \$4,374,449.54         | 38.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 39        | \$7,098,876.75         | 61.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>66</b> | <b>\$11,473,326.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GLE0    |  | UNION PLANTERS<br>BANK NA              | 20        | \$2,996,869.84         | 31.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 36        | \$6,403,039.44         | 68.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>56</b> | <b>\$9,399,909.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GLF7    |  | UNION PLANTERS<br>BANK NA              | 17        | \$1,108,680.06         | 82.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 3         | \$234,143.86           | 17.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>20</b> | <b>\$1,342,823.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GLG5    |  | Unavailable                            | 21        | \$2,076,556.28         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>21</b> | <b>\$2,076,556.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GLH3    |  | UNION PLANTERS<br>BANK NA              | 8         | \$544,420.11           | 30.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 19        | \$1,224,932.54         | 69.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>27</b> | <b>\$1,769,352.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GLJ9    |  | UNION PLANTERS<br>BANK NA              | 2         | \$189,471.99           | 12.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 14        | \$1,344,418.36         | 87.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>16</b> | <b>\$1,533,890.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GLM2    |  | Unavailable                            | 36        | \$6,578,164.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>36</b> | <b>\$6,578,164.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GTT9    |  | HOME STAR<br>MORTGAGE<br>SERVICES, LLC | 8         | \$1,297,625.23         | 91.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 1         | \$119,874.71           | 8.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>  | <b>\$1,417,499.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GTU6    |  |  | 7         | \$1,282,537.25         | 93.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | HOME STAR MORTGAGE SERVICES, LLC                      |            |                        |             |          |               |    |          |               |
|              |  | Unavailable   | 1          | \$95,804.53            | 6.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>   | <b>\$1,378,341.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GTV4    |  | HOME STAR MORTGAGE SERVICES, LLC                      | 9          | \$1,485,909.83         | 83.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 3          | \$297,986.64           | 16.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>12</b>  | <b>\$1,783,896.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GTW2    |  | HOME STAR MORTGAGE SERVICES, LLC                      | 5          | \$552,926.16           | 48.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 5          | \$596,844.01           | 51.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b>  | <b>\$1,149,770.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GU34    |  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 1          | \$134,550.00           | 1.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 44         | \$7,681,502.00         | 98.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>45</b>  | <b>\$7,816,052.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GU59    |  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 5          | \$850,839.06           | 2.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 162        | \$34,696,176.23        | 97.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>167</b> | <b>\$35,547,015.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GU67    |  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 1          | \$55,800.00            | 4.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 17         | \$1,116,697.40         | 95.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>18</b>  | <b>\$1,172,497.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GU75    |  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 4          | \$414,500.00           | 10.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 34         | \$3,682,714.95         | 89.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>38</b>  | <b>\$4,097,214.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403GU83    |  | Unavailable   | 75         | \$14,755,070.36        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |  | <b>75</b>  | <b>\$14,755,070.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403GU91    | Unavailable  |  | 48         | \$2,834,973.19         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>48</b>  | <b>\$2,834,973.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403GUQ3    | Unavailable  |  | 6          | \$1,014,531.41         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>6</b>   | <b>\$1,014,531.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403GVA7    | Unavailable  |  | 42         | \$4,548,467.15         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>42</b>  | <b>\$4,548,467.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403GVB5    | Unavailable  |  | 88         | \$13,092,067.42        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>88</b>  | <b>\$13,092,067.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403GVC3    | PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE CAPITAL<br>RESOURCES, LLC |  | 1          | \$214,500.00           | 5.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable  |  | 23         | \$3,861,930.80         | 94.74%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>24</b>  | <b>\$4,076,430.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403GVD1    | Unavailable  |  | 48         | \$3,204,952.60         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>48</b>  | <b>\$3,204,952.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403GVE9    | Unavailable  |  | 101        | \$10,924,322.87        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>101</b> | <b>\$10,924,322.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403GVF6    | PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE CAPITAL<br>RESOURCES, LLC |  | 4          | \$810,131.65           | 1.95%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable  |  | 201        | \$40,837,378.44        | 98.05%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>205</b> | <b>\$41,647,510.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403GVJ8    | Unavailable  |  | 43         | \$5,528,510.48         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>43</b>  | <b>\$5,528,510.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403HBF6    | HSBC MORTGAGE<br>CORPORATION (USA)                             |  | 16         | \$2,613,683.99         | 65.35%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable  |  | 6          | \$1,385,855.06         | 34.65%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>22</b>  | <b>\$3,999,539.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403HBG4    | HSBC MORTGAGE<br>CORPORATION (USA)                             |  | 20         | \$3,421,533.80         | 38.01%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable  |  | 22         | \$5,579,021.05         | 61.99%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>42</b>  | <b>\$9,000,554.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |                                  |           |                        |             |          |               |    |          |               |
|--------------|----------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403HBH2    | HSBC MORTGAGE CORPORATION (USA)  | 8         | \$1,498,665.05         | 74.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 3         | \$500,902.12           | 25.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>11</b> | <b>\$1,999,567.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403HBJ8    | HSBC MORTGAGE CORPORATION (USA)  | 18        | \$2,877,862.67         | 47.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 17        | \$3,122,123.96         | 52.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>35</b> | <b>\$5,999,986.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403HBK5    | HSBC MORTGAGE CORPORATION (USA)  | 10        | \$1,101,744.35         | 32.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 15        | \$2,241,900.03         | 67.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>25</b> | <b>\$3,343,644.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403HBL3    | HSBC MORTGAGE CORPORATION (USA)  | 10        | \$2,151,676.80         | 53.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 7         | \$1,847,903.96         | 46.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>17</b> | <b>\$3,999,580.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403HBP4    | HSBC MORTGAGE CORPORATION (USA)  | 30        | \$4,417,418.82         | 38.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 42        | \$7,159,290.09         | 61.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>72</b> | <b>\$11,576,708.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403HBQ2    | HSBC MORTGAGE CORPORATION (USA)  | 34        | \$7,524,630.70         | 62.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 25        | \$4,474,269.58         | 37.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>59</b> | <b>\$11,998,900.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403HBR0    | HSBC MORTGAGE CORPORATION (USA)  | 16        | \$2,814,070.38         | 56.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 8         | \$2,185,433.66         | 43.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>24</b> | <b>\$4,999,504.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403HD23    | HOME STAR MORTGAGE SERVICES, LLC | 4         | \$632,140.00           | 12.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 27        | \$4,523,610.00         | 87.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>31</b> | <b>\$5,155,750.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403HD31    | Unavailable                      | 25        | \$4,628,650.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>25</b> | <b>\$4,628,650.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403HD49    | HOME STAR                        | 3         | \$472,100.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                  |            |                        |             |          |               |          |               |
|--------------|--|----------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | MORTGAGE SERVICES, LLC           |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                                  | <b>3</b>   | <b>\$472,100.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403HD64    |  | Unavailable                      | 7          | \$1,156,900.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                  | <b>7</b>   | <b>\$1,156,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403HDP2    |  | Unavailable                      | 35         | \$5,914,870.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                  | <b>35</b>  | <b>\$5,914,870.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403HDR8    |  | HOME STAR MORTGAGE SERVICES, LLC | 9          | \$2,069,242.00         | 20.81%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                      | 42         | \$7,872,150.00         | 79.19%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                  | <b>51</b>  | <b>\$9,941,392.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403HDT4    |  | HOME STAR MORTGAGE SERVICES, LLC | 8          | \$1,114,855.00         | 18.78%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                      | 25         | \$4,820,650.00         | 81.22%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                  | <b>33</b>  | <b>\$5,935,505.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403HDX5    |  | HOME STAR MORTGAGE SERVICES, LLC | 6          | \$797,683.50           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                  | <b>6</b>   | <b>\$797,683.50</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403HDY3    |  | HOME STAR MORTGAGE SERVICES, LLC | 8          | \$1,232,791.93         | 74.2%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                      | 3          | \$428,672.21           | 25.8%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                  | <b>11</b>  | <b>\$1,661,464.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403HDZ0    |  | HOME STAR MORTGAGE SERVICES, LLC | 6          | \$1,080,547.00         | 14.61%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                      | 35         | \$6,313,905.00         | 85.39%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                  | <b>41</b>  | <b>\$7,394,452.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403J2B1    |  | FLAGSTAR BANK, FSB               | 38         | \$8,198,554.59         | 9.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                      | 359        | \$80,828,639.48        | 90.79%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                  | <b>397</b> | <b>\$89,027,194.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403J2C9    |  | Unavailable                      | 180        | \$43,145,334.02        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                  | <b>180</b> | <b>\$43,145,334.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

## Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |                       |            |                        |             |          |               |    |          |               |
|--------------|--|-----------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403J2D7    |  | Unavailable           | 417        | \$72,523,321.55        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>417</b> | <b>\$72,523,321.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2E5    |  | FLAGSTAR BANK,<br>FSB | 1          | \$127,428.97           | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 241        | \$43,852,146.65        | 99.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>242</b> | <b>\$43,979,575.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2F2    |  | Unavailable           | 441        | \$96,417,983.01        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>441</b> | <b>\$96,417,983.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2H8    |  | FLAGSTAR BANK,<br>FSB | 1          | \$124,800.00           | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 99         | \$19,827,768.66        | 99.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>100</b> | <b>\$19,952,568.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2J4    |  | FLAGSTAR BANK,<br>FSB | 8          | \$1,814,985.28         | 4.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 147        | \$35,535,990.54        | 95.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>155</b> | <b>\$37,350,975.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2L9    |  | FLAGSTAR BANK,<br>FSB | 32         | \$3,106,096.89         | 13.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 207        | \$20,186,166.45        | 86.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>239</b> | <b>\$23,292,263.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2M7    |  | Unavailable           | 23         | \$5,532,575.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>23</b>  | <b>\$5,532,575.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2N5    |  | FLAGSTAR BANK,<br>FSB | 2          | \$384,479.00           | 5.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 29         | \$6,546,695.30         | 94.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>31</b>  | <b>\$6,931,174.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2P0    |  | FLAGSTAR BANK,<br>FSB | 16         | \$3,584,730.46         | 3.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 422        | \$92,225,340.45        | 96.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>438</b> | <b>\$95,810,070.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2Q8    |  | FLAGSTAR BANK,<br>FSB | 29         | \$5,301,392.24         | 6.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 343        | \$73,624,282.62        | 93.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>372</b> | <b>\$78,925,674.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2R6    |  | FLAGSTAR BANK,<br>FSB | 6          | \$905,347.80           | 6.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |                    |            |                        |             |          |                     |    |          |               |
|--------------|--|--------------------|------------|------------------------|-------------|----------|---------------------|----|----------|---------------|
|              |  | Unavailable        | 82         | \$12,691,788.07        | 93.34%      | 0        | \$0.00              | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>88</b>  | <b>\$13,597,135.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2S4    |  | FLAGSTAR BANK, FSB | 11         | \$2,091,799.07         | 15.57%      | 0        | \$0.00              | NA | 0        | \$0.00        |
|              |  | Unavailable        | 68         | \$11,343,449.41        | 84.43%      | 0        | \$0.00              | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>79</b>  | <b>\$13,435,248.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2T2    |  | FLAGSTAR BANK, FSB | 5          | \$966,141.25           | 10.01%      | 0        | \$0.00              | NA | 0        | \$0.00        |
|              |  | Unavailable        | 46         | \$8,687,886.75         | 89.99%      | 0        | \$0.00              | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>51</b>  | <b>\$9,654,028.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2U9    |  | FLAGSTAR BANK, FSB | 14         | \$3,022,811.86         | 6.72%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              |  | Unavailable        | 188        | \$41,963,329.98        | 93.28%      | 0        | \$0.00              | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>202</b> | <b>\$44,986,141.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2V7    |  | FLAGSTAR BANK, FSB | 18         | \$4,283,259.52         | 9.43%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              |  | Unavailable        | 186        | \$41,120,956.15        | 90.57%      | 0        | \$0.00              | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>204</b> | <b>\$45,404,215.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2W5    |  | FLAGSTAR BANK, FSB | 9          | \$1,893,400.00         | 3.18%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              |  | Unavailable        | 334        | \$57,634,299.88        | 96.82%      | 1        | \$151,870.81        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>343</b> | <b>\$59,527,699.88</b> | <b>100%</b> | <b>1</b> | <b>\$151,870.81</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2X3    |  | FLAGSTAR BANK, FSB | 4          | \$377,255.11           | 9.32%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              |  | Unavailable        | 37         | \$3,670,483.68         | 90.68%      | 0        | \$0.00              | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>41</b>  | <b>\$4,047,738.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2Y1    |  | FLAGSTAR BANK, FSB | 5          | \$266,960.17           | 11.58%      | 0        | \$0.00              | NA | 0        | \$0.00        |
|              |  | Unavailable        | 32         | \$2,038,321.57         | 88.42%      | 0        | \$0.00              | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>37</b>  | <b>\$2,305,281.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b> |
| 31403J2Z8    |  | FLAGSTAR BANK, FSB | 4          | \$664,240.21           | 12.23%      | 0        | \$0.00              | NA | 0        | \$0.00        |
|              |  | Unavailable        | 30         | \$4,768,215.76         | 87.77%      | 0        | \$0.00              | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>34</b>  | <b>\$5,432,455.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b> |
| 31403J3A2    |  | FLAGSTAR BANK, FSB | 3          | \$242,200.00           | 1.02%       | 0        | \$0.00              | NA | 0        | \$0.00        |
|              |  | Unavailable        | 173        | \$23,421,008.20        | 98.98%      | 1        | \$93,317.03         | NA | 1        | \$93,317.03   |

|              |  |                           |            |                        |             |          |                    |    |          |                    |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|--------------------|----|----------|--------------------|
| <b>Total</b> |  |                           | <b>176</b> | <b>\$23,663,208.20</b> | <b>100%</b> | <b>1</b> | <b>\$93,317.03</b> |    | <b>1</b> | <b>\$93,317.03</b> |
| 31403J3B0    |  | Unavailable               | 27         | \$2,671,222.00         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00             |
| <b>Total</b> |  |                           | <b>27</b>  | <b>\$2,671,222.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b>      |
| 31403J3C8    |  | FLAGSTAR BANK,<br>FSB     | 2          | \$630,824.88           | 8.56%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              |  | Unavailable               | 36         | \$6,739,463.15         | 91.44%      | 0        | \$0.00             | NA | 0        | \$0.00             |
| <b>Total</b> |  |                           | <b>38</b>  | <b>\$7,370,288.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b>      |
| 31403J3D6    |  | Unavailable               | 27         | \$4,654,251.29         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00             |
| <b>Total</b> |  |                           | <b>27</b>  | <b>\$4,654,251.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b>      |
| 31403J3E4    |  | FLAGSTAR BANK,<br>FSB     | 13         | \$1,297,162.88         | 17.66%      | 0        | \$0.00             | NA | 0        | \$0.00             |
|              |  | Unavailable               | 61         | \$6,048,255.44         | 82.34%      | 0        | \$0.00             | NA | 0        | \$0.00             |
| <b>Total</b> |  |                           | <b>74</b>  | <b>\$7,345,418.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b>      |
| 31403J3F1    |  | FLAGSTAR BANK,<br>FSB     | 9          | \$604,185.86           | 13.07%      | 0        | \$0.00             | NA | 0        | \$0.00             |
|              |  | Unavailable               | 59         | \$4,018,701.14         | 86.93%      | 0        | \$0.00             | NA | 0        | \$0.00             |
| <b>Total</b> |  |                           | <b>68</b>  | <b>\$4,622,887.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b>      |
| 31403J3G9    |  | FLAGSTAR BANK,<br>FSB     | 4          | \$405,208.24           | 9.88%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              |  | Unavailable               | 37         | \$3,694,224.33         | 90.12%      | 0        | \$0.00             | NA | 0        | \$0.00             |
| <b>Total</b> |  |                           | <b>41</b>  | <b>\$4,099,432.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b>      |
| 31403J3H7    |  | FLAGSTAR BANK,<br>FSB     | 7          | \$712,527.40           | 32.39%      | 0        | \$0.00             | NA | 0        | \$0.00             |
|              |  | Unavailable               | 15         | \$1,487,440.61         | 67.61%      | 0        | \$0.00             | NA | 0        | \$0.00             |
| <b>Total</b> |  |                           | <b>22</b>  | <b>\$2,199,968.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b>      |
| 31403JH74    |  | Unavailable               | 56         | \$3,236,822.71         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00             |
| <b>Total</b> |  |                           | <b>56</b>  | <b>\$3,236,822.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b>      |
| 31403JH90    |  | UNION PLANTERS<br>BANK NA | 72         | \$3,769,320.75         | 84.69%      | 0        | \$0.00             | NA | 0        | \$0.00             |
|              |  | Unavailable               | 12         | \$681,560.84           | 15.31%      | 0        | \$0.00             | NA | 0        | \$0.00             |
| <b>Total</b> |  |                           | <b>84</b>  | <b>\$4,450,881.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b>      |
| 31403JJA5    |  | Unavailable               | 64         | \$8,629,634.30         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00             |
| <b>Total</b> |  |                           | <b>64</b>  | <b>\$8,629,634.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b>      |
| 31403JJB3    |  | Unavailable               | 50         | \$6,754,643.91         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00             |
| <b>Total</b> |  |                           | <b>50</b>  | <b>\$6,754,643.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b>      |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |                        |            |                        |             |          |               |    |          |               |
|--------------|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403JJC1    | Unavailable            | 69         | \$3,413,399.74         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>69</b>  | <b>\$3,413,399.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403JJD9    | Unavailable            | 15         | \$1,558,578.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>15</b>  | <b>\$1,558,578.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403JJE7    | UNION PLANTERS BANK NA | 74         | \$10,366,067.10        | 78.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 21         | \$2,855,735.41         | 21.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>95</b>  | <b>\$13,221,802.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403JFF4    | UNION PLANTERS BANK NA | 61         | \$8,270,238.45         | 62.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 38         | \$4,998,557.57         | 37.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>99</b>  | <b>\$13,268,796.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403JJG2    | Unavailable            | 68         | \$12,260,300.08        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>68</b>  | <b>\$12,260,300.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403JJH0    | Unavailable            | 60         | \$10,695,074.33        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>60</b>  | <b>\$10,695,074.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403JJJ6    | Unavailable            | 37         | \$2,328,338.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>37</b>  | <b>\$2,328,338.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403JJK3    | Unavailable            | 18         | \$2,018,050.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>18</b>  | <b>\$2,018,050.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403JJM9    | Unavailable            | 27         | \$2,588,552.44         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>27</b>  | <b>\$2,588,552.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403JY34    | Unavailable            | 415        | \$77,798,238.65        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>415</b> | <b>\$77,798,238.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403JY42    | Unavailable            | 15         | \$3,078,275.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>15</b>  | <b>\$3,078,275.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403JY67    | FLAGSTAR BANK, FSB     | 1          | \$56,800.00            | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 402        | \$27,634,585.07        | 99.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>403</b> | <b>\$27,691,385.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403JY75    | FLAGSTAR BANK, FSB     | 6          | \$611,523.14           | 1.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 444        | \$43,539,659.59        | 98.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                       |  |            |                        |             |          |               |          |               |
|--------------|-----------------------|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |                       |  | <b>450</b> | <b>\$44,151,182.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403JY83    | FLAGSTAR BANK,<br>FSB |  | 37         | \$2,273,003.45         | 8.77%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 385        | \$23,630,812.63        | 91.23%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>422</b> | <b>\$25,903,816.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403JY91    | FLAGSTAR BANK,<br>FSB |  | 14         | \$2,158,619.00         | 6.47%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 197        | \$31,201,504.66        | 93.53%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>211</b> | <b>\$33,360,123.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403JZA7    | FLAGSTAR BANK,<br>FSB |  | 6          | \$1,152,850.00         | 6.84%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 94         | \$15,707,161.38        | 93.16%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>100</b> | <b>\$16,860,011.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403JZB5    | FLAGSTAR BANK,<br>FSB |  | 16         | \$2,487,455.89         | 22.96%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 47         | \$8,346,774.44         | 77.04%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>63</b>  | <b>\$10,834,230.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403JZD1    | FLAGSTAR BANK,<br>FSB |  | 5          | \$927,378.85           | 9.51%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 50         | \$8,827,878.31         | 90.49%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>55</b>  | <b>\$9,755,257.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403JZE9    | FLAGSTAR BANK,<br>FSB |  | 3          | \$652,088.54           | 23.81%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 10         | \$2,086,135.64         | 76.19%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>13</b>  | <b>\$2,738,224.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403JZF6    | FLAGSTAR BANK,<br>FSB |  | 32         | \$5,272,662.72         | 8.99%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 340        | \$53,405,564.29        | 91.01%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>372</b> | <b>\$58,678,227.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403JZG4    | FLAGSTAR BANK,<br>FSB |  | 2          | \$187,000.00           | 3.1%        | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 53         | \$5,845,196.23         | 96.9%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>55</b>  | <b>\$6,032,196.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403JZH2    | FLAGSTAR BANK,<br>FSB |  | 1          | \$40,000.00            | 3.75%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 17         | \$1,026,010.01         | 96.25%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>18</b>  | <b>\$1,066,010.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |                            |            |                        |             |          |               |    |          |               |
|--------------|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403JZJ8    | FLAGSTAR BANK, FSB         | 1          | \$316,370.10           | 13.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 11         | \$1,945,907.72         | 86.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>12</b>  | <b>\$2,262,277.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403K2Y8    | Unavailable                | 25         | \$1,595,871.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>25</b>  | <b>\$1,595,871.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403K2Z5    | Unavailable                | 16         | \$1,066,426.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>16</b>  | <b>\$1,066,426.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403K3N1    | WASHINGTON MUTUAL BANK     | 1          | \$164,000.00           | 1.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA | 16         | \$3,739,499.99         | 26.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 39         | \$9,975,195.14         | 71.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>56</b>  | <b>\$13,878,695.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403K3P6    | WASHINGTON MUTUAL BANK, FA | 27         | \$5,859,763.99         | 55.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 19         | \$4,762,853.94         | 44.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>46</b>  | <b>\$10,622,617.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403K3Q4    | WASHINGTON MUTUAL BANK, FA | 6          | \$1,281,327.24         | 10.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 49         | \$11,353,316.60        | 89.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>55</b>  | <b>\$12,634,643.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403K3R2    | WASHINGTON MUTUAL BANK     | 7          | \$1,589,399.98         | 4.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA | 34         | \$7,850,329.97         | 22.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 112        | \$24,804,626.87        | 72.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>153</b> | <b>\$34,244,356.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403K5G4    | IRWIN MORTGAGE CORPORATION | 22         | \$4,122,344.37         | 23.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 76         | \$13,235,676.57        | 76.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>98</b>  | <b>\$17,358,020.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403K5H2    | IRWIN MORTGAGE CORPORATION | 23         | \$3,946,711.37         | 25.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 65         | \$11,630,822.14        | 74.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>88</b>  | <b>\$15,577,533.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |                   |            |                        |             |          |               |    |          |               |
|--------------|-------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403K5J8    | Unavailable       | 16         | \$2,485,658.30         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>16</b>  | <b>\$2,485,658.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KE25    | INDYMAC BANK, FSB | 7          | \$1,708,641.72         | 71.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 4          | \$696,958.73           | 28.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>11</b>  | <b>\$2,405,600.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KE33    | INDYMAC BANK, FSB | 5          | \$1,020,578.12         | 24.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 26         | \$3,213,012.51         | 75.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>31</b>  | <b>\$4,233,590.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KE41    | INDYMAC BANK, FSB | 11         | \$1,449,441.57         | 9.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 202        | \$14,424,387.92        | 90.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>213</b> | <b>\$15,873,829.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KE58    | Unavailable       | 14         | \$1,121,569.25         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>14</b>  | <b>\$1,121,569.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KE66    | INDYMAC BANK, FSB | 28         | \$5,235,488.94         | 22.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 104        | \$17,710,806.37        | 77.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>132</b> | <b>\$22,946,295.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KE74    | INDYMAC BANK, FSB | 51         | \$7,972,374.29         | 10.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 507        | \$64,896,870.63        | 89.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>558</b> | <b>\$72,869,244.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KE82    | INDYMAC BANK, FSB | 8          | \$1,526,280.66         | 5.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 180        | \$25,859,970.60        | 94.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>188</b> | <b>\$27,386,251.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KE90    | Unavailable       | 28         | \$3,460,599.72         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>28</b>  | <b>\$3,460,599.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KEP4    | INDYMAC BANK, FSB | 30         | \$4,450,179.37         | 78.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 8          | \$1,222,227.96         | 21.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>38</b>  | <b>\$5,672,407.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KERO    | INDYMAC BANK, FSB | 83         | \$16,508,224.76        | 76.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 25         | \$5,063,161.07         | 23.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>108</b> | <b>\$21,571,385.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KES8    | INDYMAC BANK, FSB | 7          | \$1,888,074.59         | 62.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 6          | \$1,112,150.00         | 37.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>13</b>  | <b>\$3,000,224.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |                    |           |                        |             |          |               |    |          |               |
|--------------|--------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403KET6    | INDYMAC BANK, FSB  | 48        | \$8,530,745.83         | 60.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 25        | \$5,601,268.93         | 39.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>73</b> | <b>\$14,132,014.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KEU3    | INDYMAC BANK, FSB  | 9         | \$1,613,196.15         | 35.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 11        | \$2,911,771.00         | 64.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>20</b> | <b>\$4,524,967.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KEV1    | INDYMAC BANK, FSB  | 6         | \$908,313.85           | 44.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 5         | \$1,119,887.00         | 55.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>11</b> | <b>\$2,028,200.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KEW9    | Unavailable        | 11        | \$2,078,400.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>11</b> | <b>\$2,078,400.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KEX7    | INDYMAC BANK, FSB  | 5         | \$710,322.69           | 34.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 7         | \$1,328,000.00         | 65.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>12</b> | <b>\$2,038,322.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KEY5    | INDYMAC BANK, FSB  | 4         | \$984,298.39           | 51.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 6         | \$920,638.17           | 48.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>10</b> | <b>\$1,904,936.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KEZ2    | INDYMAC BANK, FSB  | 3         | \$311,000.00           | 20.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 8         | \$1,195,845.27         | 79.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>11</b> | <b>\$1,506,845.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KFA6    | INDYMAC BANK, FSB  | 1         | \$124,196.34           | 12.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 7         | \$892,791.42           | 87.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>8</b>  | <b>\$1,016,987.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KG31    | Unavailable        | 5         | \$411,733.80           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>5</b>  | <b>\$411,733.80</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KJ53    | CITIMORTGAGE, INC. | 15        | \$1,020,172.84         | 71.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 2         | \$414,515.13           | 28.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>17</b> | <b>\$1,434,687.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KQA4    | FLAGSTAR BANK, FSB | 3         | \$119,517.62           | 3.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 65        | \$3,520,004.58         | 96.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>68</b> | <b>\$3,639,522.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KQB2    | FLAGSTAR BANK, FSB | 5         | \$960,082.54           | 14.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 31        | \$5,836,562.80         | 85.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                       |  |            |                        |             |          |               |          |               |
|--------------|-----------------------|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |                       |  | <b>36</b>  | <b>\$6,796,645.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403KQC0    | FLAGSTAR BANK,<br>FSB |  | 3          | \$285,506.04           | 12.86%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 20         | \$1,935,276.26         | 87.14%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>23</b>  | <b>\$2,220,782.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403KQD8    | FLAGSTAR BANK,<br>FSB |  | 3          | \$186,801.26           | 14.79%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 16         | \$1,076,062.76         | 85.21%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>19</b>  | <b>\$1,262,864.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403KQF3    | FLAGSTAR BANK,<br>FSB |  | 1          | \$148,974.73           | 6.77%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 14         | \$2,051,040.13         | 93.23%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>15</b>  | <b>\$2,200,014.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403KQG1    | FLAGSTAR BANK,<br>FSB |  | 16         | \$3,145,470.00         | 10.56%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 139        | \$26,629,701.79        | 89.44%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>155</b> | <b>\$29,775,171.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403KQH9    | FLAGSTAR BANK,<br>FSB |  | 11         | \$705,136.81           | 12.29%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 82         | \$5,032,247.89         | 87.71%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>93</b>  | <b>\$5,737,384.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403KR21    | FLAGSTAR BANK,<br>FSB |  | 11         | \$1,927,404.56         | 11.73%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 76         | \$14,501,261.47        | 88.27%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>87</b>  | <b>\$16,428,666.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403KR39    | FLAGSTAR BANK,<br>FSB |  | 3          | \$507,790.07           | 7.83%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 40         | \$5,978,793.11         | 92.17%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>43</b>  | <b>\$6,486,583.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403KR47    | FLAGSTAR BANK,<br>FSB |  | 4          | \$367,700.00           | 4.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 87         | \$8,554,605.79         | 95.88%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>91</b>  | <b>\$8,922,305.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403KR54    | FLAGSTAR BANK,<br>FSB |  | 10         | \$634,244.84           | 5.65%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable           |  | 157        | \$10,592,894.45        | 94.35%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                       |  | <b>167</b> | <b>\$11,227,139.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |                       |            |                        |             |          |               |    |          |               |
|--------------|-----------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403KR62    | FLAGSTAR BANK,<br>FSB | 3          | \$202,043.61           | 6.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 44         | \$2,755,327.72         | 93.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>47</b>  | <b>\$2,957,371.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KR88    | FLAGSTAR BANK,<br>FSB | 10         | \$1,722,145.18         | 22.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 34         | \$5,796,869.13         | 77.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>44</b>  | <b>\$7,519,014.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KRU9    | FLAGSTAR BANK,<br>FSB | 7          | \$1,448,115.16         | 12.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 51         | \$9,861,583.25         | 87.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>58</b>  | <b>\$11,309,698.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KRV7    | FLAGSTAR BANK,<br>FSB | 5          | \$818,800.00           | 6.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 64         | \$12,372,033.20        | 93.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>69</b>  | <b>\$13,190,833.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KRW5    | Unavailable           | 14         | \$2,169,410.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>14</b>  | <b>\$2,169,410.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KRX3    | FLAGSTAR BANK,<br>FSB | 1          | \$93,964.98            | 4.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 20         | \$1,952,688.82         | 95.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>21</b>  | <b>\$2,046,653.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KRY1    | FLAGSTAR BANK,<br>FSB | 2          | \$126,100.00           | 8.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 18         | \$1,317,521.26         | 91.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>20</b>  | <b>\$1,443,621.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KRZ8    | FLAGSTAR BANK,<br>FSB | 9          | \$1,459,586.58         | 7.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 95         | \$18,553,440.54        | 92.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>104</b> | <b>\$20,013,027.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KS38    | FLAGSTAR BANK,<br>FSB | 9          | \$1,269,200.00         | 12.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 55         | \$8,878,140.00         | 87.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>64</b>  | <b>\$10,147,340.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KS46    | FLAGSTAR BANK,<br>FSB | 2          | \$273,500.00           | 12.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |                       |            |                        |             |          |                     |    |          |                     |
|--------------|--|-----------------------|------------|------------------------|-------------|----------|---------------------|----|----------|---------------------|
|              |  | Unavailable           | 13         | \$1,893,570.00         | 87.38%      | 0        | \$0.00              | NA | 0        | \$0.00              |
| <b>Total</b> |  |                       | <b>15</b>  | <b>\$2,167,070.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b>       |
| 31403KS53    |  | FLAGSTAR BANK,<br>FSB | 2          | \$107,585.86           | 9.86%       | 0        | \$0.00              | NA | 0        | \$0.00              |
|              |  | Unavailable           | 16         | \$983,122.03           | 90.14%      | 0        | \$0.00              | NA | 0        | \$0.00              |
| <b>Total</b> |  |                       | <b>18</b>  | <b>\$1,090,707.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b>       |
| 31403KS87    |  | Unavailable           | 22         | \$4,080,456.47         | 100%        | 0        | \$0.00              | NA | 0        | \$0.00              |
| <b>Total</b> |  |                       | <b>22</b>  | <b>\$4,080,456.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b>       |
| 31403KS95    |  | Unavailable           | 63         | \$12,152,732.44        | 100%        | 0        | \$0.00              | NA | 0        | \$0.00              |
| <b>Total</b> |  |                       | <b>63</b>  | <b>\$12,152,732.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b>       |
| 31403KSA2    |  | FLAGSTAR BANK,<br>FSB | 5          | \$815,054.60           | 19.14%      | 0        | \$0.00              | NA | 0        | \$0.00              |
|              |  | Unavailable           | 15         | \$3,442,843.74         | 80.86%      | 0        | \$0.00              | NA | 0        | \$0.00              |
| <b>Total</b> |  |                       | <b>20</b>  | <b>\$4,257,898.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b>       |
| 31403KSB0    |  | FLAGSTAR BANK,<br>FSB | 1          | \$104,798.14           | 3.67%       | 0        | \$0.00              | NA | 0        | \$0.00              |
|              |  | Unavailable           | 17         | \$2,747,874.67         | 96.33%      | 0        | \$0.00              | NA | 0        | \$0.00              |
| <b>Total</b> |  |                       | <b>18</b>  | <b>\$2,852,672.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b>       |
| 31403KSC8    |  | FLAGSTAR BANK,<br>FSB | 2          | \$477,287.04           | 10.65%      | 0        | \$0.00              | NA | 0        | \$0.00              |
|              |  | Unavailable           | 19         | \$4,005,605.60         | 89.35%      | 0        | \$0.00              | NA | 0        | \$0.00              |
| <b>Total</b> |  |                       | <b>21</b>  | <b>\$4,482,892.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b>       |
| 31403KSD6    |  | FLAGSTAR BANK,<br>FSB | 1          | \$150,719.00           | 2.65%       | 0        | \$0.00              | NA | 0        | \$0.00              |
|              |  | Unavailable           | 39         | \$5,528,262.54         | 97.35%      | 0        | \$0.00              | NA | 0        | \$0.00              |
| <b>Total</b> |  |                       | <b>40</b>  | <b>\$5,678,981.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b>       |
| 31403KSE4    |  | FLAGSTAR BANK,<br>FSB | 3          | \$786,871.78           | 5.44%       | 0        | \$0.00              | NA | 0        | \$0.00              |
|              |  | Unavailable           | 67         | \$13,668,308.16        | 94.56%      | 0        | \$0.00              | NA | 0        | \$0.00              |
| <b>Total</b> |  |                       | <b>70</b>  | <b>\$14,455,179.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b>       |
| 31403KSF1    |  | FLAGSTAR BANK,<br>FSB | 9          | \$1,967,352.61         | 3.75%       | 0        | \$0.00              | NA | 0        | \$0.00              |
|              |  | Unavailable           | 299        | \$50,534,895.25        | 96.25%      | 1        | \$132,836.80        | NA | 1        | \$132,836.80        |
| <b>Total</b> |  |                       | <b>308</b> | <b>\$52,502,247.86</b> | <b>100%</b> | <b>1</b> | <b>\$132,836.80</b> |    | <b>1</b> | <b>\$132,836.80</b> |
| 31403KSG9    |  | Unavailable           | 21         | \$4,378,613.67         | 100%        | 0        | \$0.00              | NA | 0        | \$0.00              |
| <b>Total</b> |  |                       | <b>21</b>  | <b>\$4,378,613.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>       |    | <b>0</b> | <b>\$0.00</b>       |

|              |                       |            |                        |             |          |               |    |          |               |
|--------------|-----------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403KSH7    | FLAGSTAR BANK,<br>FSB | 8          | \$1,620,361.87         | 11.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 67         | \$12,767,484.91        | 88.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>75</b>  | <b>\$14,387,846.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSJ3    | FLAGSTAR BANK,<br>FSB | 5          | \$1,239,174.92         | 10.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 55         | \$10,317,261.58        | 89.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>60</b>  | <b>\$11,556,436.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSK0    | FLAGSTAR BANK,<br>FSB | 9          | \$1,179,062.12         | 8.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 104        | \$13,488,686.63        | 91.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>113</b> | <b>\$14,667,748.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSL8    | FLAGSTAR BANK,<br>FSB | 4          | \$783,610.10           | 10.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 34         | \$6,779,969.73         | 89.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>38</b>  | <b>\$7,563,579.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSM6    | FLAGSTAR BANK,<br>FSB | 3          | \$378,850.00           | 8.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 30         | \$4,003,440.00         | 91.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>33</b>  | <b>\$4,382,290.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSN4    | FLAGSTAR BANK,<br>FSB | 4          | \$205,200.00           | 3.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 117        | \$6,359,555.23         | 96.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>121</b> | <b>\$6,564,755.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSP9    | FLAGSTAR BANK,<br>FSB | 11         | \$625,367.34           | 6.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 151        | \$8,715,826.82         | 93.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>162</b> | <b>\$9,341,194.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSQ7    | Unavailable           | 15         | \$2,242,611.80         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>15</b>  | <b>\$2,242,611.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSR5    | FLAGSTAR BANK,<br>FSB | 2          | \$239,400.00           | 10.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 16         | \$2,029,353.49         | 89.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>18</b>  | <b>\$2,268,753.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSS3    | FLAGSTAR BANK,<br>FSB | 8          | \$1,205,418.07         | 9.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                   | 96         | \$11,915,332.60        | 90.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>104</b> | <b>\$13,120,750.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KST1    |  | Unavailable                   | 28         | \$3,653,673.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>28</b>  | <b>\$3,653,673.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSU8    |  | FLAGSTAR BANK,<br>FSB         | 2          | \$85,907.97            | 4.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 29         | \$1,670,844.47         | 95.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>31</b>  | <b>\$1,756,752.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSV6    |  | Unavailable                   | 9          | \$1,357,694.74         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>9</b>   | <b>\$1,357,694.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSX2    |  | FLAGSTAR BANK,<br>FSB         | 3          | \$334,100.00           | 12.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 18         | \$2,362,563.08         | 87.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>21</b>  | <b>\$2,696,663.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSY0    |  | FLAGSTAR BANK,<br>FSB         | 7          | \$1,069,225.93         | 5.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 141        | \$17,563,825.31        | 94.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>148</b> | <b>\$18,633,051.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KSZ7    |  | Unavailable                   | 40         | \$2,255,546.05         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>40</b>  | <b>\$2,255,546.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KY31    |  | FREEDOM<br>MORTGAGE CORP.     | 14         | \$967,300.70           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>14</b>  | <b>\$967,300.70</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403KZJ5    |  | FREEDOM<br>MORTGAGE CORP.     | 18         | \$1,937,896.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>18</b>  | <b>\$1,937,896.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403LBV2    |  | WASHINGTON<br>MUTUAL BANK, FA | 5          | \$781,403.33           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>5</b>   | <b>\$781,403.33</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403LBW0    |  | WASHINGTON<br>MUTUAL BANK, FA | 51         | \$6,997,359.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>51</b>  | <b>\$6,997,359.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403LFQ9    |  | RBC MORTGAGE<br>COMPANY       | 7          | \$1,154,296.44         | 84.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 2          | \$212,111.76           | 15.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                            |  |            |                        |             |          |               |          |               |
|--------------|----------------------------|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |                            |  | <b>9</b>   | <b>\$1,366,408.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403LFR7    | RBC MORTGAGE COMPANY       |  | 4          | \$576,512.81           | 57.38%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                |  | 3          | \$428,248.78           | 42.62%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                            |  | <b>7</b>   | <b>\$1,004,761.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403LKQ3    | IRWIN MORTGAGE CORPORATION |  | 11         | \$1,372,227.74         | 51.81%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                |  | 8          | \$1,276,110.78         | 48.19%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                            |  | <b>19</b>  | <b>\$2,648,338.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403LKR1    | IRWIN MORTGAGE CORPORATION |  | 16         | \$2,189,423.97         | 27.22%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                |  | 50         | \$5,853,033.92         | 72.78%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                            |  | <b>66</b>  | <b>\$8,042,457.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403LKS9    | IRWIN MORTGAGE CORPORATION |  | 5          | \$570,955.17           | 19.43%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                |  | 21         | \$2,367,437.11         | 80.57%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                            |  | <b>26</b>  | <b>\$2,938,392.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403LKT7    | IRWIN MORTGAGE CORPORATION |  | 6          | \$674,750.00           | 16.32%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                |  | 25         | \$3,460,612.08         | 83.68%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                            |  | <b>31</b>  | <b>\$4,135,362.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403LKU4    | IRWIN MORTGAGE CORPORATION |  | 9          | \$1,034,638.26         | 12.18%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                |  | 51         | \$7,457,350.90         | 87.82%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                            |  | <b>60</b>  | <b>\$8,491,989.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403LKV2    | IRWIN MORTGAGE CORPORATION |  | 33         | \$3,973,613.33         | 30.45%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                |  | 74         | \$9,077,604.07         | 69.55%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                            |  | <b>107</b> | <b>\$13,051,217.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403LNA5    | U.S. BANK N.A.             |  | 1          | \$69,740.84            | 5.15%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                |  | 8          | \$1,284,418.54         | 94.85%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                            |  | <b>9</b>   | <b>\$1,354,159.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403ME39    | USAA FEDERAL SAVINGS BANK  |  | 82         | \$9,808,833.31         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                            |  | <b>82</b>  | <b>\$9,808,833.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403ME47    |                            |  | 76         | \$8,746,866.42         | 100%        | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                           |            |                        |             |          |               |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | USAA FEDERAL SAVINGS BANK |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                           | <b>76</b>  | <b>\$8,746,866.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403ME62    |  | USAA FEDERAL SAVINGS BANK | 66         | \$9,370,947.14         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>66</b>  | <b>\$9,370,947.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403MEY1    |  | USAA FEDERAL SAVINGS BANK | 68         | \$11,231,553.28        | 95.29%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 3          | \$555,190.31           | 4.71%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>71</b>  | <b>\$11,786,743.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403MG60    |  | SUNTRUST MORTGAGE INC.    | 91         | \$5,348,317.45         | 98.79%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 1          | \$65,717.77            | 1.21%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>92</b>  | <b>\$5,414,035.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403MG78    |  | SUNTRUST MORTGAGE INC.    | 65         | \$10,326,481.80        | 59.36%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 44         | \$7,071,331.55         | 40.64%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>109</b> | <b>\$17,397,813.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403MG86    |  | SUNTRUST MORTGAGE INC.    | 93         | \$14,227,885.56        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>93</b>  | <b>\$14,227,885.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403MG94    |  | SUNTRUST MORTGAGE INC.    | 69         | \$10,586,212.27        | 80.58%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 20         | \$2,551,981.18         | 19.42%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>89</b>  | <b>\$13,138,193.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403MGJ2    |  | SUNTRUST MORTGAGE INC.    | 151        | \$8,550,317.82         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>151</b> | <b>\$8,550,317.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403MGL7    |  | SUNTRUST MORTGAGE INC.    | 95         | \$13,361,798.27        | 97.3%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 2          | \$371,283.16           | 2.7%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>97</b>  | <b>\$13,733,081.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403MGM5    |  | SUNTRUST MORTGAGE INC.    | 91         | \$12,206,342.37        | 93.69%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 4          | \$822,029.29           | 6.31%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>95</b>  | <b>\$13,028,371.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |                        |            |                        |             |          |               |    |          |               |
|--------------|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403MGN3    | SUNTRUST MORTGAGE INC. | 80         | \$11,994,756.08        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>80</b>  | <b>\$11,994,756.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MGP8    | SUNTRUST MORTGAGE INC. | 81         | \$11,321,402.49        | 96.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 2          | \$375,377.75           | 3.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>83</b>  | <b>\$11,696,780.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MGQ6    | SUNTRUST MORTGAGE INC. | 100        | \$14,174,759.49        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>100</b> | <b>\$14,174,759.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MGR4    | SUNTRUST MORTGAGE INC. | 93         | \$13,768,060.03        | 93.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 7          | \$1,022,463.21         | 6.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>100</b> | <b>\$14,790,523.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MGZ6    | SUNTRUST MORTGAGE INC. | 76         | \$9,821,679.89         | 98.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 1          | \$166,857.97           | 1.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>77</b>  | <b>\$9,988,537.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MHA0    | SUNTRUST MORTGAGE INC. | 14         | \$2,082,511.98         | 12.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 85         | \$14,057,027.39        | 87.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>99</b>  | <b>\$16,139,539.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MHB8    | SUNTRUST MORTGAGE INC. | 7          | \$1,155,811.61         | 9.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 70         | \$11,657,858.88        | 90.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>77</b>  | <b>\$12,813,670.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MHC6    | SUNTRUST MORTGAGE INC. | 7          | \$1,332,486.41         | 9.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 78         | \$12,628,747.20        | 90.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>85</b>  | <b>\$13,961,233.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MHD4    | SUNTRUST MORTGAGE INC. | 28         | \$1,853,670.29         | 34.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 51         | \$3,472,073.37         | 65.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>79</b>  | <b>\$5,325,743.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MHE2    | SUNTRUST MORTGAGE INC. | 20         | \$1,413,203.87         | 21.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 72         | \$5,051,402.29         | 78.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                               |           |                       |             |          |               |    |          |               |
|--------------|--|-------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                               | <b>92</b> | <b>\$6,464,606.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MJD2    |  | Unavailable                   | 8         | \$1,650,720.65        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>8</b>  | <b>\$1,650,720.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MJE0    |  | U.S. BANK N.A.                | 5         | \$889,600.00          | 18.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 24        | \$4,000,532.12        | 81.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>29</b> | <b>\$4,890,132.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MJF7    |  | U.S. BANK N.A.                | 1         | \$269,000.00          | 7.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 18        | \$3,330,895.20        | 92.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>19</b> | <b>\$3,599,895.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MJG5    |  | U.S. BANK N.A.                | 2         | \$320,000.00          | 9.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 21        | \$2,989,789.23        | 90.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>23</b> | <b>\$3,309,789.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MJH3    |  | Unavailable                   | 11        | \$1,877,288.04        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>11</b> | <b>\$1,877,288.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MJJ9    |  | Unavailable                   | 16        | \$3,170,766.76        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>16</b> | <b>\$3,170,766.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MJK6    |  | Unavailable                   | 9         | \$1,692,441.91        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>9</b>  | <b>\$1,692,441.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MJL4    |  | U.S. BANK N.A.                | 20        | \$2,335,413.87        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>20</b> | <b>\$2,335,413.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MJM2    |  | U.S. BANK N.A.                | 20        | \$1,979,496.19        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>20</b> | <b>\$1,979,496.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MJQ3    |  | U.S. BANK N.A.                | 18        | \$1,177,621.01        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>18</b> | <b>\$1,177,621.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MN21    |  | HARWOOD STREET FUNDING I, LLC | 9         | \$1,248,551.01        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>9</b>  | <b>\$1,248,551.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MNQ8    |  | CTX MORTGAGE COMPANY, LLC     | 6         | \$1,107,804.24        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>6</b>  | <b>\$1,107,804.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MNS4    |  | HARWOOD STREET FUNDING I, LLC | 44        | \$8,935,759.64        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>44</b> | <b>\$8,935,759.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                               |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403MNT2    | HARWOOD STREET FUNDING I, LLC | 401        | \$63,825,454.12        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>401</b> | <b>\$63,825,454.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MNU9    | HARWOOD STREET FUNDING I, LLC | 524        | \$99,630,518.62        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>524</b> | <b>\$99,630,518.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MNV7    | HARWOOD STREET FUNDING I, LLC | 55         | \$5,361,814.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>55</b>  | <b>\$5,361,814.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MNW5    | HARWOOD STREET FUNDING I, LLC | 48         | \$4,723,140.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>48</b>  | <b>\$4,723,140.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MNX3    | HARWOOD STREET FUNDING I, LLC | 41         | \$2,849,051.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>41</b>  | <b>\$2,849,051.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MNY1    | HARWOOD STREET FUNDING I, LLC | 51         | \$3,380,821.28         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>51</b>  | <b>\$3,380,821.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MNZ8    | HARWOOD STREET FUNDING I, LLC | 95         | \$14,247,312.73        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>95</b>  | <b>\$14,247,312.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MV22    | Unavailable                   | 3          | \$929,457.81           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>3</b>   | <b>\$929,457.81</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MV30    | Unavailable                   | 11         | \$2,455,813.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>11</b>  | <b>\$2,455,813.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MV48    | WASHINGTON MUTUAL BANK, FA    | 4          | \$533,714.89           | 47.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 4          | \$581,731.67           | 52.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>8</b>   | <b>\$1,115,446.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403MVZ9    | WASHINGTON MUTUAL BANK, FA    | 4          | \$212,436.04           | 12.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 27         | \$1,548,786.58         | 87.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>31</b>  | <b>\$1,761,222.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403Q2P4    | Unavailable                   | 11         | \$1,809,950.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                                |  |            |                        |             |          |               |    |          |               |
|--------------|--------------------------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                                |  | <b>11</b>  | <b>\$1,809,950.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403Q2Q2    | Unavailable                    |  | 97         | \$14,428,000.06        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                |  | <b>97</b>  | <b>\$14,428,000.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403Q2R0    | Unavailable                    |  | 87         | \$14,079,704.78        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                |  | <b>87</b>  | <b>\$14,079,704.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403Q2S8    | Unavailable                    |  | 13         | \$2,340,199.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                |  | <b>13</b>  | <b>\$2,340,199.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403Q2T6    | Unavailable                    |  | 54         | \$7,186,460.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                |  | <b>54</b>  | <b>\$7,186,460.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403Q2U3    | Unavailable                    |  | 20         | \$2,808,060.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                |  | <b>20</b>  | <b>\$2,808,060.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403QDT4    | LEHMAN BROTHERS HOLDINGS, INC. |  | 26         | \$3,553,260.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                |  | <b>26</b>  | <b>\$3,553,260.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403QDU1    | LEHMAN BROTHERS HOLDINGS, INC. |  | 13         | \$1,224,016.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                |  | <b>13</b>  | <b>\$1,224,016.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403QDV9    | LEHMAN BROTHERS HOLDINGS, INC. |  | 15         | \$1,438,431.04         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                |  | <b>15</b>  | <b>\$1,438,431.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403QGL8    | LEHMAN BROTHERS HOLDINGS, INC. |  | 44         | \$6,586,590.11         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                |  | <b>44</b>  | <b>\$6,586,590.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403QGM6    | LEHMAN BROTHERS HOLDINGS, INC. |  | 59         | \$9,120,341.61         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                |  | <b>59</b>  | <b>\$9,120,341.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403QLG3    | LEHMAN BROTHERS HOLDINGS, INC. |  | 47         | \$8,691,470.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                |  | <b>47</b>  | <b>\$8,691,470.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403QLH1    | LEHMAN BROTHERS HOLDINGS, INC. |  | 129        | \$23,873,460.43        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                |  | <b>129</b> | <b>\$23,873,460.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403QLJ7    |                                |  | 120        | \$21,291,146.32        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |            |                        |             |          |               |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | LEHMAN BROTHERS HOLDINGS, INC.      |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                                     | <b>120</b> | <b>\$21,291,146.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QN55    |  | FIRST HORIZON HOME LOAN CORPORATION | 67         | \$12,620,312.23        | 97.89%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 1          | \$271,600.00           | 2.11%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>68</b>  | <b>\$12,891,912.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QN63    |  | FIRST HORIZON HOME LOAN CORPORATION | 160        | \$29,406,594.16        | 99.63%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 1          | \$109,600.00           | 0.37%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>161</b> | <b>\$29,516,194.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QN89    |  | FIRST HORIZON HOME LOAN CORPORATION | 131        | \$22,437,358.94        | 67.62%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 56         | \$10,744,896.70        | 32.38%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>187</b> | <b>\$33,182,255.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QN97    |  | FIRST HORIZON HOME LOAN CORPORATION | 64         | \$10,075,212.19        | 67.17%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 27         | \$4,925,179.38         | 32.83%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>91</b>  | <b>\$15,000,391.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QPA2    |  | FIRST HORIZON HOME LOAN CORPORATION | 3          | \$421,715.83           | 33.9%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 5          | \$822,205.18           | 66.1%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>8</b>   | <b>\$1,243,921.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QPB0    |  | FIRST HORIZON HOME LOAN CORPORATION | 159        | \$28,006,468.04        | 92.83%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 10         | \$2,161,591.45         | 7.17%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>169</b> | <b>\$30,168,059.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QPC8    |  | FIRST HORIZON HOME LOAN CORPORATION | 6          | \$943,369.95           | 71.69%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 2          | \$372,500.00           | 28.31%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>8</b>   | <b>\$1,315,869.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QPF1    |  |                                     | 6          | \$1,120,179.29         | 100%        | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                                     |            |                        |             |          |               |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | FIRST HORIZON HOME LOAN CORPORATION |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                                     | <b>6</b>   | <b>\$1,120,179.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QQ29    |  | FIRST HORIZON HOME LOAN CORPORATION | 72         | \$7,049,672.50         | 96.23%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 3          | \$276,196.48           | 3.77%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>75</b>  | <b>\$7,325,868.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QQG8    |  | FIRST HORIZON HOME LOAN CORPORATION | 156        | \$28,205,735.39        | 95.44%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 7          | \$1,347,785.23         | 4.56%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>163</b> | <b>\$29,553,520.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QQH6    |  | FIRST HORIZON HOME LOAN CORPORATION | 61         | \$3,558,981.22         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>61</b>  | <b>\$3,558,981.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QQJ2    |  | FIRST HORIZON HOME LOAN CORPORATION | 28         | \$2,950,960.01         | 90.99%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 3          | \$292,300.00           | 9.01%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>31</b>  | <b>\$3,243,260.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QQK9    |  | FIRST HORIZON HOME LOAN CORPORATION | 29         | \$5,032,983.08         | 98.18%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 1          | \$93,441.43            | 1.82%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>30</b>  | <b>\$5,126,424.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QQL7    |  | FIRST HORIZON HOME LOAN CORPORATION | 135        | \$24,382,095.65        | 97.52%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 3          | \$619,900.00           | 2.48%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>138</b> | <b>\$25,001,995.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QQM5    |  | FIRST HORIZON HOME LOAN CORPORATION | 11         | \$2,161,030.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>11</b>  | <b>\$2,161,030.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QQN3    |  | FIRST HORIZON HOME LOAN             | 8          | \$1,109,832.35         | 100%        | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                                     |            |                        |             |          |               |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | CORPORATION                         |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                                     | <b>8</b>   | <b>\$1,109,832.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QQQ6    |  | FIRST HORIZON HOME LOAN CORPORATION | 13         | \$2,116,573.03         | 82.61%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 2          | \$445,496.56           | 17.39%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>15</b>  | <b>\$2,562,069.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QQR4    |  | FIRST HORIZON HOME LOAN CORPORATION | 148        | \$26,211,755.48        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>148</b> | <b>\$26,211,755.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QQX1    |  | FIRST HORIZON HOME LOAN CORPORATION | 184        | \$19,134,654.41        | 96.38%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 7          | \$717,930.00           | 3.62%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>191</b> | <b>\$19,852,584.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QQY9    |  | FIRST HORIZON HOME LOAN CORPORATION | 96         | \$21,697,184.46        | 96.92%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 3          | \$689,920.00           | 3.08%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>99</b>  | <b>\$22,387,104.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QQZ6    |  | FIRST HORIZON HOME LOAN CORPORATION | 13         | \$1,504,914.72         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>13</b>  | <b>\$1,504,914.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QR28    |  | FIRST HORIZON HOME LOAN CORPORATION | 34         | \$5,975,056.00         | 75.4%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 11         | \$1,949,218.00         | 24.6%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>45</b>  | <b>\$7,924,274.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QR36    |  | FIRST HORIZON HOME LOAN CORPORATION | 47         | \$2,903,299.94         | 83.28%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 9          | \$582,895.39           | 16.72%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>56</b>  | <b>\$3,486,195.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QR44    |  | FIRST HORIZON HOME LOAN CORPORATION | 29         | \$2,790,585.75         | 93.56%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 2          | \$192,000.00           | 6.44%       | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                                     |            |                        |             |          |               |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |                                     | <b>31</b>  | <b>\$2,982,585.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |          |               |
| 31403QR51    |  | FIRST HORIZON HOME LOAN CORPORATION | 52         | \$3,317,543.38         | 87.06%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 7          | \$492,900.00           | 12.94%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>59</b>  | <b>\$3,810,443.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |          |               |
| 31403QR77    |  | FIRST HORIZON HOME LOAN CORPORATION | 29         | \$5,932,476.70         | 97.44%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 1          | \$156,009.70           | 2.56%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>30</b>  | <b>\$6,088,486.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |          |               |
| 31403QR85    |  | FIRST HORIZON HOME LOAN CORPORATION | 55         | \$11,750,968.68        | 89.48%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 6          | \$1,381,367.89         | 10.52%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>61</b>  | <b>\$13,132,336.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |          |               |
| 31403QRU6    |  | FIRST HORIZON HOME LOAN CORPORATION | 129        | \$8,339,973.37         | 90.81%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 15         | \$844,324.68           | 9.19%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>144</b> | <b>\$9,184,298.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |          |               |
| 31403QRV4    |  | FIRST HORIZON HOME LOAN CORPORATION | 32         | \$5,367,306.16         | 90.62%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 4          | \$555,876.37           | 9.38%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>36</b>  | <b>\$5,923,182.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |          |               |
| 31403QRW2    |  | FIRST HORIZON HOME LOAN CORPORATION | 19         | \$3,613,074.96         | 79.41%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 6          | \$936,800.00           | 20.59%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>25</b>  | <b>\$4,549,874.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |          |               |
| 31403QRX0    |  | FIRST HORIZON HOME LOAN CORPORATION | 148        | \$9,525,150.65         | 88.2%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 21         | \$1,274,721.06         | 11.8%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>169</b> | <b>\$10,799,871.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |          |               |
| 31403QRY8    |  | FIRST HORIZON HOME LOAN CORPORATION | 220        | \$30,389,478.36        | 89.4%       | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                                     |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                         | 26         | \$3,601,350.33         | 10.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>246</b> | <b>\$33,990,828.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31403QRZ5    |  | FIRST HORIZON HOME LOAN CORPORATION | 110        | \$22,343,470.05        | 95.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 7          | \$1,171,451.27         | 4.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>117</b> | <b>\$23,514,921.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31403QW48    |  | KB HOME MORTGAGE COMPANY            | 19         | \$2,973,301.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>19</b>  | <b>\$2,973,301.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31403QW55    |  | KB HOME MORTGAGE COMPANY            | 10         | \$1,991,408.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>10</b>  | <b>\$1,991,408.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31403QW63    |  | KB HOME MORTGAGE COMPANY            | 17         | \$2,975,906.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>17</b>  | <b>\$2,975,906.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31403QW71    |  | KB HOME MORTGAGE COMPANY            | 13         | \$1,988,145.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>13</b>  | <b>\$1,988,145.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31403QW89    |  | KB HOME MORTGAGE COMPANY            | 23         | \$3,966,159.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>23</b>  | <b>\$3,966,159.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31403QW97    |  | KB HOME MORTGAGE COMPANY            | 9          | \$1,980,394.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>9</b>   | <b>\$1,980,394.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31403QXA3    |  | KB HOME MORTGAGE COMPANY            | 23         | \$4,021,951.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>23</b>  | <b>\$4,021,951.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31403QXB1    |  | KB HOME MORTGAGE COMPANY            | 12         | \$1,988,099.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                |           |                       |             |          |               |          |               |
|--------------|--|--------------------------------|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |                                | <b>12</b> | <b>\$1,988,099.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QXC9    |  | KB HOME MORTGAGE COMPANY       | 10        | \$2,015,938.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>10</b> | <b>\$2,015,938.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QXD7    |  | KB HOME MORTGAGE COMPANY       | 18        | \$2,956,092.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>18</b> | <b>\$2,956,092.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QXE5    |  | KB HOME MORTGAGE COMPANY       | 13        | \$2,206,350.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>13</b> | <b>\$2,206,350.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QZW3    |  | ABN AMRO MORTGAGE GROUP, INC.  | 4         | \$282,125.48          | 15.17%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                    | 24        | \$1,577,591.48        | 84.83%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>28</b> | <b>\$1,859,716.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QZX1    |  | Unavailable                    | 30        | \$2,053,232.59        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>30</b> | <b>\$2,053,232.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403QZY9    |  | ABN AMRO MORTGAGE GROUP, INC.  | 6         | \$331,793.33          | 6.42%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                    | 72        | \$4,832,549.99        | 93.58%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>78</b> | <b>\$5,164,343.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RAS7    |  | NATIONAL CITY MORTGAGE COMPANY | 21        | \$2,773,190.17        | 29.32%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                    | 39        | \$6,684,358.48        | 70.68%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>60</b> | <b>\$9,457,548.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RAW8    |  | NATIONAL CITY MORTGAGE COMPANY | 6         | \$1,039,457.27        | 14.35%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                    | 42        | \$6,202,539.66        | 85.65%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>48</b> | <b>\$7,241,996.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RBD9    |  | NATIONAL CITY MORTGAGE COMPANY | 68        | \$9,358,026.51        | 40.78%      | 0        | \$0.00        | NA       | \$0.00        |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |                                |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                    | 100        | \$13,590,244.70        | 59.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>168</b> | <b>\$22,948,271.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RBF4    |  | NATIONAL CITY MORTGAGE COMPANY | 1          | \$67,399.99            | 3.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 16         | \$1,992,119.79         | 96.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>17</b>  | <b>\$2,059,519.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RBG2    |  | NATIONAL CITY MORTGAGE COMPANY | 48         | \$6,894,500.04         | 45.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 56         | \$8,416,616.72         | 54.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>104</b> | <b>\$15,311,116.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RF37    |  | UNION PLANTERS BANK NA         | 42         | \$7,959,436.39         | 58.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 33         | \$5,630,730.75         | 41.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>75</b>  | <b>\$13,590,167.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RF45    |  | UNION PLANTERS BANK NA         | 55         | \$7,519,910.20         | 55.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 42         | \$6,089,715.16         | 44.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>97</b>  | <b>\$13,609,625.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RF52    |  | Unavailable                    | 89         | \$16,713,513.16        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>89</b>  | <b>\$16,713,513.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RF60    |  | Unavailable                    | 86         | \$12,029,761.77        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>86</b>  | <b>\$12,029,761.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RF78    |  | Unavailable                    | 52         | \$5,874,184.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>52</b>  | <b>\$5,874,184.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RF86    |  | Unavailable                    | 69         | \$11,140,058.14        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>69</b>  | <b>\$11,140,058.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RF94    |  | Unavailable                    | 68         | \$4,549,214.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>68</b>  | <b>\$4,549,214.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RFQ6    |  | UNION PLANTERS BANK NA         | 22         | \$3,174,101.21         | 65.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 14         | \$1,692,805.58         | 34.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>36</b>  | <b>\$4,866,906.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RFR4    |  | Unavailable                    | 46         | \$4,342,161.58         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                        |            |                        |             |          |               |          |               |
|--------------|--|------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |                        | <b>46</b>  | <b>\$4,342,161.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RFT0    |  | Unavailable            | 10         | \$1,265,692.26         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                        | <b>10</b>  | <b>\$1,265,692.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RFV5    |  | UNION PLANTERS BANK NA | 10         | \$1,151,002.42         | 78.31%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable            | 2          | \$318,816.44           | 21.69%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                        | <b>12</b>  | <b>\$1,469,818.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RFY9    |  | Unavailable            | 79         | \$13,831,401.25        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                        | <b>79</b>  | <b>\$13,831,401.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RFZ6    |  | UNION PLANTERS BANK NA | 16         | \$2,074,748.69         | 59.28%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable            | 9          | \$1,425,140.45         | 40.72%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                        | <b>25</b>  | <b>\$3,499,889.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RGA0    |  | Unavailable            | 112        | \$10,840,168.64        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                        | <b>112</b> | <b>\$10,840,168.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RGB8    |  | UNION PLANTERS BANK NA | 27         | \$1,513,829.45         | 36.66%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable            | 39         | \$2,615,274.26         | 63.34%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                        | <b>66</b>  | <b>\$4,129,103.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RGC6    |  | UNION PLANTERS BANK NA | 10         | \$991,726.25           | 19.17%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable            | 43         | \$4,181,411.40         | 80.83%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                        | <b>53</b>  | <b>\$5,173,137.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RGD4    |  | Unavailable            | 43         | \$2,786,379.80         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                        | <b>43</b>  | <b>\$2,786,379.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RGE2    |  | Unavailable            | 20         | \$1,975,329.60         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                        | <b>20</b>  | <b>\$1,975,329.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RN38    |  | CITIMORTGAGE, INC.     | 10         | \$844,027.71           | 80.8%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable            | 2          | \$200,577.75           | 19.2%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                        | <b>12</b>  | <b>\$1,044,605.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RN46    |  | CITIMORTGAGE, INC.     | 12         | \$985,444.50           | 86.83%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable            | 1          | \$149,456.18           | 13.17%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                        | <b>13</b>  | <b>\$1,134,900.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31403RN53    |  | CITIMORTGAGE, INC.     | 12         | \$1,197,268.94         | 65.88%      | 0        | \$0.00        | NA       | \$0.00        |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | Unavailable        | 5          | \$620,065.65           | 34.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>17</b>  | <b>\$1,817,334.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RN79    | CITIMORTGAGE, INC. | 50         | \$3,214,835.53         | 64.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 25         | \$1,778,746.82         | 35.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>75</b>  | <b>\$4,993,582.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RN87    | CITIMORTGAGE, INC. | 567        | \$34,014,736.23        | 83.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 100        | \$6,737,854.57         | 16.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>667</b> | <b>\$40,752,590.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RN95    | CITIMORTGAGE, INC. | 205        | \$12,830,154.66        | 64.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 108        | \$6,938,479.18         | 35.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>313</b> | <b>\$19,768,633.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RPA0    | CITIMORTGAGE, INC. | 385        | \$37,107,700.96        | 72.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 145        | \$14,422,115.49        | 27.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>530</b> | <b>\$51,529,816.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RPB8    | CITIMORTGAGE, INC. | 103        | \$9,914,397.03         | 53.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 85         | \$8,459,810.46         | 46.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>188</b> | <b>\$18,374,207.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RPC6    | CITIMORTGAGE, INC. | 394        | \$50,653,198.70        | 63.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 223        | \$29,386,104.33        | 36.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>617</b> | <b>\$80,039,303.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RPD4    | CITIMORTGAGE, INC. | 96         | \$12,631,507.44        | 49.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 99         | \$12,948,314.83        | 50.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>195</b> | <b>\$25,579,822.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RPE2    | CITIMORTGAGE, INC. | 35         | \$6,815,240.74         | 46.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 39         | \$7,824,828.82         | 53.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>74</b>  | <b>\$14,640,069.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RPF9    | CITIMORTGAGE, INC. | 17         | \$3,282,976.75         | 47.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 18         | \$3,629,575.75         | 52.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>35</b>  | <b>\$6,912,552.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RPG7    | CITIMORTGAGE, INC. | 110        | \$23,617,287.56        | 32.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 226        | \$49,939,094.32        | 67.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>336</b> | <b>\$73,556,381.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RPJ1    | CITIMORTGAGE, INC. | 16         | \$2,844,558.84         | 42.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 20         | \$3,856,696.44         | 57.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                    |  |            |                         |             |          |               |    |          |               |
|--------------|--------------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                    |  | <b>36</b>  | <b>\$6,701,255.28</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RPK8    | CITIMORTGAGE, INC. |  | 4          | \$180,767.87            | 45.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 2          | \$215,216.89            | 54.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>6</b>   | <b>\$395,984.76</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RPX0    | CITIMORTGAGE, INC. |  | 46         | \$5,764,129.54          | 30.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 80         | \$12,943,289.86         | 69.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>126</b> | <b>\$18,707,419.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQ50    | CITIMORTGAGE, INC. |  | 49         | \$6,923,495.27          | 46.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 39         | \$7,938,301.67          | 53.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>88</b>  | <b>\$14,861,796.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQ68    | CITIMORTGAGE, INC. |  | 350        | \$77,940,599.42         | 58.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 232        | \$54,416,766.96         | 41.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>582</b> | <b>\$132,357,366.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQC5    | CITIMORTGAGE, INC. |  | 126        | \$27,427,040.05         | 22.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 395        | \$93,244,516.04         | 77.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>521</b> | <b>\$120,671,556.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQH4    | CITIMORTGAGE, INC. |  | 20         | \$2,173,962.94          | 59.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 11         | \$1,475,507.29          | 40.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>31</b>  | <b>\$3,649,470.23</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQJ0    | CITIMORTGAGE, INC. |  | 11         | \$1,819,410.86          | 91.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 1          | \$173,722.71            | 8.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>12</b>  | <b>\$1,993,133.57</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQL5    | CITIMORTGAGE, INC. |  | 6          | \$479,657.67            | 34.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 9          | \$892,012.58            | 65.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>15</b>  | <b>\$1,371,670.25</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQM3    | CITIMORTGAGE, INC. |  | 8          | \$1,575,648.62          | 9.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 70         | \$15,746,129.95         | 90.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>78</b>  | <b>\$17,321,778.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQN1    | CITIMORTGAGE, INC. |  | 41         | \$5,975,771.19          | 28.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 78         | \$14,908,999.45         | 71.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>119</b> | <b>\$20,884,770.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQP6    | CITIMORTGAGE, INC. |  | 5          | \$648,876.92            | 33.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 10         | \$1,272,585.97          | 66.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>15</b>  | <b>\$1,921,462.89</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                    |            |                         |             |          |               |    |          |               |
|--------------|--------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403RQR2    | CITIMORTGAGE, INC. | 397        | \$85,378,885.61         | 51.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 331        | \$81,074,435.28         | 48.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>728</b> | <b>\$166,453,320.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQS0    | CITIMORTGAGE, INC. | 365        | \$50,340,814.09         | 54.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 201        | \$41,639,703.63         | 45.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>566</b> | <b>\$91,980,517.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQT8    | CITIMORTGAGE, INC. | 267        | \$34,386,129.38         | 33.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 349        | \$67,775,947.16         | 66.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>616</b> | <b>\$102,162,076.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQU5    | CITIMORTGAGE, INC. | 12         | \$1,671,435.19          | 52.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 10         | \$1,532,371.02          | 47.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>22</b>  | <b>\$3,203,806.21</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQW1    | CITIMORTGAGE, INC. | 42         | \$5,966,372.98          | 27.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 76         | \$15,780,960.57         | 72.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>118</b> | <b>\$21,747,333.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQX9    | CITIMORTGAGE, INC. | 7          | \$1,147,129.38          | 23.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 18         | \$3,645,139.79          | 76.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>25</b>  | <b>\$4,792,269.17</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RQY7    | CITIMORTGAGE, INC. | 1          | \$107,407.98            | 8.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 16         | \$1,105,168.16          | 91.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>17</b>  | <b>\$1,212,576.14</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RS58    | CITIMORTGAGE, INC. | 9          | \$854,873.03            | 71.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 3          | \$344,042.75            | 28.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>12</b>  | <b>\$1,198,915.78</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RS66    | CITIMORTGAGE, INC. | 4          | \$325,270.56            | 53.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 1          | \$279,794.44            | 46.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>5</b>   | <b>\$605,065.00</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RS74    | CITIMORTGAGE, INC. | 12         | \$1,246,102.73          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>12</b>  | <b>\$1,246,102.73</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RS82    | CITIMORTGAGE, INC. | 6          | \$543,196.21            | 40.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 4          | \$794,764.47            | 59.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>10</b>  | <b>\$1,337,960.68</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RS90    | CITIMORTGAGE, INC. | 7          | \$478,376.00            | 55.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |                    |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable        | 2          | \$378,204.73           | 44.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>9</b>   | <b>\$856,580.73</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RT24    |  | CITIMORTGAGE, INC. | 48         | \$6,221,751.55         | 19.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 117        | \$24,918,916.96        | 80.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>165</b> | <b>\$31,140,668.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RT32    |  | CITIMORTGAGE, INC. | 26         | \$4,662,453.49         | 54.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 22         | \$3,854,839.02         | 45.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>48</b>  | <b>\$8,517,292.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RT40    |  | CITIMORTGAGE, INC. | 67         | \$8,029,487.43         | 60.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 32         | \$5,343,308.56         | 39.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>99</b>  | <b>\$13,372,795.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RT57    |  | CITIMORTGAGE, INC. | 31         | \$5,801,548.73         | 77.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 10         | \$1,651,558.68         | 22.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>41</b>  | <b>\$7,453,107.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RT65    |  | CITIMORTGAGE, INC. | 17         | \$2,094,994.00         | 28.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 28         | \$5,133,008.50         | 71.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>45</b>  | <b>\$7,228,002.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RT73    |  | CITIMORTGAGE, INC. | 29         | \$4,470,216.91         | 22.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 75         | \$15,063,978.66        | 77.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>104</b> | <b>\$19,534,195.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RT81    |  | CITIMORTGAGE, INC. | 21         | \$4,098,244.37         | 62.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 13         | \$2,504,884.50         | 37.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>34</b>  | <b>\$6,603,128.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RT99    |  | Unavailable        | 12         | \$2,641,331.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>12</b>  | <b>\$2,641,331.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTA6    |  | CITIMORTGAGE, INC. | 5          | \$490,344.90           | 53.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 3          | \$418,082.08           | 46.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>8</b>   | <b>\$908,426.98</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTB4    |  | CITIMORTGAGE, INC. | 8          | \$602,695.71           | 79.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 1          | \$156,679.09           | 20.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>9</b>   | <b>\$759,374.80</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTC2    |  | CITIMORTGAGE, INC. | 3          | \$508,491.06           | 42.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 3          | \$700,571.63           | 57.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>6</b>   | <b>\$1,209,062.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403RTD0    | CITIMORTGAGE, INC. | 19         | \$2,716,882.95         | 56.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 11         | \$2,050,290.70         | 43.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>30</b>  | <b>\$4,767,173.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTE8    | CITIMORTGAGE, INC. | 57         | \$7,806,510.21         | 67.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 18         | \$3,676,716.14         | 32.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>75</b>  | <b>\$11,483,226.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTG3    | CITIMORTGAGE, INC. | 17         | \$3,596,706.50         | 12.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 120        | \$25,638,322.25        | 87.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>137</b> | <b>\$29,235,028.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTH1    | CITIMORTGAGE, INC. | 2          | \$437,242.78           | 13.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 13         | \$2,706,795.45         | 86.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>15</b>  | <b>\$3,144,038.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTJ7    | CITIMORTGAGE, INC. | 8          | \$1,752,270.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>8</b>   | <b>\$1,752,270.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTK4    | CITIMORTGAGE, INC. | 130        | \$25,460,159.20        | 91.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 14         | \$2,495,498.64         | 8.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>144</b> | <b>\$27,955,657.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTM0    | CITIMORTGAGE, INC. | 21         | \$3,044,610.20         | 23.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 45         | \$9,667,749.61         | 76.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>66</b>  | <b>\$12,712,359.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTN8    | CITIMORTGAGE, INC. | 6          | \$385,316.10           | 10.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 25         | \$3,125,438.18         | 89.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>31</b>  | <b>\$3,510,754.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTP3    | CITIMORTGAGE, INC. | 14         | \$2,679,060.38         | 11.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 90         | \$19,947,399.05        | 88.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>104</b> | <b>\$22,626,459.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTQ1    | CITIMORTGAGE, INC. | 27         | \$5,785,204.31         | 20.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 97         | \$22,384,160.54        | 79.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>124</b> | <b>\$28,169,364.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTR9    | CITIMORTGAGE, INC. | 3          | \$642,058.14           | 28.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 9          | \$1,615,487.69         | 71.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>12</b>  | <b>\$2,257,545.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTS7    | CITIMORTGAGE, INC. | 8          | \$1,475,789.42         | 9.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |                            |            |                         |             |          |               |    |          |               |
|--------------|--|----------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                | 71         | \$14,547,381.09         | 90.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>79</b>  | <b>\$16,023,170.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTT5    |  | CITIMORTGAGE, INC.         | 12         | \$2,426,959.84          | 11.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 84         | \$18,183,308.36         | 88.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>96</b>  | <b>\$20,610,268.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTU2    |  | CITIMORTGAGE, INC.         | 10         | \$1,219,903.37          | 47.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 8          | \$1,329,934.37          | 52.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>18</b>  | <b>\$2,549,837.74</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTV0    |  | CITIMORTGAGE, INC.         | 581        | \$96,157,830.29         | 70.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 215        | \$40,171,965.86         | 29.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>796</b> | <b>\$136,329,796.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTW8    |  | CITIMORTGAGE, INC.         | 21         | \$3,425,209.00          | 45.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 19         | \$4,036,668.64          | 54.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>40</b>  | <b>\$7,461,877.64</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTX6    |  | CITIMORTGAGE, INC.         | 5          | \$459,497.07            | 28.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 5          | \$1,139,462.39          | 71.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>10</b>  | <b>\$1,598,959.46</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTY4    |  | CITIMORTGAGE, INC.         | 17         | \$3,379,684.56          | 8.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 158        | \$35,446,709.49         | 91.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>175</b> | <b>\$38,826,394.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RTZ1    |  | CITIMORTGAGE, INC.         | 28         | \$5,927,621.23          | 15.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 151        | \$31,993,623.01         | 84.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>179</b> | <b>\$37,921,244.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RX86    |  | Unavailable                | 14         | \$944,521.95            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>14</b>  | <b>\$944,521.95</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RX94    |  | Unavailable                | 9          | \$592,247.26            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>9</b>   | <b>\$592,247.26</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RY36    |  | AEGIS MORTGAGE CORPORATION | 1          | \$60,750.00             | 1.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 21         | \$3,439,554.07          | 98.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>22</b>  | <b>\$3,500,304.07</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RY44    |  | Unavailable                | 10         | \$1,749,649.59          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>10</b>  | <b>\$1,749,649.59</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

Edgar Filing: FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE - Form ABS-15G/A

|              |  |                                      |           |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403RY51    |  | Unavailable                          | 13        | \$1,400,542.44         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>13</b> | <b>\$1,400,542.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RY77    |  | Unavailable                          | 13        | \$1,428,300.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>13</b> | <b>\$1,428,300.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RY85    |  | Unavailable                          | 8         | \$1,304,200.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>8</b>  | <b>\$1,304,200.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RY93    |  | Unavailable                          | 9         | \$1,067,158.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>9</b>  | <b>\$1,067,158.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RYA0    |  | Unavailable                          | 8         | \$482,223.94           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>8</b>  | <b>\$482,223.94</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RZB7    |  | Unavailable                          | 8         | \$1,392,020.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>8</b>  | <b>\$1,392,020.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403RZD3    |  | Unavailable                          | 10        | \$1,000,452.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>10</b> | <b>\$1,000,452.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403S4H6    |  | THE BRANCH BANKING AND TRUST COMPANY | 29        | \$1,757,351.14         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>29</b> | <b>\$1,757,351.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403S4J2    |  | THE BRANCH BANKING AND TRUST COMPANY | 35        | \$5,388,709.05         | 75.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 10        | \$1,783,422.42         | 24.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>45</b> | <b>\$7,172,131.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403S4K9    |  | THE BRANCH BANKING AND TRUST COMPANY | 40        | \$2,387,360.40         | 72.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 13        | \$915,985.39           | 27.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>53</b> | <b>\$3,303,345.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403S4L7    |  | THE BRANCH BANKING AND TRUST COMPANY | 59        | \$9,227,836.76         | 76.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 18        | \$2,905,992.07         | 23.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>77</b> | <b>\$12,133,828.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403S4M5    |  | THE BRANCH BANKING AND               | 7         | \$909,623.72           | 71.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              | TRUST COMPANY                 |            |                         |             |          |                    |    |          |               |
|--------------|-------------------------------|------------|-------------------------|-------------|----------|--------------------|----|----------|---------------|
|              | Unavailable                   | 4          | \$360,645.02            | 28.39%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>11</b>  | <b>\$1,270,268.74</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31403SAR7    | HARWOOD STREET FUNDING I, LLC | 35         | \$5,137,987.99          | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>35</b>  | <b>\$5,137,987.99</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31403SD29    | BANK OF AMERICA NA            | 110        | \$13,961,830.35         | 55.99%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                   | 82         | \$10,972,669.96         | 44.01%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>192</b> | <b>\$24,934,500.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31403SD37    | BANK OF AMERICA NA            | 21         | \$4,155,789.33          | 39.65%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                   | 26         | \$6,325,452.81          | 60.35%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>47</b>  | <b>\$10,481,242.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31403SD45    | BANK OF AMERICA NA            | 136        | \$30,370,908.06         | 26.73%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                   | 338        | \$83,249,995.83         | 73.27%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>474</b> | <b>\$113,620,903.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31403SD52    | BANK OF AMERICA NA            | 36         | \$6,959,337.95          | 20.25%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                   | 111        | \$27,401,739.00         | 79.75%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>147</b> | <b>\$34,361,076.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31403SD60    | BANK OF AMERICA NA            | 605        | \$38,360,180.36         | 72.6%       | 1        | \$82,643.24        | NA | 0        | \$0.00        |
|              | Unavailable                   | 211        | \$14,474,434.05         | 27.4%       | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>816</b> | <b>\$52,834,614.41</b>  | <b>100%</b> | <b>1</b> | <b>\$82,643.24</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403SD78    | BANK OF AMERICA NA            | 520        | \$51,045,658.58         | 65.07%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                   | 279        | \$27,396,961.95         | 34.93%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>799</b> | <b>\$78,442,620.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31403SD86    | BANK OF AMERICA NA            | 10         | \$1,908,206.21          | 10.33%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                   | 65         | \$16,569,825.95         | 89.67%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>75</b>  | <b>\$18,478,032.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31403SD94    | BANK OF AMERICA NA            | 449        | \$75,787,331.61         | 74.49%      | 1        | \$238,349.27       | NA | 0        | \$0.00        |
|              | Unavailable                   | 143        | \$25,959,444.50         | 25.51%      | 0        | \$0.00             | NA | 0        | \$0.00        |

|              |                       |            |                         |                         |             |                     |                     |               |               |
|--------------|-----------------------|------------|-------------------------|-------------------------|-------------|---------------------|---------------------|---------------|---------------|
| <b>Total</b> |                       |            | <b>592</b>              | <b>\$101,746,776.11</b> | <b>100%</b> | <b>1</b>            | <b>\$238,349.27</b> | <b>0</b>      | <b>\$0.00</b> |
| 31403SDV5    | BANK OF AMERICA<br>NA | 120        | \$7,672,736.11          | 84.75%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
|              | Unavailable           | 20         | \$1,381,137.06          | 15.25%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
| <b>Total</b> |                       | <b>140</b> | <b>\$9,053,873.17</b>   | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b>       | <b>0</b>            | <b>\$0.00</b> | <b>\$0.00</b> |
| 31403SDW3    | BANK OF AMERICA<br>NA | 100        | \$9,942,502.87          | 64.98%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
|              | Unavailable           | 53         | \$5,358,480.26          | 35.02%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
| <b>Total</b> |                       | <b>153</b> | <b>\$15,300,983.13</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b>       | <b>0</b>            | <b>\$0.00</b> | <b>\$0.00</b> |
| 31403SDX1    | BANK OF AMERICA<br>NA | 3          | \$640,707.81            | 14.32%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
|              | Unavailable           | 15         | \$3,833,124.14          | 85.68%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
| <b>Total</b> |                       | <b>18</b>  | <b>\$4,473,831.95</b>   | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b>       | <b>0</b>            | <b>\$0.00</b> | <b>\$0.00</b> |
| 31403SDY9    | BANK OF AMERICA<br>NA | 50         | \$8,856,377.75          | 51.71%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
|              | Unavailable           | 42         | \$8,270,768.15          | 48.29%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
| <b>Total</b> |                       | <b>92</b>  | <b>\$17,127,145.90</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b>       | <b>0</b>            | <b>\$0.00</b> | <b>\$0.00</b> |
| 31403SDZ6    | BANK OF AMERICA<br>NA | 21         | \$3,703,950.85          | 32.15%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
|              | Unavailable           | 39         | \$7,817,945.46          | 67.85%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
| <b>Total</b> |                       | <b>60</b>  | <b>\$11,521,896.31</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b>       | <b>0</b>            | <b>\$0.00</b> | <b>\$0.00</b> |
| 31403SEA0    | BANK OF AMERICA<br>NA | 87         | \$15,153,829.73         | 61.84%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
|              | Unavailable           | 52         | \$9,351,608.31          | 38.16%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
| <b>Total</b> |                       | <b>139</b> | <b>\$24,505,438.04</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b>       | <b>0</b>            | <b>\$0.00</b> | <b>\$0.00</b> |
| 31403SEB8    | BANK OF AMERICA<br>NA | 489        | \$63,373,112.46         | 57.66%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
|              | Unavailable           | 356        | \$46,538,627.68         | 42.34%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
| <b>Total</b> |                       | <b>845</b> | <b>\$109,911,740.14</b> | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b>       | <b>0</b>            | <b>\$0.00</b> | <b>\$0.00</b> |
| 31403SEC6    | BANK OF AMERICA<br>NA | 125        | \$27,734,502.47         | 44.49%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
|              | Unavailable           | 151        | \$34,599,161.56         | 55.51%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
| <b>Total</b> |                       | <b>276</b> | <b>\$62,333,664.03</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b>       | <b>0</b>            | <b>\$0.00</b> | <b>\$0.00</b> |
| 31403SED4    | BANK OF AMERICA<br>NA | 165        | \$36,388,807.67         | 29.13%                  | 0           | \$0.00              | NA                  | 0             | \$0.00        |
|              | Unavailable           | 359        | \$88,548,744.62         | 70.87%                  | 1           | \$158,164.82        | NA                  | 0             | \$0.00        |
| <b>Total</b> |                       | <b>524</b> | <b>\$124,937,552.29</b> | <b>100%</b>             | <b>1</b>    | <b>\$158,164.82</b> | <b>0</b>            | <b>\$0.00</b> | <b>\$0.00</b> |

|              |                       |            |                         |             |          |               |    |          |               |
|--------------|-----------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403SEE2    | BANK OF AMERICA<br>NA | 329        | \$74,040,340.64         | 42.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 424        | \$101,858,049.79        | 57.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>753</b> | <b>\$175,898,390.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403SEF9    | BANK OF AMERICA<br>NA | 264        | \$59,627,961.46         | 59.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 174        | \$40,184,242.84         | 40.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>438</b> | <b>\$99,812,204.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403SEG7    | BANK OF AMERICA<br>NA | 99         | \$20,834,798.94         | 52.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 85         | \$18,800,363.67         | 47.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>184</b> | <b>\$39,635,162.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403SEH5    | BANK OF AMERICA<br>NA | 291        | \$17,311,598.75         | 77.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 82         | \$5,156,522.51          | 22.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>373</b> | <b>\$22,468,121.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403SEJ1    | BANK OF AMERICA<br>NA | 152        | \$14,856,594.73         | 76.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 47         | \$4,636,514.02          | 23.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>199</b> | <b>\$19,493,108.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403SEK8    | BANK OF AMERICA<br>NA | 11         | \$2,435,423.62          | 45.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 12         | \$2,907,010.42          | 54.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>23</b>  | <b>\$5,342,434.04</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403SEL6    | BANK OF AMERICA<br>NA | 61         | \$11,000,839.64         | 82.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 14         | \$2,314,486.93          | 17.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>75</b>  | <b>\$13,315,326.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403SEM4    | BANK OF AMERICA<br>NA | 12         | \$1,719,629.67          | 64.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 4          | \$929,385.07            | 35.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>16</b>  | <b>\$2,649,014.74</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403SEN2    | BANK OF AMERICA<br>NA | 124        | \$16,281,979.44         | 78.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 36         | \$4,564,869.71          | 21.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>160</b> | <b>\$20,846,849.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                       |            |                        |             |          |               |    |          |               |
|--------------|-----------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403SEP7    | BANK OF AMERICA<br>NA | 62         | \$14,032,855.24        | 63.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 36         | \$8,101,396.05         | 36.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>98</b>  | <b>\$22,134,251.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403SEQ5    | BANK OF AMERICA<br>NA | 122        | \$28,254,476.45        | 70.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 51         | \$11,589,250.02        | 29.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>173</b> | <b>\$39,843,726.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403SER3    | BANK OF AMERICA<br>NA | 49         | \$10,840,568.45        | 75.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 13         | \$3,461,871.48         | 24.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>62</b>  | <b>\$14,302,439.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403SES1    | BANK OF AMERICA<br>NA | 40         | \$6,741,336.32         | 80.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 8          | \$1,640,184.24         | 19.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>48</b>  | <b>\$8,381,520.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403SEU6    | BANK OF AMERICA<br>NA | 12         | \$1,770,864.14         | 64.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 3          | \$955,000.00           | 35.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>15</b>  | <b>\$2,725,864.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |