

## FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE

Form ABS-15G/A

February 10, 2017

File 11 of 89

| 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 |          | Assets that Were Repurchased or Replaced |                          |          |               |
|------------------------|---------------------|---------------------------------|----------------------------|-----------------------|--------------------------|------------------------------------|---------------|--|----------|--|--------------------------|----------|---------------|
|                        |                     |                                 | #                          | \$                    | (% of principal balance) | #                                  | \$            | (% of principal balance)                 | #        | \$                                       | (% of principal balance) | #        | \$            |
| 31404F6M0              |                     | WASHINGTON MUTUAL BANK, FA      | 2                          | \$117,715.20          | 6.78%                    | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
|                        |                     | Unavailable                     | 24                         | \$1,617,470.67        | 93.22%                   | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>26</b>                  | <b>\$1,735,185.87</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b>                            |                          | <b>0</b> | <b>\$0.00</b> |
| 31404F6N8              |                     | WASHINGTON MUTUAL BANK, FA      | 25                         | \$1,949,122.42        | 42.16%                   | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
|                        |                     | Unavailable                     | 35                         | \$2,674,454.21        | 57.84%                   | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>60</b>                  | <b>\$4,623,576.63</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b>                            |                          | <b>0</b> | <b>\$0.00</b> |
| 31404F6P3              |                     | WASHINGTON MUTUAL BANK, FA      | 6                          | \$629,045.32          | 28.44%                   | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
|                        |                     | Unavailable                     | 12                         | \$1,583,131.81        | 71.56%                   | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>18</b>                  | <b>\$2,212,177.13</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b>                            |                          | <b>0</b> | <b>\$0.00</b> |
| 31404F6Q1              |                     | WASHINGTON MUTUAL BANK, FA      | 16                         | \$1,601,557.98        | 53.6%                    | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
|                        |                     | Unavailable                     | 11                         | \$1,386,607.22        | 46.4%                    | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>27</b>                  | <b>\$2,988,165.20</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b>                            |                          | <b>0</b> | <b>\$0.00</b> |
| 31404FA78              |                     | WELLS FARGO HOME MORTGAGE, INC. | 1                          | \$161,838.73          | 5.67%                    | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
|                        |                     | Unavailable                     | 19                         | \$2,692,587.46        | 94.33%                   | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>20</b>                  | <b>\$2,854,426.19</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b>                            |                          | <b>0</b> | <b>\$0.00</b> |
| 31404FA86              |                     | Unavailable                     | 14                         | \$1,670,115.40        | 100%                     | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>14</b>                  | <b>\$1,670,115.40</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b>                            |                          | <b>0</b> | <b>\$0.00</b> |
| 31404FA94              |                     | Unavailable                     | 12                         | \$1,510,200.02        | 100%                     | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>12</b>                  | <b>\$1,510,200.02</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b>                            |                          | <b>0</b> | <b>\$0.00</b> |
| 31404FB51              |                     | MIDFIRST BANK SSB               | 24                         | \$2,001,615.19        | 100%                     | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>24</b>                  | <b>\$2,001,615.19</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b>                            |                          | <b>0</b> | <b>\$0.00</b> |
| 31404FB69              |                     | MIDFIRST BANK SSB               | 56                         | \$4,501,539.91        | 100%                     | 0                                  | \$0.00        | NA                                       | 0        | \$0.00                                   | NA                       | 0        | \$0.00        |
| <b>Total</b>           |                     |                                 | <b>56</b>                  | <b>\$4,501,539.91</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b>                            |                          | <b>0</b> | <b>\$0.00</b> |

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|              |  |                                 |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404FB77    |  | MIDFIRST BANK SSB               | 6          | \$1,003,443.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>6</b>   | <b>\$1,003,443.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FB85    |  | MIDFIRST BANK SSB               | 29         | \$3,005,929.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>29</b>  | <b>\$3,005,929.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FB93    |  | M&T MORTGAGE CORPORATION        | 6          | \$747,264.33           | 47.53%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 3          | \$824,782.34           | 52.47%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>9</b>   | <b>\$1,572,046.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FBA0    |  | Unavailable                     | 33         | \$3,941,618.70         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>33</b>  | <b>\$3,941,618.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FBB8    |  | Unavailable                     | 29         | \$3,226,134.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>29</b>  | <b>\$3,226,134.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FBC6    |  | Unavailable                     | 35         | \$3,318,069.58         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>35</b>  | <b>\$3,318,069.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FBD4    |  | WELLS FARGO HOME MORTGAGE, INC. | 2          | \$160,368.44           | 4.59%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 33         | \$3,331,199.62         | 95.41%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>35</b>  | <b>\$3,491,568.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FBE2    |  | WELLS FARGO HOME MORTGAGE, INC. | 2          | \$339,553.44           | 10.13%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 25         | \$3,013,638.81         | 89.87%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>27</b>  | <b>\$3,353,192.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FBF9    |  | WELLS FARGO HOME MORTGAGE, INC. | 1          | \$84,415.87            | 1.51%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 46         | \$5,515,759.21         | 98.49%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>47</b>  | <b>\$5,600,175.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FBG7    |  | WELLS FARGO HOME MORTGAGE, INC. | 5          | \$439,479.65           | 4.01%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 95         | \$10,513,378.19        | 95.99%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>100</b> | <b>\$10,952,857.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FBH5    |  | WELLS FARGO HOME MORTGAGE, INC. | 3          | \$258,760.11           | 2.27%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 96         | \$11,160,903.04        | 97.73%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>99</b>  | <b>\$11,419,663.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FBJ1    |  |                                 | 7          | \$619,650.75           | 4.49%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |



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|              |  |                                    |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | MORTGAGE, INC.                     |            |                        |             |          |               |    |          |               |    |          |               |
|              |  | Unavailable                        | 16         | \$1,675,586.11         | 19.75%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>81</b>  | <b>\$8,485,543.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FBX0    |  | WELLS FARGO HOME MORTGAGE, INC.    | 53         | \$6,637,513.41         | 72.65%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 20         | \$2,499,121.53         | 27.35%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>73</b>  | <b>\$9,136,634.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FBY8    |  | WELLS FARGO HOME MORTGAGE, INC.    | 32         | \$3,885,413.93         | 82.02%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 8          | \$851,942.27           | 17.98%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>40</b>  | <b>\$4,737,356.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FCC5    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 46         | \$9,444,657.36         | 37.26%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 63         | \$15,906,213.60        | 62.74%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>109</b> | <b>\$25,350,870.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FCD3    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 299        | \$48,664,543.55        | 67.4%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 131        | \$23,534,936.38        | 32.6%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>430</b> | <b>\$72,199,479.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FCE1    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 114        | \$14,531,515.88        | 63.62%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 61         | \$8,309,833.76         | 36.38%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>175</b> | <b>\$22,841,349.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FCF8    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 27         | \$3,003,412.44         | 52.5%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 27         | \$2,717,621.03         | 47.5%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>54</b>  | <b>\$5,721,033.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FCH4    |  | THIRD FEDERAL SAVINGS AND LOAN     | 63         | \$10,001,170.45        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>63</b>  | <b>\$10,001,170.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FCJ0    |  | THIRD FEDERAL SAVINGS AND LOAN     | 64         | \$10,000,742.46        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>64</b>  | <b>\$10,000,742.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FCK7    |  |                                    | 83         | \$10,001,796.38        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                      |           |                        |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
|--------------|--|--------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | THIRD FEDERAL SAVINGS AND LOAN       |           |                        |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
| <b>Total</b> |  |                                      | <b>83</b> | <b>\$10,001,796.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    |          |               |
| 31404FCP6    |  | WACHOVIA MORTGAGE CORPORATION        | 4         | \$1,080,476.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>4</b>  | <b>\$1,080,476.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FCQ4    |  | WACHOVIA MORTGAGE CORPORATION        | 8         | \$1,980,441.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>8</b>  | <b>\$1,980,441.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FDB6    |  | Unavailable                          | 8         | \$412,995.68           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>8</b>  | <b>\$412,995.68</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FDG5    |  | WACHOVIA MORTGAGE CORPORATION        | 9         | \$1,287,596.00         | 31.89%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 21        | \$2,750,301.93         | 68.11%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>30</b> | <b>\$4,037,897.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FDH3    |  | WACHOVIA MORTGAGE CORPORATION        | 5         | \$682,057.23           | 7.67%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 68        | \$8,209,584.53         | 92.33%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>73</b> | <b>\$8,891,641.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FG23    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 6         | \$761,036.71           | 27.07%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 17        | \$2,050,683.11         | 72.93%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>23</b> | <b>\$2,811,719.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FG64    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 6         | \$1,163,023.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>6</b>  | <b>\$1,163,023.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FG72    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 12        | \$2,982,839.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>12</b> | <b>\$2,982,839.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FG80    |  | CHASE MANHATTAN MORTGAGE             | 14        | \$3,248,201.93         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | CORPORATION                            |            |                        |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
| <b>Total</b> |  |  | <b>14</b>  | <b>\$3,248,201.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FG98    |  | CHASE MANHATTAN MORTGAGE CORPORATION   | 7          | \$1,728,796.71         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>7</b>   | <b>\$1,728,796.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FGY3    |  | CHASE MANHATTAN MORTGAGE CORPORATION   | 2          | \$208,000.00           | 16.06%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 5          | \$1,087,276.09         | 83.94%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>7</b>   | <b>\$1,295,276.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FGZ0    |  | CHASE MANHATTAN MORTGAGE CORPORATION   | 3          | \$428,473.64           | 12.47%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 17         | \$3,007,168.98         | 87.53%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>20</b>  | <b>\$3,435,642.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FH22    |  | CHASE MANHATTAN MORTGAGE CORPORATION   | 262        | \$27,662,550.85        | 55.81%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 196        | \$21,902,655.54        | 44.19%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>458</b> | <b>\$49,565,206.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FHE6    |  | CHASE MANHATTAN MORTGAGE CORPORATION   | 11         | \$2,881,074.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$2,881,074.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FHH9    |  | CHASE MANHATTAN MORTGAGE CORPORATION   | 15         | \$2,306,445.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>15</b>  | <b>\$2,306,445.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FHZ9    |  | CHASE MANHATTAN MORTGAGE CORPORATION   | 246        | \$45,124,445.91        | 45.48%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 262        | \$54,094,294.79        | 54.52%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>508</b> | <b>\$99,218,740.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FJ95    |  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 8          | \$1,241,514.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>8</b>   | <b>\$1,241,514.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                                     |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404FKA0    |  | STATE FARM BANK,<br>FSB             | 27         | \$2,348,683.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>27</b>  | <b>\$2,348,683.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKB8    |  | STATE FARM BANK,<br>FSB             | 32         | \$2,054,481.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>32</b>  | <b>\$2,054,481.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKC6    |  | Unavailable                         | 13         | \$2,582,014.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>13</b>  | <b>\$2,582,014.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKD4    |  | Unavailable                         | 28         | \$5,231,427.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>28</b>  | <b>\$5,231,427.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKE2    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 3          | \$226,111.82           | 4.91%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 64         | \$4,382,457.76         | 95.09%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>67</b>  | <b>\$4,608,569.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKF9    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 8          | \$576,077.83           | 3.07%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 270        | \$18,162,178.56        | 96.93%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>278</b> | <b>\$18,738,256.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKG7    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 13         | \$881,360.63           | 4.9%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 269        | \$17,121,518.05        | 95.1%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>282</b> | <b>\$18,002,878.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKH5    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 4          | \$227,820.68           | 12.98%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 25         | \$1,527,901.44         | 87.02%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>29</b>  | <b>\$1,755,722.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKJ1    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 5          | \$300,645.17           | 12.67%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 35         | \$2,071,557.24         | 87.33%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>40</b>  | <b>\$2,372,202.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKK8    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 2          | \$294,586.33           | 6.06%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                               |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | Unavailable                   | 23         | \$4,563,831.50         | 93.94%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>25</b>  | <b>\$4,858,417.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKL6    |  | ABN AMRO MORTGAGE GROUP, INC. | 2          | \$476,303.81           | 14.4%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 16         | \$2,831,923.20         | 85.6%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>18</b>  | <b>\$3,308,227.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKM4    |  | ABN AMRO MORTGAGE GROUP, INC. | 13         | \$1,966,534.48         | 7.73%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 151        | \$23,484,607.34        | 92.27%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>164</b> | <b>\$25,451,141.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKN2    |  | ABN AMRO MORTGAGE GROUP, INC. | 3          | \$463,085.93           | 4.87%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 58         | \$9,043,815.28         | 95.13%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>61</b>  | <b>\$9,506,901.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKP7    |  | ABN AMRO MORTGAGE GROUP, INC. | 2          | \$328,178.19           | 19.53%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 10         | \$1,351,824.11         | 80.47%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>12</b>  | <b>\$1,680,002.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKQ5    |  | ABN AMRO MORTGAGE GROUP, INC. | 1          | \$75,654.69            | 7.37%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 5          | \$951,147.04           | 92.63%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>6</b>   | <b>\$1,026,801.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKR3    |  | ABN AMRO MORTGAGE GROUP, INC. | 1          | \$119,038.04           | 8.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 8          | \$1,322,358.48         | 91.74%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>9</b>   | <b>\$1,441,396.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKS1    |  | ABN AMRO MORTGAGE GROUP, INC. | 9          | \$1,465,300.09         | 19.04%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 43         | \$6,229,558.36         | 80.96%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>52</b>  | <b>\$7,694,858.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FKT9    |  | ABN AMRO MORTGAGE GROUP,      | 14         | \$1,919,308.65         | 4.05%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |



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|              |  |                               |            |                         |             |          |               |    |          |               |    |          |               |
|--------------|--|-------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | INC.                          |            |                         |             |          |               |    |          |               |    |          |               |
|              |  | Unavailable                   | 300        | \$45,440,374.27         | 95.95%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>314</b> | <b>\$47,359,682.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                         |             |          |               |    |          |               |    |          |               |
| 31404FKU6    |  | ABN AMRO MORTGAGE GROUP, INC. | 83         | \$14,773,442.48         | 11.83%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 663        | \$110,105,532.32        | 88.17%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>746</b> | <b>\$124,878,974.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                         |             |          |               |    |          |               |    |          |               |
| 31404FKV4    |  | ABN AMRO MORTGAGE GROUP, INC. | 45         | \$6,853,344.39          | 13.25%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 273        | \$44,884,444.57         | 86.75%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>318</b> | <b>\$51,737,788.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                         |             |          |               |    |          |               |    |          |               |
| 31404FKW2    |  | ABN AMRO MORTGAGE GROUP, INC. | 21         | \$3,386,165.60          | 28.04%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 52         | \$8,688,477.22          | 71.96%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>73</b>  | <b>\$12,074,642.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                         |             |          |               |    |          |               |    |          |               |
| 31404FKX0    |  | ABN AMRO MORTGAGE GROUP, INC. | 3          | \$399,251.96            | 12.72%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 18         | \$2,740,737.81          | 87.28%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>21</b>  | <b>\$3,139,989.77</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                         |             |          |               |    |          |               |    |          |               |
| 31404FKY8    |  | ABN AMRO MORTGAGE GROUP, INC. | 5          | \$451,431.76            | 23.53%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 13         | \$1,467,356.53          | 76.47%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>18</b>  | <b>\$1,918,788.29</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                         |             |          |               |    |          |               |    |          |               |
| 31404FNK5    |  | NAVY FEDERAL CREDIT UNION     | 81         | \$14,000,269.05         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>81</b>  | <b>\$14,000,269.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                         |             |          |               |    |          |               |    |          |               |
| 31404FNL3    |  | NAVY FEDERAL CREDIT UNION     | 65         | \$11,578,618.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>65</b>  | <b>\$11,578,618.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                         |             |          |               |    |          |               |    |          |               |
| 31404FNM1    |  | NAVY FEDERAL CREDIT UNION     | 64         | \$12,090,675.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>64</b>  | <b>\$12,090,675.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                         |             |          |               |    |          |               |    |          |               |
| 31404FNN9    |  |                               | 64         | \$16,499,978.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                            |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | NAVY FEDERAL CREDIT UNION  |            |                        |             |          |               |    |          |               |    |          |               |
| <b>Total</b> |  |                            | <b>64</b>  | <b>\$16,499,978.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                            |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FNP4    |  | NAVY FEDERAL CREDIT UNION  | 111        | \$15,142,046.46        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>111</b> | <b>\$15,142,046.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                            |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FNQ2    |  | NAVY FEDERAL CREDIT UNION  | 87         | \$15,048,448.95        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>87</b>  | <b>\$15,048,448.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                            |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FNR0    |  | NAVY FEDERAL CREDIT UNION  | 57         | \$10,635,731.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>57</b>  | <b>\$10,635,731.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                            |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FNS8    |  | NAVY FEDERAL CREDIT UNION  | 12         | \$1,662,228.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>12</b>  | <b>\$1,662,228.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                            |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FNT6    |  | NAVY FEDERAL CREDIT UNION  | 6          | \$1,060,460.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>6</b>   | <b>\$1,060,460.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                            |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FPH0    |  | NAVY FEDERAL CREDIT UNION  | 18         | \$3,367,430.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>18</b>  | <b>\$3,367,430.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                            |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FR21    |  | WASHINGTON MUTUAL BANK, FA | 25         | \$4,310,716.14         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>25</b>  | <b>\$4,310,716.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                            |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FR39    |  | WASHINGTON MUTUAL BANK, FA | 21         | \$3,654,381.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>21</b>  | <b>\$3,654,381.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                            |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FR47    |  | WASHINGTON MUTUAL BANK, FA | 19         | \$3,444,400.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>19</b>  | <b>\$3,444,400.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                            |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FR54    |  | WASHINGTON MUTUAL BANK, FA | 17         | \$3,432,121.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>17</b>  | <b>\$3,432,121.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                            |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FR62    |  | WASHINGTON MUTUAL BANK, FA | 32         | \$5,083,244.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>32</b>  | <b>\$5,083,244.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |  |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404FR70    |  | WASHINGTON<br>MUTUAL BANK, FA                | 11         | \$1,601,579.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,601,579.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FR96    |  | WASHINGTON<br>MUTUAL BANK                    | 2          | \$204,100.00           | 1.52%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA                | 12         | \$2,280,776.00         | 17%         | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 6          | \$656,179.95           | 4.89%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 58         | \$10,273,133.05        | 76.59%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>78</b>  | <b>\$13,414,189.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FRU9    |  | WASHINGTON<br>MUTUAL BANK                    | 3          | \$425,465.00           | 8.24%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA                | 37         | \$4,738,903.37         | 91.76%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>40</b>  | <b>\$5,164,368.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FRV7    |  | WASHINGTON<br>MUTUAL BANK                    | 4          | \$342,090.00           | 8.45%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA                | 24         | \$3,573,226.00         | 88.22%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 1          | \$135,000.00           | 3.33%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>29</b>  | <b>\$4,050,316.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FRW5    |  | WASHINGTON<br>MUTUAL BANK, FA                | 17         | \$2,298,462.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b>  | <b>\$2,298,462.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FRX3    |  | WASHINGTON<br>MUTUAL BANK                    | 5          | \$872,417.16           | 4.94%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA                | 102        | \$16,800,925.00        | 95.06%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>107</b> | <b>\$17,673,342.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FRY1    |  | WASHINGTON<br>MUTUAL BANK                    | 13         | \$2,021,938.00         | 7.99%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA                | 124        | \$23,293,108.13        | 92.01%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>137</b> | <b>\$25,315,046.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FRZ8    |  | WASHINGTON<br>MUTUAL BANK                    | 2          | \$233,770.00           | 2.85%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  |  | 32         | \$7,962,136.00         | 97.15%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |            |                        |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | WASHINGTON<br>MUTUAL BANK, FA                |            |                        |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
| <b>Total</b> |  |  | <b>34</b>  | <b>\$8,195,906.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    |          |               |
| 31404FS20    |  | WASHINGTON<br>MUTUAL BANK, FA                | 53         | \$7,939,064.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>53</b>  | <b>\$7,939,064.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSA2    |  | WASHINGTON<br>MUTUAL BANK                    | 11         | \$2,104,467.00         | 3.97%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA                | 64         | \$14,654,356.79        | 27.67%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 2          | \$286,070.33           | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 170        | \$35,913,242.99        | 67.82%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>247</b> | <b>\$52,958,137.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSB0    |  | WASHINGTON<br>MUTUAL BANK                    | 1          | \$227,500.00           | 4.51%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA                | 8          | \$760,516.58           | 15.06%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 31         | \$4,060,298.65         | 80.43%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>40</b>  | <b>\$5,048,315.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSC8    |  | WASHINGTON<br>MUTUAL BANK, FA                | 32         | \$4,313,506.12         | 50.2%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 24         | \$4,279,069.56         | 49.8%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>56</b>  | <b>\$8,592,575.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSD6    |  | WASHINGTON<br>MUTUAL BANK, FA                | 264        | \$54,132,726.34        | 71.49%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 97         | \$21,585,841.00        | 28.51%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>361</b> | <b>\$75,718,567.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSE4    |  | WASHINGTON<br>MUTUAL BANK, FA                | 83         | \$17,832,127.09        | 68.58%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 32         | \$8,170,890.00         | 31.42%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>115</b> | <b>\$26,003,017.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSF1    |  | WASHINGTON<br>MUTUAL BANK, FA                | 20         | \$3,451,114.32         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>20</b>  | <b>\$3,451,114.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSG9    |  | WASHINGTON<br>MUTUAL BANK                    | 20         | \$2,082,660.00         | 70.11%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 5          | \$887,700.00           | 29.89%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                         |             |          |               |    |          |               |    |          |               |
|--------------|--|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>25</b>  | <b>\$2,970,360.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSH7    | WASHINGTON MUTUAL BANK                 |  | 71         | \$13,647,184.00         | 88.99%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 7          | \$1,688,900.00          | 11.01%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>78</b>  | <b>\$15,336,084.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSJ3    | WASHINGTON MUTUAL BANK                 |  | 38         | \$6,149,004.60          | 85.81%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 4          | \$1,016,700.00          | 14.19%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>42</b>  | <b>\$7,165,704.60</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSK0    | WASHINGTON MUTUAL FEDERAL SAVINGS BANK |  | 39         | \$5,213,982.06          | 97.77%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 1          | \$118,750.00            | 2.23%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>40</b>  | <b>\$5,332,732.06</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSL8    | WASHINGTON MUTUAL FEDERAL SAVINGS BANK |  | 11         | \$1,309,955.96          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,309,955.96</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSM6    | Unavailable                            |  | 162        | \$21,212,540.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>162</b> | <b>\$21,212,540.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSN4    | Unavailable                            |  | 772        | \$142,389,835.41        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>772</b> | <b>\$142,389,835.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSP9    | Unavailable                            |  | 436        | \$92,589,023.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>436</b> | <b>\$92,589,023.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSQ7    | Unavailable                            |  | 11         | \$1,985,014.74          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,985,014.74</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FST1    | WASHINGTON MUTUAL BANK, FA             |  | 116        | \$20,940,071.84         | 78.99%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 28         | \$5,568,650.00          | 21.01%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>144</b> | <b>\$26,508,721.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSU8    | WASHINGTON MUTUAL BANK, FA             |  | 39         | \$9,348,119.03          | 64.65%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 22         | \$5,111,820.00          | 35.35%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>61</b>  | <b>\$14,459,939.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FSV6    |  |  | 9          | \$1,970,392.08          | 81.2%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                               |            |                        |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |  |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|--|
|              |  | WASHINGTON<br>MUTUAL BANK, FA |            |                        |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |  |
|              |  | Unavailable                   | 2          | \$456,081.00           | 18.8%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                               | <b>11</b>  | <b>\$2,426,473.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404FSY0    |  | WASHINGTON<br>MUTUAL BANK, FA | 141        | \$19,275,669.30        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                               | <b>141</b> | <b>\$19,275,669.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404FSZ7    |  | WASHINGTON<br>MUTUAL BANK, FA | 240        | \$37,517,287.83        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                               | <b>240</b> | <b>\$37,517,287.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404FT29    |  | WASHINGTON<br>MUTUAL BANK, FA | 45         | \$8,924,671.17         | 81.44%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              |  | Unavailable                   | 8          | \$2,034,087.22         | 18.56%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                               | <b>53</b>  | <b>\$10,958,758.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404FT37    |  | WASHINGTON<br>MUTUAL BANK, FA | 12         | \$2,002,580.58         | 82.6%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              |  | Unavailable                   | 3          | \$421,974.74           | 17.4%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                               | <b>15</b>  | <b>\$2,424,555.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404FT45    |  | Unavailable                   | 30         | \$3,795,891.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                               | <b>30</b>  | <b>\$3,795,891.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404FT52    |  | Unavailable                   | 144        | \$23,858,561.98        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                               | <b>144</b> | <b>\$23,858,561.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404FT60    |  | Unavailable                   | 194        | \$37,179,128.75        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                               | <b>194</b> | <b>\$37,179,128.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404FT78    |  | Unavailable                   | 11         | \$1,803,308.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                               | <b>11</b>  | <b>\$1,803,308.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404FT86    |  | Unavailable                   | 47         | \$9,036,341.72         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                               | <b>47</b>  | <b>\$9,036,341.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404FT94    |  | Unavailable                   | 24         | \$4,993,571.08         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                               | <b>24</b>  | <b>\$4,993,571.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404FTD5    |  | WASHINGTON<br>MUTUAL BANK, FA | 6          | \$708,350.00           | 35.62%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              |  | Unavailable                   | 11         | \$1,280,263.71         | 64.38%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                               | <b>17</b>  | <b>\$1,988,613.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |

|              |                               |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404FTE3    | WASHINGTON<br>MUTUAL BANK, FA | 55         | \$6,537,130.49         | 55.46%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 44         | \$5,249,510.81         | 44.54%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>99</b>  | <b>\$11,786,641.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTF0    | WASHINGTON<br>MUTUAL BANK, FA | 11         | \$1,317,900.00         | 28.62%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 28         | \$3,286,160.35         | 71.38%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>39</b>  | <b>\$4,604,060.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTH6    | WASHINGTON<br>MUTUAL BANK, FA | 34         | \$6,002,062.57         | 73.28%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 13         | \$2,188,132.68         | 26.72%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>47</b>  | <b>\$8,190,195.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTJ2    | WASHINGTON<br>MUTUAL BANK, FA | 13         | \$2,781,747.27         | 53.25%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 13         | \$2,441,756.85         | 46.75%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>26</b>  | <b>\$5,223,504.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTK9    | WASHINGTON<br>MUTUAL BANK, FA | 14         | \$2,375,977.93         | 52.06%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 10         | \$2,187,859.42         | 47.94%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>24</b>  | <b>\$4,563,837.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTL7    | WASHINGTON<br>MUTUAL BANK, FA | 62         | \$8,507,323.22         | 55.31%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 50         | \$6,874,600.36         | 44.69%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>112</b> | <b>\$15,381,923.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTM5    | WASHINGTON<br>MUTUAL BANK, FA | 16         | \$2,238,246.45         | 32.06%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 34         | \$4,742,414.03         | 67.94%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>50</b>  | <b>\$6,980,660.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTN3    | WASHINGTON<br>MUTUAL BANK, FA | 23         | \$2,368,496.56         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>23</b>  | <b>\$2,368,496.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTP8    | WASHINGTON<br>MUTUAL BANK, FA | 8          | \$1,256,912.71         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>8</b>   | <b>\$1,256,912.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTQ6    | WASHINGTON<br>MUTUAL BANK, FA | 15         | \$1,279,415.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>15</b>  | <b>\$1,279,415.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                            |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404FTS2    | WASHINGTON MUTUAL BANK, FA | 1          | \$126,000.00           | 9.96%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 7          | \$1,139,000.00         | 90.04%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>8</b>   | <b>\$1,265,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTT0    | WASHINGTON MUTUAL BANK, FA | 9          | \$1,512,379.37         | 25.46%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 24         | \$4,426,688.07         | 74.54%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>33</b>  | <b>\$5,939,067.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTU7    | WASHINGTON MUTUAL BANK, FA | 111        | \$20,469,005.15        | 59.07%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 73         | \$14,183,149.00        | 40.93%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>184</b> | <b>\$34,652,154.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTV5    | WASHINGTON MUTUAL BANK, FA | 23         | \$4,045,853.37         | 44.63%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 26         | \$5,019,657.46         | 55.37%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>49</b>  | <b>\$9,065,510.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTW3    | WASHINGTON MUTUAL BANK, FA | 23         | \$3,994,332.44         | 44.91%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 25         | \$4,898,974.57         | 55.09%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>48</b>  | <b>\$8,893,307.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTX1    | WASHINGTON MUTUAL BANK, FA | 9          | \$1,859,050.00         | 41.32%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 16         | \$2,640,379.35         | 58.68%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>25</b>  | <b>\$4,499,429.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FTY9    | WASHINGTON MUTUAL BANK, FA | 64         | \$13,536,887.49        | 60.12%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 40         | \$8,980,500.37         | 39.88%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>104</b> | <b>\$22,517,387.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUA9    | WASHINGTON MUTUAL BANK, FA | 15         | \$1,386,827.00         | 48.46%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 9          | \$1,475,200.00         | 51.54%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>24</b>  | <b>\$2,862,027.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUB7    | WASHINGTON MUTUAL BANK, FA | 153        | \$24,457,120.45        | 73.86%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 41         | \$8,656,871.71         | 26.14%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>194</b> | <b>\$33,113,992.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



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|              |  |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404FUC5    | WASHINGTON<br>MUTUAL BANK, FA                | 122        | \$22,119,036.87        | 76.03%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 33         | \$6,972,720.00         | 23.97%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>155</b> | <b>\$29,091,756.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUD3    | WASHINGTON<br>MUTUAL BANK, FA                | 40         | \$5,522,524.31         | 97.86%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 1          | \$121,000.00           | 2.14%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>41</b>  | <b>\$5,643,524.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUF8    | WASHINGTON<br>MUTUAL BANK, FA                | 79         | \$15,418,710.80        | 85.34%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 13         | \$2,647,778.00         | 14.66%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>92</b>  | <b>\$18,066,488.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUH4    | WASHINGTON<br>MUTUAL BANK                    | 21         | \$2,290,245.79         | 69.48%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 9          | \$1,005,978.48         | 30.52%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>30</b>  | <b>\$3,296,224.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUJ0    | WASHINGTON<br>MUTUAL BANK                    | 41         | \$6,877,072.05         | 92.77%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 3          | \$536,000.00           | 7.23%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>44</b>  | <b>\$7,413,072.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUK7    | WASHINGTON<br>MUTUAL BANK                    | 54         | \$7,706,066.83         | 88.42%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 6          | \$1,008,800.00         | 11.58%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>60</b>  | <b>\$8,714,866.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUL5    | WASHINGTON<br>MUTUAL BANK                    | 46         | \$3,043,646.79         | 94.14%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 3          | \$189,500.00           | 5.86%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>49</b>  | <b>\$3,233,146.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUN1    | WASHINGTON<br>MUTUAL BANK                    | 15         | \$1,455,500.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>15</b>  | <b>\$1,455,500.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUP6    | WASHINGTON<br>MUTUAL BANK                    | 29         | \$5,003,352.00         | 96.06%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 1          | \$205,155.00           | 3.94%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>30</b>  | <b>\$5,208,507.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUQ4    | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 17         | \$1,489,983.25         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |  |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|---|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| <b>Total</b> |   |  | <b>17</b>  | <b>\$1,489,983.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUR2    | WASHINGTON MUTUAL BANK, FA                |  | 75         | \$9,513,589.53         | 87.25%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               |  | 9          | \$1,390,119.63         | 12.75%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   |  | <b>84</b>  | <b>\$10,903,709.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUT8    | WASHINGTON MUTUAL BANK, FA                |  | 5          | \$1,026,463.36         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   |  | <b>5</b>   | <b>\$1,026,463.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FUU5    | WASHINGTON MUTUAL BANK, FA                |  | 3          | \$728,284.96           | 56.69%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               |  | 3          | \$556,500.00           | 43.31%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   |  | <b>6</b>   | <b>\$1,284,784.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FVR1    | FIRST HORIZON HOME LOAN CORPORATION       |  | 87         | \$14,465,799.93        | 96.81%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               |  | 3          | \$476,802.26           | 3.19%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   |  | <b>90</b>  | <b>\$14,942,602.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FVS9    | FIRST HORIZON HOME LOAN CORPORATION       |  | 134        | \$24,924,812.07        | 97.15%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               |  | 4          | \$730,119.00           | 2.85%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   |  | <b>138</b> | <b>\$25,654,931.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FVT7    | FIRST HORIZON HOME LOAN CORPORATION       |  | 173        | \$33,206,247.51        | 99.64%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               |  | 1          | \$121,100.00           | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   |  | <b>174</b> | <b>\$33,327,347.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FW25    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. |  | 21         | \$3,636,231.91         | 59.6%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               |  | 13         | \$2,465,141.18         | 40.4%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   |  | <b>34</b>  | <b>\$6,101,373.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FW33    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. |  | 1          | \$300,000.00           | 24%         | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               |  | 4          | \$949,832.22           | 76%         | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   |  | <b>5</b>   | <b>\$1,249,832.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FW41    |   |  | 4          | \$888,161.88           | 28.03%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |           |                        |             |          |               |    |          |               |    |          |               |          |
|--------------|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|----------|
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. |           |                        |             |          |               |    |          |               |    |          |               |          |
|              | Unavailable                               | 9         | \$2,281,005.85         | 71.97%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |   | <b>13</b> | <b>\$3,169,167.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |   |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31404FW58    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 3         | \$930,847.07           | 9.79%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | Unavailable                               | 39        | \$8,576,855.89         | 90.21%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |   | <b>42</b> | <b>\$9,507,702.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |   |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31404FW66    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 31        | \$5,745,676.90         | 44.39%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | Unavailable                               | 30        | \$7,198,752.77         | 55.61%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |   | <b>61</b> | <b>\$12,944,429.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |   |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31404FW82    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 8         | \$615,660.00           | 12.92%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | Unavailable                               | 18        | \$4,148,052.88         | 87.08%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |   | <b>26</b> | <b>\$4,763,712.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |   |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31404FWK5    | WASHTENAW MORTGAGE COMPANY                | 1         | \$86,750.00            | 6.01%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | Unavailable                               | 16        | \$1,357,670.81         | 93.99%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |   | <b>17</b> | <b>\$1,444,420.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |   |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31404FWL3    | HAWAII HOME LOANS, INC.                   | 8         | \$1,911,400.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |   | <b>8</b>  | <b>\$1,911,400.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |   |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31404FWV1    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 5         | \$1,088,819.47         | 41.66%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | Unavailable                               | 8         | \$1,524,742.74         | 58.34%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |   | <b>13</b> | <b>\$2,613,562.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |   |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31404FWW9    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 35        | \$5,868,979.59         | 54.97%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | Unavailable                               | 22        | \$4,807,532.97         | 45.03%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |   | <b>57</b> | <b>\$10,676,512.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |   |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31404FWX7    |   | 18        | \$2,434,063.01         | 15.21%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |

|              |  |   |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. |            |                        |             |          |               |    |          |               |    |          |               |
|              |  | Unavailable                                     | 73         | \$13,570,958.63        | 84.79%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>91</b>  | <b>\$16,005,021.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FWY5    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 131        | \$22,860,591.72        | 63.96%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 65         | \$12,879,904.01        | 36.04%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>196</b> | <b>\$35,740,495.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FWZ2    |  | Unavailable                                     | 8          | \$1,472,940.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>   | <b>\$1,472,940.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FX32    |  | Unavailable                                     | 14         | \$1,806,254.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>14</b>  | <b>\$1,806,254.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FX40    |  | Unavailable                                     | 58         | \$8,730,344.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>58</b>  | <b>\$8,730,344.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FX57    |  | RBMG INC.                                       | 1          | \$196,000.00           | 0.92%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 164        | \$21,216,049.32        | 99.08%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>165</b> | <b>\$21,412,049.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FX65    |  | RBMG INC.                                       | 1          | \$53,500.00            | 0.85%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 61         | \$6,271,863.99         | 99.15%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>62</b>  | <b>\$6,325,363.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FX73    |  | Unavailable                                     | 11         | \$1,393,826.98         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>11</b>  | <b>\$1,393,826.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FX81    |  | RBMG INC.                                       | 1          | \$68,000.00            | 1.27%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 28         | \$5,275,329.58         | 98.73%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>29</b>  | <b>\$5,343,329.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FX99    |  | RBMG INC.                                       | 3          | \$235,190.19           | 13.1%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 23         | \$1,560,113.30         | 86.9%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b>  | <b>\$1,795,303.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FXK4    |  | AMERICAN HOME<br>FUNDING INC.                   | 17         | \$3,342,070.37         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>17</b>  | <b>\$3,342,070.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |    |          |               |
| 31404FXN8    |  | Unavailable                                     | 4          | \$1,006,122.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>4</b>   | <b>\$1,006,122.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |             |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|-------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404FXP3    | Unavailable | 45         | \$5,271,691.66         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>45</b>  | <b>\$5,271,691.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FXQ1    | Unavailable | 7          | \$662,559.86           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>7</b>   | <b>\$662,559.86</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FXR9    | Unavailable | 12         | \$1,192,802.05         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>12</b>  | <b>\$1,192,802.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FXS7    | Unavailable | 9          | \$730,613.59           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>9</b>   | <b>\$730,613.59</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FXT5    | Unavailable | 25         | \$4,163,671.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>25</b>  | <b>\$4,163,671.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FXU2    | Unavailable | 10         | \$1,406,202.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>10</b>  | <b>\$1,406,202.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FXV0    | Unavailable | 19         | \$2,545,894.87         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>19</b>  | <b>\$2,545,894.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FXY4    | Unavailable | 30         | \$5,384,538.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>30</b>  | <b>\$5,384,538.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FXZ1    | Unavailable | 27         | \$2,111,400.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>27</b>  | <b>\$2,111,400.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYA5    | RBMG INC.   | 2          | \$198,695.68           | 9.68%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 19         | \$1,854,844.45         | 90.32%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>21</b>  | <b>\$2,053,540.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYB3    | RBMG INC.   | 3          | \$355,168.48           | 14.44%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 18         | \$2,104,321.58         | 85.56%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>21</b>  | <b>\$2,459,490.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYC1    | RBMG INC.   | 12         | \$2,590,011.74         | 10.85%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 104        | \$21,270,139.01        | 89.15%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>116</b> | <b>\$23,860,150.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYD9    | RBMG INC.   | 2          | \$134,877.96           | 7.78%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 28         | \$1,597,869.96         | 92.22%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>30</b>  | <b>\$1,732,747.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYE7    | RBMG INC.   | 3          | \$304,146.89           | 16.35%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                       |           |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|-----------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | Unavailable           | 16        | \$1,555,929.28         | 83.65%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>19</b> | <b>\$1,860,076.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYF4    |  | RBMG INC.             | 8         | \$1,449,584.69         | 10.7%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 63        | \$12,095,670.02        | 89.3%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>71</b> | <b>\$13,545,254.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYH0    |  | RBMG INC.             | 1         | \$135,000.00           | 7.49%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 15        | \$1,667,661.75         | 92.51%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>16</b> | <b>\$1,802,661.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYK3    |  | Unavailable           | 82        | \$9,073,083.28         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>82</b> | <b>\$9,073,083.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYL1    |  | Unavailable           | 64        | \$3,454,449.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>64</b> | <b>\$3,454,449.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYM9    |  | RBMG INC.             | 1         | \$77,717.21            | 0.99%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 51        | \$7,761,850.11         | 99.01%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>52</b> | <b>\$7,839,567.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYN7    |  | Unavailable           | 19        | \$1,731,772.92         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>19</b> | <b>\$1,731,772.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYP2    |  | Unavailable           | 24        | \$2,181,972.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>24</b> | <b>\$2,181,972.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYQ0    |  | Unavailable           | 20        | \$1,374,652.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>20</b> | <b>\$1,374,652.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYR8    |  | RBMG INC.             | 1         | \$184,000.00           | 3.17%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 44        | \$5,629,269.68         | 96.83%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>45</b> | <b>\$5,813,269.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FYS6    |  | RBMG INC.             | 1         | \$274,781.44           | 5.91%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 41        | \$4,377,565.72         | 94.09%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>42</b> | <b>\$4,652,347.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404G4J7    |  | BANK OF AMERICA<br>NA | 5         | \$1,514,884.18         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>5</b>  | <b>\$1,514,884.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404G4K4    |  | BANK OF AMERICA<br>NA | 21        | \$6,332,748.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>21</b> | <b>\$6,332,748.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |   |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404G4U2    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 2          | \$220,190.00           | 5.4%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 21         | \$3,855,033.52         | 94.6%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>23</b>  | <b>\$4,075,223.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404G4V0    | Unavailable                               | 12         | \$2,525,924.49         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>12</b>  | <b>\$2,525,924.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404G4W8    | Unavailable                               | 26         | \$5,388,544.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>26</b>  | <b>\$5,388,544.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404G4X6    | Unavailable                               | 319        | \$56,003,068.51        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>319</b> | <b>\$56,003,068.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404G4Y4    | Unavailable                               | 190        | \$31,833,625.21        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>190</b> | <b>\$31,833,625.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404G4Z1    | Unavailable                               | 160        | \$23,729,448.66        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>160</b> | <b>\$23,729,448.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404G5A5    | Unavailable                               | 18         | \$2,045,766.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>18</b>  | <b>\$2,045,766.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GA76    | BERKSHIRE COUNTY SAVINGS BANK             | 12         | \$1,131,136.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>12</b>  | <b>\$1,131,136.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GA84    | BERKSHIRE COUNTY SAVINGS BANK             | 35         | \$3,746,883.20         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>35</b>  | <b>\$3,746,883.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GA92    | BERKSHIRE COUNTY SAVINGS BANK             | 28         | \$2,945,674.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>28</b>  | <b>\$2,945,674.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GAZ4    | AMSOUTH BANK                              | 62         | \$8,908,118.08         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>62</b>  | <b>\$8,908,118.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GBA8    | BERKSHIRE COUNTY SAVINGS BANK             | 26         | \$1,571,202.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>26</b>  | <b>\$1,571,202.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GBD2    | BERKSHIRE COUNTY SAVINGS BANK             | 42         | \$5,476,880.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>42</b>  | <b>\$5,476,880.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                               |           |                        |             |          |               |    |          |               |    |          |               |
|--------------|-------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404GBG5    | BERKSHIRE COUNTY SAVINGS BANK | 12        | \$1,918,847.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>12</b> | <b>\$1,918,847.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GBH3    | BERKSHIRE COUNTY SAVINGS BANK | 71        | \$10,025,494.54        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>71</b> | <b>\$10,025,494.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GBJ9    | BERKSHIRE COUNTY SAVINGS BANK | 16        | \$1,922,502.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>16</b> | <b>\$1,922,502.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GBK6    | BERKSHIRE COUNTY SAVINGS BANK | 16        | \$1,172,974.52         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>16</b> | <b>\$1,172,974.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GBN0    | CHEVY CHASE BANK FSB          | 7         | \$1,111,873.35         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>7</b>  | <b>\$1,111,873.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GBP5    | CHEVY CHASE BANK FSB          | 11        | \$1,751,011.36         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>11</b> | <b>\$1,751,011.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GBQ3    | CHEVY CHASE BANK FSB          | 10        | \$1,431,957.08         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>10</b> | <b>\$1,431,957.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GBR1    | CHEVY CHASE BANK FSB          | 30        | \$4,356,000.40         | 78.81%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 4         | \$1,171,043.77         | 21.19%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>34</b> | <b>\$5,527,044.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GBS9    | CHEVY CHASE BANK FSB          | 8         | \$962,840.10           | 88.92%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 1         | \$120,000.00           | 11.08%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>9</b>  | <b>\$1,082,840.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GBT7    | CHEVY CHASE BANK FSB          | 10        | \$1,105,206.02         | 94.18%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 1         | \$68,271.41            | 5.82%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>11</b> | <b>\$1,173,477.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GBW0    | NEXSTAR FINANCIAL CORPORATION | 23        | \$2,722,165.39         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>23</b> | <b>\$2,722,165.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |                               |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404GBX8    | Unavailable                   | 17         | \$1,279,310.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>17</b>  | <b>\$1,279,310.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GD40    | WASHINGTON<br>MUTUAL BANK, FA | 58         | \$3,222,753.42         | 28.93%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 133        | \$7,916,756.70         | 71.07%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>191</b> | <b>\$11,139,510.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GD57    | WASHINGTON<br>MUTUAL BANK, FA | 11         | \$622,937.64           | 56.29%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 8          | \$483,700.00           | 43.71%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>19</b>  | <b>\$1,106,637.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GD65    | WASHINGTON<br>MUTUAL BANK, FA | 27         | \$2,639,196.02         | 46.49%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 32         | \$3,037,198.76         | 53.51%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>59</b>  | <b>\$5,676,394.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GD73    | WASHINGTON<br>MUTUAL BANK, FA | 191        | \$18,533,660.03        | 56.67%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 144        | \$14,168,558.67        | 43.33%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>335</b> | <b>\$32,702,218.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GD81    | WASHINGTON<br>MUTUAL BANK, FA | 55         | \$5,395,686.70         | 39.68%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 84         | \$8,203,010.46         | 60.32%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>139</b> | <b>\$13,598,697.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GD99    | WASHINGTON<br>MUTUAL BANK, FA | 5          | \$1,067,297.04         | 84.45%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 2          | \$196,500.00           | 15.55%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>7</b>   | <b>\$1,263,797.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GDH1    | AMSOUTH BANK                  | 9          | \$1,200,075.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>9</b>   | <b>\$1,200,075.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GDJ7    | AMSOUTH BANK                  | 38         | \$4,272,612.83         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>38</b>  | <b>\$4,272,612.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GDK4    | AMSOUTH BANK                  | 12         | \$1,060,422.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>12</b>  | <b>\$1,060,422.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GDL2    | AMSOUTH BANK                  | 9          | \$1,440,200.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>9</b>   | <b>\$1,440,200.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                               |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404GDM0    |  | AMSOUTH BANK                  | 21         | \$2,436,948.81         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>21</b>  | <b>\$2,436,948.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GDN8    |  | AMSOUTH BANK                  | 11         | \$1,158,200.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>11</b>  | <b>\$1,158,200.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GDP3    |  | OHIO SAVINGS BANK             | 3          | \$378,222.38           | 0.77%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 247        | \$48,832,946.64        | 99.23%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>250</b> | <b>\$49,211,169.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GDQ1    |  | AMSOUTH BANK                  | 27         | \$3,561,605.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>27</b>  | <b>\$3,561,605.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GDR9    |  | AMSOUTH BANK                  | 22         | \$2,735,752.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>22</b>  | <b>\$2,735,752.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GEA5    |  | Unavailable                   | 26         | \$1,823,678.98         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>26</b>  | <b>\$1,823,678.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GEX5    |  | WASHINGTON MUTUAL BANK, FA    | 344        | \$21,673,254.16        | 59.83%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 233        | \$14,554,002.50        | 40.17%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>577</b> | <b>\$36,227,256.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GF22    |  | ABN AMRO MORTGAGE GROUP, INC. | 16         | \$1,535,303.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>16</b>  | <b>\$1,535,303.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GF30    |  | ABN AMRO MORTGAGE GROUP, INC. | 67         | \$11,792,880.37        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>67</b>  | <b>\$11,792,880.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GF48    |  | ABN AMRO MORTGAGE GROUP, INC. | 99         | \$15,441,183.42        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>99</b>  | <b>\$15,441,183.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GF55    |  | ABN AMRO MORTGAGE GROUP, INC. | 182        | \$29,953,150.99        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>182</b> | <b>\$29,953,150.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GF63    |  | ABN AMRO MORTGAGE GROUP, INC. | 299        | \$46,943,031.85        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                     | <b>299</b> | <b>\$46,943,031.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GF71    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 12         | \$1,779,669.57         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>12</b>  | <b>\$1,779,669.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GF89    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 136        | \$21,357,036.04        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>136</b> | <b>\$21,357,036.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GF97    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 44         | \$6,816,112.61         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>44</b>  | <b>\$6,816,112.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GFC0    |  | WASHINGTON<br>MUTUAL BANK, FA       | 67         | \$4,301,547.16         | 46.94%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 75         | \$4,863,097.22         | 53.06%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>142</b> | <b>\$9,164,644.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GFP1    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 13         | \$2,247,643.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>13</b>  | <b>\$2,247,643.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GFQ9    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 64         | \$10,376,588.47        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>64</b>  | <b>\$10,376,588.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GFR7    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 17         | \$2,714,180.40         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>17</b>  | <b>\$2,714,180.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GFU0    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 12         | \$1,705,698.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>12</b>  | <b>\$1,705,698.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GFV8    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 6          | \$1,232,770.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>6</b>   | <b>\$1,232,770.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                                     |           |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|-------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404GFW6    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 18        | \$1,602,620.72         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>18</b> | <b>\$1,602,620.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GG21    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 41        | \$7,604,575.23         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>41</b> | <b>\$7,604,575.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GG39    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 53        | \$9,473,665.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>53</b> | <b>\$9,473,665.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GG54    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 47        | \$8,370,794.10         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>47</b> | <b>\$8,370,794.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GG62    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 10        | \$1,840,211.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>10</b> | <b>\$1,840,211.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GG70    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 14        | \$1,857,065.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>14</b> | <b>\$1,857,065.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GGA3    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 70        | \$13,455,464.06        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>70</b> | <b>\$13,455,464.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GGB1    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 41        | \$7,070,390.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>41</b> | <b>\$7,070,390.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GGD7    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 58        | \$11,999,522.88        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>58</b> | <b>\$11,999,522.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GGE5    |  | ABN AMRO<br>MORTGAGE GROUP,         | 12        | \$1,999,034.83         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                  |            |                        |             |          |               |  |          |               |        |          |               |   |          |               |    |          |               |  |
|--------------|--|----------------------------------|------------|------------------------|-------------|----------|---------------|--|----------|---------------|--------|----------|---------------|---|----------|---------------|----|----------|---------------|--|
|              |  | INC.                             |            |                        |             |          |               |  |          |               |        |          |               |   |          |               |    |          |               |  |
| <b>Total</b> |  |                                  | <b>12</b>  | <b>\$1,999,034.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b> |        | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404GGG0    |  | ABN AMRO MORTGAGE GROUP, INC.    | 38         | \$8,616,115.84         | 100%        | 0        | \$0.00        |  | NA       | 0             | \$0.00 |          | NA            | 0 | \$0.00   |               | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                                  | <b>38</b>  | <b>\$8,616,115.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b> |        | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404GGU9    |  | ABN AMRO MORTGAGE GROUP, INC.    | 130        | \$18,042,249.69        | 100%        | 0        | \$0.00        |  | NA       | 0             | \$0.00 |          | NA            | 0 | \$0.00   |               | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                                  | <b>130</b> | <b>\$18,042,249.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b> |        | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404GGV7    |  | ABN AMRO MORTGAGE GROUP, INC.    | 743        | \$99,806,062.53        | 100%        | 0        | \$0.00        |  | NA       | 0             | \$0.00 |          | NA            | 0 | \$0.00   |               | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                                  | <b>743</b> | <b>\$99,806,062.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b> |        | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404GGW5    |  | ABN AMRO MORTGAGE GROUP, INC.    | 35         | \$4,568,599.41         | 100%        | 0        | \$0.00        |  | NA       | 0             | \$0.00 |          | NA            | 0 | \$0.00   |               | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                                  | <b>35</b>  | <b>\$4,568,599.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b> |        | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404GGX3    |  | ABN AMRO MORTGAGE GROUP, INC.    | 8          | \$1,256,777.26         | 100%        | 0        | \$0.00        |  | NA       | 0             | \$0.00 |          | NA            | 0 | \$0.00   |               | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                                  | <b>8</b>   | <b>\$1,256,777.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b> |        | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404GH61    |  | BANKUNITED, FEDERAL SAVINGS BANK | 8          | \$1,033,532.50         | 46.62%      | 0        | \$0.00        |  | NA       | 0             | \$0.00 |          | NA            | 0 | \$0.00   |               | NA | 0        | \$0.00        |  |
|              |  | Unavailable                      | 9          | \$1,183,500.00         | 53.38%      | 0        | \$0.00        |  | NA       | 0             | \$0.00 |          | NA            | 0 | \$0.00   |               | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                                  | <b>17</b>  | <b>\$2,217,032.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b> |        | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404GH79    |  | BANKUNITED, FEDERAL SAVINGS BANK | 4          | \$727,000.00           | 18.16%      | 0        | \$0.00        |  | NA       | 0             | \$0.00 |          | NA            | 0 | \$0.00   |               | NA | 0        | \$0.00        |  |
|              |  | Unavailable                      | 22         | \$3,275,710.80         | 81.84%      | 0        | \$0.00        |  | NA       | 0             | \$0.00 |          | NA            | 0 | \$0.00   |               | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                                  | <b>26</b>  | <b>\$4,002,710.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b> |        | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404GH87    |  | CENLAR FEDERAL SAVINGS BANK      | 24         | \$952,125.84           | 100%        | 0        | \$0.00        |  | NA       | 0             | \$0.00 |          | NA            | 0 | \$0.00   |               | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |                                  | <b>24</b>  | <b>\$952,125.84</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |  | <b>0</b> | <b>\$0.00</b> |        | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31404GHJ3    |  | WASHINGTON MUTUAL BANK, FA       | 2          | \$253,805.05           | 6.47%       | 0        | \$0.00        |  | NA       | 0             | \$0.00 |          | NA            | 0 | \$0.00   |               | NA | 0        | \$0.00        |  |
|              |  | Unavailable                      | 24         | \$3,667,890.03         | 93.53%      | 0        | \$0.00        |  | NA       | 0             | \$0.00 |          | NA            | 0 | \$0.00   |               | NA | 0        | \$0.00        |  |

|              |  |   |           |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |   | <b>26</b> | <b>\$3,921,695.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GHK0    |  | Unavailable                               | 16        | \$2,253,866.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>16</b> | <b>\$2,253,866.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GJ28    |  | FIRST HORIZON HOME LOAN CORPORATION       | 32        | \$6,985,651.00         | 85.65%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 5         | \$1,170,300.00         | 14.35%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>37</b> | <b>\$8,155,951.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GJ36    |  | FIRST HORIZON HOME LOAN CORPORATION       | 56        | \$8,902,854.74         | 96.51%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 1         | \$322,000.00           | 3.49%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>57</b> | <b>\$9,224,854.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GJ44    |  | FIRST HORIZON HOME LOAN CORPORATION       | 77        | \$17,999,200.00        | 93.2%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 6         | \$1,312,450.00         | 6.8%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>83</b> | <b>\$19,311,650.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GJA0    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 1         | \$251,600.00           | 8.33%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 11        | \$2,768,952.62         | 91.67%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>12</b> | <b>\$3,020,552.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GJB8    |  | Unavailable                               | 18        | \$4,053,111.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>18</b> | <b>\$4,053,111.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GJK8    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 1         | \$195,200.00           | 3.86%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 21        | \$4,862,871.35         | 96.14%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>22</b> | <b>\$5,058,071.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GJM4    |  | Unavailable                               | 12        | \$3,040,265.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>12</b> | <b>\$3,040,265.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GJN2    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 8         | \$1,213,832.35         | 30.22%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 12        | \$2,802,998.95         | 69.78%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>20</b> | <b>\$4,016,831.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |   |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404GJP7    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 5          | \$1,061,500.00         | 34.78%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 8          | \$1,990,850.59         | 65.22%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>13</b>  | <b>\$3,052,350.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GJQ5    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 5          | \$1,016,526.00         | 50.06%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 5          | \$1,014,184.56         | 49.94%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>10</b>  | <b>\$2,030,710.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GJS1    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 5          | \$908,000.00           | 45.14%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 5          | \$1,103,384.59         | 54.86%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>10</b>  | <b>\$2,011,384.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GJT9    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 4          | \$881,200.00           | 43.97%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 4          | \$1,123,000.00         | 56.03%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>8</b>   | <b>\$2,004,200.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GJX0    | FIRST HORIZON HOME LOAN CORPORATION       | 146        | \$23,862,320.71        | 94.02%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 7          | \$1,517,000.00         | 5.98%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>153</b> | <b>\$25,379,320.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GLK5    | FIRST HORIZON HOME LOAN CORPORATION       | 45         | \$6,858,931.77         | 96.65%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 2          | \$237,630.20           | 3.35%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>47</b>  | <b>\$7,096,561.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GLM1    | FIRST HORIZON HOME LOAN CORPORATION       | 56         | \$11,526,835.00        | 95.99%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 2          | \$481,320.00           | 4.01%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>58</b>  | <b>\$12,008,155.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GLN9    | FIRST HORIZON HOME LOAN CORPORATION       | 31         | \$5,759,965.00         | 96.38%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 1          | \$216,200.00           | 3.62%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>32</b>  | <b>\$5,976,165.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                 |           |                        |             |          |               |    |          |               |    |          |               |
|--------------|---------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404GME8    | UNIVERSAL MORTGAGE CORPORATION  | 15        | \$1,694,200.00         | 75.45%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 5         | \$551,279.44           | 24.55%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>20</b> | <b>\$2,245,479.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GQ87    | Unavailable                     | 63        | \$10,746,243.81        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>63</b> | <b>\$10,746,243.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GQ95    | WASHTENAW MORTGAGE COMPANY      | 1         | \$180,300.00           | 2.25%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 49        | \$7,822,178.29         | 97.75%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>50</b> | <b>\$8,002,478.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GRA1    | SOUTHTRUST MORTGAGE CORPORATION | 16        | \$1,989,255.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>16</b> | <b>\$1,989,255.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GRB9    | SOUTHTRUST MORTGAGE CORPORATION | 24        | \$3,937,809.58         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>24</b> | <b>\$3,937,809.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GRE3    | NEXSTAR FINANCIAL CORPORATION   | 32        | \$4,403,964.02         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>32</b> | <b>\$4,403,964.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GRF0    | NEXSTAR FINANCIAL CORPORATION   | 8         | \$1,224,493.57         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>8</b>  | <b>\$1,224,493.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GRG8    | NEXSTAR FINANCIAL CORPORATION   | 11        | \$2,034,371.10         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>11</b> | <b>\$2,034,371.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GS36    | EMC MORTGAGE CORPORATION        | 25        | \$4,019,947.30         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>25</b> | <b>\$4,019,947.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GS44    | EMC MORTGAGE CORPORATION        | 95        | \$13,212,849.21        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>95</b> | <b>\$13,212,849.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GS51    |                                 | 78        | \$9,909,565.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |





|              |                          |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404GTG6    | EMC MORTGAGE CORPORATION | 42         | \$5,591,260.76         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>42</b>  | <b>\$5,591,260.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GTJ0    | EMC MORTGAGE CORPORATION | 56         | \$11,095,447.83        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>56</b>  | <b>\$11,095,447.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GTK7    | EMC MORTGAGE CORPORATION | 472        | \$88,686,072.46        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>472</b> | <b>\$88,686,072.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GTL5    | EMC MORTGAGE CORPORATION | 53         | \$9,826,635.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>53</b>  | <b>\$9,826,635.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GTM3    | EMC MORTGAGE CORPORATION | 71         | \$13,701,440.08        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>71</b>  | <b>\$13,701,440.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GTN1    | EMC MORTGAGE CORPORATION | 128        | \$23,413,071.50        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>128</b> | <b>\$23,413,071.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GTQ4    | EMC MORTGAGE CORPORATION | 212        | \$43,574,267.14        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>212</b> | <b>\$43,574,267.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GTR2    | EMC MORTGAGE CORPORATION | 70         | \$12,451,727.33        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>70</b>  | <b>\$12,451,727.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GTS0    | EMC MORTGAGE CORPORATION | 106        | \$22,778,190.36        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>106</b> | <b>\$22,778,190.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GTT8    | EMC MORTGAGE CORPORATION | 18         | \$3,973,165.14         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>18</b>  | <b>\$3,973,165.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GTV3    | EMC MORTGAGE CORPORATION | 24         | \$5,007,558.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>24</b>  | <b>\$5,007,558.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GV32    | BANKFINANCIAL FSB        | 5          | \$664,975.00           | 29.43%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable              | 8          | \$1,594,370.00         | 70.57%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>13</b>  | <b>\$2,259,345.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                         |             |          |               |    |          |               |    |          |               |
|--------------|---|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404GV40    | WELLS FARGO HOME MORTGAGE, INC.               | 404        | \$56,519,097.27         | 42.52%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 514        | \$76,397,676.00         | 57.48%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>918</b> | <b>\$132,916,773.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GVN8    | Unavailable                                   | 3          | \$189,640.78            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>3</b>   | <b>\$189,640.78</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GX71    | LEHMAN BROTHERS HOLDINGS, INC.                | 19         | \$3,282,359.75          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>19</b>  | <b>\$3,282,359.75</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GX89    | LEHMAN BROTHERS HOLDINGS, INC.                | 117        | \$20,312,405.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>117</b> | <b>\$20,312,405.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GX97    | LEHMAN BROTHERS HOLDINGS, INC.                | 160        | \$29,001,123.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>160</b> | <b>\$29,001,123.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GYA3    | LEHMAN BROTHERS HOLDINGS, INC.                | 133        | \$22,815,662.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>133</b> | <b>\$22,815,662.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GYC9    | LEHMAN BROTHERS HOLDINGS, INC.                | 27         | \$3,445,081.55          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>27</b>  | <b>\$3,445,081.55</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GZE4    | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION | 453        | \$77,271,684.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>453</b> | <b>\$77,271,684.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GZF1    | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION | 79         | \$12,818,611.28         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>79</b>  | <b>\$12,818,611.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GZG9    | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION | 27         | \$4,277,409.33          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>27</b>  | <b>\$4,277,409.33</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |   |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404GZH7    |  | CENDANT<br>MORTGAGE<br>CORPORATION DBA<br>PHH MORTGAGE<br>SERVICES<br>CORPORATION | 86         | \$15,167,110.01        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>86</b>  | <b>\$15,167,110.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GZJ3    |  | CENDANT<br>MORTGAGE<br>CORPORATION DBA<br>PHH MORTGAGE<br>SERVICES<br>CORPORATION | 89         | \$14,707,984.89        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>89</b>  | <b>\$14,707,984.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GZK0    |  | CENDANT<br>MORTGAGE<br>CORPORATION DBA<br>PHH MORTGAGE<br>SERVICES<br>CORPORATION | 13         | \$2,478,693.70         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>13</b>  | <b>\$2,478,693.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GZL8    |  | CENDANT<br>MORTGAGE<br>CORPORATION DBA<br>PHH MORTGAGE<br>SERVICES<br>CORPORATION | 109        | \$17,398,420.06        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>109</b> | <b>\$17,398,420.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404GZM6    |  | CENDANT<br>MORTGAGE<br>CORPORATION DBA<br>PHH MORTGAGE<br>SERVICES<br>CORPORATION | 39         | \$5,764,005.02         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>39</b>  | <b>\$5,764,005.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HGP8    |  | BAYVIEW<br>FINANCIAL TRADING<br>GROUP LP  | 26         | \$4,906,450.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b>  | <b>\$4,906,450.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HGR4    |  | BAYVIEW<br>FINANCIAL TRADING<br>GROUP LP  | 16         | \$1,805,386.39         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                         |             |          |               |    |          |               |    |          |               |
|--------------|--|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>16</b>  | <b>\$1,805,386.39</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HGS2    |  | BAYVIEW<br>FINANCIAL TRADING<br>GROUP LP | 11         | \$574,884.64            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$574,884.64</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HGU7    |  | BAYVIEW<br>FINANCIAL TRADING<br>GROUP LP | 11         | \$689,012.93            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$689,012.93</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HGV5    |  | BAYVIEW<br>FINANCIAL TRADING<br>GROUP LP | 17         | \$811,918.37            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b>  | <b>\$811,918.37</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HJB6    |  | CROWN BANK FSB                           | 33         | \$4,435,303.39          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>33</b>  | <b>\$4,435,303.39</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HJC4    |  | CROWN BANK FSB                           | 31         | \$5,241,640.33          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>31</b>  | <b>\$5,241,640.33</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HK65    |  | EMC MORTGAGE<br>CORPORATION              | 106        | \$26,811,789.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>106</b> | <b>\$26,811,789.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HK73    |  | EMC MORTGAGE<br>CORPORATION              | 528        | \$137,159,447.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>528</b> | <b>\$137,159,447.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HK81    |  | EMC MORTGAGE<br>CORPORATION              | 625        | \$157,163,521.18        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>625</b> | <b>\$157,163,521.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HK99    |  | EMC MORTGAGE<br>CORPORATION              | 173        | \$41,918,533.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>173</b> | <b>\$41,918,533.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HL98    |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP. | 9          | \$2,040,904.30          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>   | <b>\$2,040,904.30</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HLA5    |  | EMC MORTGAGE<br>CORPORATION              | 123        | \$27,701,171.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>123</b> | <b>\$27,701,171.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                    |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404HLB3    | EMC MORTGAGE CORPORATION           | 27         | \$2,174,242.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>27</b>  | <b>\$2,174,242.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HLC1    | EMC MORTGAGE CORPORATION           | 97         | \$7,630,077.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>97</b>  | <b>\$7,630,077.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HLD9    | EMC MORTGAGE CORPORATION           | 82         | \$6,046,267.40         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>82</b>  | <b>\$6,046,267.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HLE7    | EMC MORTGAGE CORPORATION           | 99         | \$5,676,594.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>99</b>  | <b>\$5,676,594.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HLG2    | EMC MORTGAGE CORPORATION           | 86         | \$21,345,702.53        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>86</b>  | <b>\$21,345,702.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HLH0    | EMC MORTGAGE CORPORATION           | 97         | \$23,578,006.36        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>97</b>  | <b>\$23,578,006.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HMA4    | WASHINGTON MUTUAL SECURITIES CORP. | 24         | \$4,180,167.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>24</b>  | <b>\$4,180,167.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HMB2    | WASHINGTON MUTUAL SECURITIES CORP. | 9          | \$1,470,801.57         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>9</b>   | <b>\$1,470,801.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HMC0    | WASHINGTON MUTUAL SECURITIES CORP. | 21         | \$4,229,325.30         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>21</b>  | <b>\$4,229,325.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HMF3    | WASHINGTON MUTUAL SECURITIES CORP. | 148        | \$24,819,930.69        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>148</b> | <b>\$24,819,930.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HMG1    | WASHINGTON MUTUAL SECURITIES       | 16         | \$3,824,936.39         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                                |            |                         |             |          |               |    |          |               |    |          |               |
|--------------|--|--------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404HRQ4    |  | LEHMAN BROTHERS HOLDINGS, INC. | 94         | \$7,405,461.38          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>94</b>  | <b>\$7,405,461.38</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HRR2    |  | LEHMAN BROTHERS HOLDINGS, INC. | 21         | \$2,374,090.63          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>21</b>  | <b>\$2,374,090.63</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HRS0    |  | LEHMAN BROTHERS HOLDINGS, INC. | 146        | \$29,337,626.02         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>146</b> | <b>\$29,337,626.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HRT8    |  | LEHMAN BROTHERS HOLDINGS, INC. | 584        | \$139,287,331.94        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>584</b> | <b>\$139,287,331.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HRU5    |  | LEHMAN BROTHERS HOLDINGS, INC. | 343        | \$37,505,273.64         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>343</b> | <b>\$37,505,273.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HRV3    |  | LEHMAN BROTHERS HOLDINGS, INC. | 404        | \$93,010,014.14         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>404</b> | <b>\$93,010,014.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HRW1    |  | LEHMAN BROTHERS HOLDINGS, INC. | 45         | \$8,159,614.86          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>45</b>  | <b>\$8,159,614.86</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HRX9    |  | LEHMAN BROTHERS HOLDINGS, INC. | 45         | \$3,536,557.88          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>45</b>  | <b>\$3,536,557.88</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HRY7    |  | LEHMAN BROTHERS HOLDINGS, INC. | 383        | \$40,550,288.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>383</b> | <b>\$40,550,288.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HRZ4    |  | LEHMAN BROTHERS HOLDINGS, INC. | 70         | \$13,351,549.46         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>70</b>  | <b>\$13,351,549.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HS26    |  | DLJ MORTGAGE CAPITAL INC.      | 14         | \$1,818,386.94          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>14</b>  | <b>\$1,818,386.94</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HS34    |  | DLJ MORTGAGE CAPITAL INC.      | 65         | \$10,192,248.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>65</b>  | <b>\$10,192,248.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |                                |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404HS42    | DLJ MORTGAGE CAPITAL INC.      | 26         | \$3,915,834.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>26</b>  | <b>\$3,915,834.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HS59    | DLJ MORTGAGE CAPITAL INC.      | 9          | \$1,394,947.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>9</b>   | <b>\$1,394,947.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HS67    | DLJ MORTGAGE CAPITAL INC.      | 13         | \$1,367,825.11         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>13</b>  | <b>\$1,367,825.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HS83    | DLJ MORTGAGE CAPITAL INC.      | 3          | \$745,487.04           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>3</b>   | <b>\$745,487.04</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HS91    | DLJ MORTGAGE CAPITAL INC.      | 6          | \$1,209,502.14         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>6</b>   | <b>\$1,209,502.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSA8    | LEHMAN BROTHERS HOLDINGS, INC. | 179        | \$25,683,901.92        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>179</b> | <b>\$25,683,901.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSB6    | LEHMAN BROTHERS HOLDINGS, INC. | 36         | \$3,848,702.36         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>36</b>  | <b>\$3,848,702.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSC4    | LEHMAN BROTHERS HOLDINGS, INC. | 12         | \$1,779,148.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>12</b>  | <b>\$1,779,148.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSF7    | DLJ MORTGAGE CAPITAL INC.      | 32         | \$4,632,519.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>32</b>  | <b>\$4,632,519.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSG5    | DLJ MORTGAGE CAPITAL INC.      | 20         | \$2,619,198.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>20</b>  | <b>\$2,619,198.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSH3    | DLJ MORTGAGE CAPITAL INC.      | 11         | \$1,355,069.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>11</b>  | <b>\$1,355,069.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSL4    | DLJ MORTGAGE CAPITAL INC.      | 3          | \$723,752.82           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                           |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                           | <b>3</b>   | <b>\$723,752.82</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSM2    |  | DLJ MORTGAGE CAPITAL INC. | 62         | \$11,909,323.56        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>62</b>  | <b>\$11,909,323.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSN0    |  | DLJ MORTGAGE CAPITAL INC. | 35         | \$2,878,733.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>35</b>  | <b>\$2,878,733.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSP5    |  | DLJ MORTGAGE CAPITAL INC. | 92         | \$17,123,888.84        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>92</b>  | <b>\$17,123,888.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSQ3    |  | DLJ MORTGAGE CAPITAL INC. | 86         | \$6,839,251.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>86</b>  | <b>\$6,839,251.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSR1    |  | DLJ MORTGAGE CAPITAL INC. | 153        | \$29,347,492.95        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>153</b> | <b>\$29,347,492.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSV2    |  | DLJ MORTGAGE CAPITAL INC. | 6          | \$794,659.68           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>6</b>   | <b>\$794,659.68</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSX8    |  | DLJ MORTGAGE CAPITAL INC. | 7          | \$917,887.47           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>7</b>   | <b>\$917,887.47</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSY6    |  | DLJ MORTGAGE CAPITAL INC. | 12         | \$1,935,963.33         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>12</b>  | <b>\$1,935,963.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HSZ3    |  | DLJ MORTGAGE CAPITAL INC. | 6          | \$594,424.19           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>6</b>   | <b>\$594,424.19</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HTA7    |  | DLJ MORTGAGE CAPITAL INC. | 18         | \$3,024,154.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>18</b>  | <b>\$3,024,154.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HTB5    |  | DLJ MORTGAGE CAPITAL INC. | 50         | \$8,177,709.46         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>50</b>  | <b>\$8,177,709.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HTC3    |  |                           | 8          | \$1,091,226.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                                 |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31404HTT6    |  | DLJ MORTGAGE CAPITAL INC.       | 30         | \$3,868,153.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>30</b>  | <b>\$3,868,153.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HTV1    |  | DLJ MORTGAGE CAPITAL INC.       | 6          | \$1,475,972.28         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>6</b>   | <b>\$1,475,972.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HUB3    |  | NOMURA CREDIT AND CAPITAL, INC. | 59         | \$9,547,040.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>59</b>  | <b>\$9,547,040.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HUC1    |  | NOMURA CREDIT AND CAPITAL, INC. | 35         | \$5,903,687.56         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>35</b>  | <b>\$5,903,687.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HUD9    |  | NOMURA CREDIT AND CAPITAL, INC. | 28         | \$3,825,756.16         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>28</b>  | <b>\$3,825,756.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HUE7    |  | NOMURA CREDIT AND CAPITAL, INC. | 86         | \$16,790,349.82        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>86</b>  | <b>\$16,790,349.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HUF4    |  | NOMURA CREDIT AND CAPITAL, INC. | 131        | \$22,814,500.40        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>131</b> | <b>\$22,814,500.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HUG2    |  | NOMURA CREDIT AND CAPITAL, INC. | 150        | \$28,290,487.25        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>150</b> | <b>\$28,290,487.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HUH0    |  | NOMURA CREDIT AND CAPITAL, INC. | 28         | \$4,460,988.14         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>28</b>  | <b>\$4,460,988.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HUI6    |  | NOMURA CREDIT AND CAPITAL, INC. | 63         | \$8,850,703.20         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>63</b>  | <b>\$8,850,703.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HUK3    |  | NOMURA CREDIT AND CAPITAL, INC. | 50         | \$4,141,904.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>50</b>  | <b>\$4,141,904.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404HVD8    |  | CROWN BANK FSB                  | 21         | \$2,542,306.70         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>21</b>  | <b>\$2,542,306.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|           |  |     |                 |        |   |        |    |   |        |    |   |        |
|-----------|--|-----|-----------------|--------|---|--------|----|---|--------|----|---|--------|
| 31371LK32 | AMERICAN HOME FUNDING INC.               | 8   | \$1,324,664.18  | 0.31%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BANK OF AMERICA NA                       | 25  | \$2,998,107.09  | 0.7%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BANK ONE,N.A.                            | 1   | \$109,647.72    | 0.03%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST  | 67  | \$9,290,168.90  | 2.17%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CHASE MANHATTAN MORTGAGE CORPORATION     | 1   | \$84,283.14     | 0.02%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CITIMORTGAGE, INC.                       | 79  | \$11,885,135.40 | 2.78%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | COLONIAL SAVINGS FA                      | 5   | \$278,265.73    | 0.07%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | COUNTRYWIDE HOME LOANS, INC.             | 475 | \$61,394,489.48 | 14.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | EVERHOME MORTGAGE COMPANY                | 7   | \$962,286.51    | 0.22%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | FIRST HORIZON HOME LOAN CORPORATION      | 135 | \$19,450,003.67 | 4.54%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | FLAGSTAR BANK, FSB                       | 3   | \$480,300.00    | 0.11%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | GMAC MORTGAGE CORPORATION                | 68  | \$9,674,870.18  | 2.26%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | GUARANTY BANK F.S.B.                     | 1   | \$131,400.00    | 0.03%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | HIBERNIA NATIONAL BANK                   | 13  | \$1,211,235.00  | 0.28%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | HOMESTREET BANK                          | 9   | \$980,350.00    | 0.23%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | HSBC MORTGAGE CORPORATION (USA)          | 12  | \$1,991,890.83  | 0.47%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | IRWIN MORTGAGE CORPORATION               | 5   | \$979,221.00    | 0.23%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | M&T MORTGAGE CORPORATION                 | 25  | \$3,401,122.10  | 0.79%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | MARKET STREET MORTGAGE CORPORATION       | 1   | \$104,537.60    | 0.02%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | MIDFIRST BANK SSB                        | 4   | \$358,482.00    | 0.08%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | NATIONAL BANK OF COMMERCE (NBC MORTGAGE) | 1   | \$163,629.01    | 0.04%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | NATIONAL CITY MORTGAGE COMPANY           | 2   | \$289,604.46    | 0.07%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | OHIO SAVINGS BANK                                     | 11           | \$1,340,157.54          | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE SERVICES CORPORATION                     | 10           | \$1,574,305.68          | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 3            | \$615,950.00            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                                      | 4            | \$783,966.88            | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC MORTGAGE COMPANY                                  | 2            | \$552,742.25            | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS BANK  | 2            | \$130,055.13            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SOVEREIGN BANK, A FEDERAL SAVINGS BANK                | 6            | \$830,909.26            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNTRUST MORTGAGE INC.                                | 148          | \$17,944,488.92         | 4.19%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TCF MORTGAGE CORPORATION                              | 7            | \$884,258.50            | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK                          | 1            | \$174,150.00            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE TRUST COMPANY OF NEW JERSEY                       | 16           | \$2,835,716.37          | 0.66%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                            | 2            | \$322,000.00            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                               | 8            | \$933,846.82            | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS                    | 12           | \$2,261,115.93          | 0.53%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                                | 10           | \$1,105,787.10          | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                         | 48           | \$7,170,825.95          | 1.68%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK                                | 9            | \$1,239,549.56          | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                            | 190          | \$24,702,992.55         | 5.77%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 1,555        | \$235,083,765.84        | 54.93%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>2,991</b> | <b>\$428,030,278.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |    |          |               |
| 31371LKV0    | AMSOUTH BANK  | 6            | \$620,600.00            | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION          | 4            | \$993,100.00            | 0.56%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |     |                 |        |        |    |        |    |        |
|--|-----|-----------------|--------|--------|----|--------|----|--------|
| BANCMORTGAGE<br>FINANCIAL<br>CORPORATION               | 9   | \$1,231,300.00  | 0.7%   | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| BANKERS<br>GUARANTEE TITLE<br>AND TRUST<br>COMPANY     | 2   | \$263,260.73    | 0.15%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| CASTLE MORTGAGE<br>CORPORATION                         | 2   | \$295,200.00    | 0.17%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| CHARTER BANK   | 7   | \$881,766.87    | 0.5%   | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| CHEVY CHASE BANK<br>FSB                                | 5   | \$895,140.02    | 0.51%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| CITIZENS<br>COMMERCIAL AND<br>SAVINGS BANK             | 21  | \$2,017,689.26  | 1.14%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| CITIZENS<br>MORTGAGE<br>CORPORATION                    | 4   | \$512,441.09    | 0.29%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| COUNTRYWIDE<br>HOME LOANS, INC.                        | 41  | \$5,204,958.63  | 2.95%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| CROWN MORTGAGE<br>COMPANY                              | 10  | \$1,073,549.94  | 0.61%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A.        | 13  | \$2,412,926.37  | 1.37%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| EVERHOME<br>MORTGAGE<br>COMPANY                        | 19  | \$4,423,490.82  | 2.51%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| FIRST HORIZON<br>HOME LOAN<br>CORPORATION              | 181 | \$30,135,958.82 | 17.07% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| GATEWAY FUNDING<br>DIVERSIFIED<br>MORTGAGE<br>SERVICES | 9   | \$1,426,174.86  | 0.81%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| GUARANTY BANK<br>F.S.B.                                | 13  | \$1,901,484.83  | 1.08%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| GUARANTY<br>RESIDENTIAL<br>LENDING, INC.               | 6   | \$673,745.00    | 0.38%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HEARTLAND BANK   | 4   | \$316,550.00    | 0.18%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HOLYOKE CREDIT<br>UNION                                | 1   | \$125,000.00    | 0.07%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HOME STAR<br>MORTGAGE<br>SERVICES, LLC                 | 2   | \$303,930.00    | 0.17%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HOMEANC<br>MORTGAGE                                    | 4   | \$601,700.00    | 0.34%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |    |   |     |     |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|-----|-----|
|  | CORPORATION                              |    |                |       |   |        |    |   |        |    |   |     |     |
|  | HOMESTREET BANK                          | 30 | \$3,730,400.00 | 2.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | INDYMAC BANK, FSB                        | 2  | \$239,949.58   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | IVANHOE FINANCIAL INC.                   | 23 | \$3,419,113.79 | 1.94% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | KB HOME MORTGAGE COMPANY                 | 8  | \$922,167.00   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | LEHMAN BROTHERS HOLDINGS, INC.           | 1  | \$322,000.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | M&T MORTGAGE CORPORATION                 | 20 | \$2,274,169.28 | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | MARKET STREET MORTGAGE CORPORATION       | 1  | \$74,100.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | NATIONAL BANK OF COMMERCE (NBC MORTGAGE) | 31 | \$4,256,757.20 | 2.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | NORTH AMERICAN SAVINGS BANK F.S.B.       | 2  | \$356,873.81   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | OLYMPIA MORTGAGE CORPORATION             | 1  | \$140,399.56   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | PINE STATE MORTGAGE CORPORATION          | 4  | \$531,640.85   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | PINNACLE FINANCIAL CORPORATION           | 10 | \$1,726,261.05 | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | PLYMOUTH SAVINGS BANK                    | 5  | \$672,167.36   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | PULTE MORTGAGE, L.L.C.                   | 46 | \$6,957,964.93 | 3.94% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | RATE ONE HOME LOANS INC.                 | 4  | \$429,200.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | RBC MORTGAGE COMPANY                     | 22 | \$3,754,703.66 | 2.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | REGIONS BANK                             | 41 | \$3,984,393.58 | 2.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | STATE FARM BANK, FSB                     | 3  | \$373,150.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | SYNOVUS MORTGAGE CORPORATION             | 2  | \$239,699.84   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | THE BRANCH BANKING AND TRUST COMPANY     | 5  | \$692,210.69   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | THE HUNTINGTON NATIONAL BANK             | 7  | \$1,019,166.34 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |



|              |   |              |                         |             |          |               |    |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | TRUSTCORP MORTGAGE COMPANY                | 8            | \$1,295,476.19          | 0.73%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                   | 55           | \$5,960,409.71          | 3.38%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION            | 7            | \$684,683.19            | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION             | 2            | \$363,813.98            | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO HOME MORTGAGE, INC.           | 1            | \$120,421.58            | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 505          | \$75,675,703.48         | 42.85%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1,209</b> | <b>\$176,526,963.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |    |          |               |
| 31371LKW8    | AMERICAN HOME MORTGAGE CORPORATION        | 4            | \$469,275.00            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMSOUTH BANK                              | 5            | \$468,645.01            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION        | 3            | \$323,000.00            | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKERS GUARANTEE TITLE AND TRUST COMPANY | 1            | \$50,300.00             | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 1            | \$291,992.49            | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHARTER BANK                              | 11           | \$1,225,789.54          | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION             | 43           | \$5,235,865.87          | 2.86%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITY BANK                                 | 2            | \$271,223.28            | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 57           | \$9,980,920.50          | 5.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 11           | \$1,580,000.00          | 0.86%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EVERHOME MORTGAGE COMPANY                 | 160          | \$24,172,608.07         | 13.21%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION       | 186          | \$31,712,229.98         | 17.33%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING DIVERSIFIED               | 7            | \$1,033,900.00          | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | MORTGAGE SERVICES                        |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | GUARANTY BANK F.S.B.                     | 27 | \$2,767,402.74 | 1.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY RESIDENTIAL LENDING, INC.       | 9  | \$781,187.88   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARWOOD STREET FUNDING I, LLC            | 3  | \$473,548.89   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND BANK                           | 12 | \$963,950.00   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOLYOKE CREDIT UNION                     | 2  | \$131,700.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STAR MORTGAGE SERVICES, LLC         | 5  | \$692,189.01   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME BANC MORTGAGE CORPORATION           | 24 | \$3,211,043.31 | 1.76% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTREET BANK                          | 5  | \$561,550.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDYMAC BANK, FSB                        | 8  | \$983,925.57   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE CORPORATION               | 1  | \$155,150.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                   | 42 | \$4,373,240.00 | 2.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEHMAN BROTHERS HOLDINGS, INC.           | 8  | \$693,000.00   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE CORPORATION                 | 72 | \$6,401,353.90 | 3.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION       | 20 | \$2,513,639.40 | 1.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA INC.                     | 2  | \$159,403.23   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL BANK OF COMMERCE (NBC MORTGAGE) | 15 | \$1,564,046.29 | 0.85% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY           | 12 | \$1,498,569.41 | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL COOPERATIVE BANK, N.A.          | 7  | \$701,231.05   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH AMERICAN SAVINGS BANK F.S.B.       | 12 | \$1,152,047.79 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OHIO SAVINGS BANK                        | 2  | \$263,578.08   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLYMPIA MORTGAGE CORPORATION             | 15 | \$2,375,843.00 | 1.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | PINE STATE MORTGAGE CORPORATION         | 1            | \$165,000.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PINNACLE FINANCIAL CORPORATION          | 14           | \$2,143,350.00          | 1.17%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PLYMOUTH SAVINGS BANK                   | 20           | \$2,652,314.42          | 1.45%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                  | 46           | \$5,494,216.34          | 3%          | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RATE ONE HOME LOANS INC.                | 3            | \$273,120.00            | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC MORTGAGE COMPANY                    | 32           | \$4,154,294.84          | 2.27%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS BANK                            | 11           | \$1,049,299.54          | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION            | 3            | \$252,001.39            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TCF MORTGAGE CORPORATION                | 2            | \$206,100.00            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK            | 4            | \$716,135.45            | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY              | 13           | \$1,397,900.00          | 0.76%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                 | 4            | \$245,311.03            | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U.S. BANK N.A.                          | 2            | \$163,404.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHTENAW MORTGAGE COMPANY              | 6            | \$832,222.25            | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 401          | \$53,976,014.26         | 29.51%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1,356</b> | <b>\$182,954,032.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LKX6    | AMERICAN HOME MORTGAGE CORPORATION      | 5            | \$962,921.70            | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION      | 39           | \$7,116,747.98          | 3.14%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                      | 4            | \$560,089.00            | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE,N.A.                           | 8            | \$838,073.62            | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKFINANCIAL FSB                       | 5            | \$720,510.00            | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 16           | \$2,609,745.09          | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 19           | \$2,732,300.00          | 1.2%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |     |                 |        |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|---|-----|-----------------|--------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | CASTLE MORTGAGE CORPORATION                   |     |                 |        |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | CHARTER BANK                                  | 8   | \$1,599,552.62  | 0.71%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHASE MANHATTAN MORTGAGE CORPORATION          | 3   | \$654,955.51    | 0.29%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS COMMERCIAL AND SAVINGS BANK          | 23  | \$3,014,480.87  | 1.33%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS MORTGAGE CORPORATION                 | 7   | \$1,013,091.33  | 0.45%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CROWN MORTGAGE COMPANY                        | 4   | \$528,400.00    | 0.23%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 1   | \$165,000.00    | 0.07%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EVERHOME MORTGAGE COMPANY                     | 36  | \$7,044,722.16  | 3.11%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL SAVINGS BANK OF AMERICA         | 4   | \$749,793.53    | 0.33%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION           | 305 | \$56,895,262.02 | 25.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 13  | \$2,083,150.00  | 0.92%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK F.S.B.                          | 15  | \$3,029,044.92  | 1.34%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STAR MORTGAGE SERVICES, LLC              | 2   | \$199,500.00    | 0.09%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEBANC MORTGAGE CORPORATION                 | 16  | \$2,432,372.66  | 1.07%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTREET BANK                               | 44  | \$7,673,730.00  | 3.38%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDYMAC BANK, FSB                             | 3   | \$410,850.00    | 0.18%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE CORPORATION                    | 1   | \$79,800.00     | 0.04%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                        | 20  | \$3,453,300.00  | 1.52%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE CORPORATION                      | 3   | \$231,012.39    | 0.1%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET MORTGAGE                        | 4   | \$465,945.59    | 0.21%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |    |   |     |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|-----|
|  | CORPORATION  |    |                |       |   |        |    |   |        |    |   |     |
|  | MORTGAGE ACCESS<br>CORP.DBA<br>WEICHERT<br>FINANCIAL<br>SERVICES | 16 | \$3,004,478.57 | 1.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MORTGAGEAMERICA<br>INC.  | 20 | \$2,769,943.25 | 1.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | NATIONAL BANK OF<br>COMMERCE (NBC<br>MORTGAGE)                   | 26 | \$4,698,919.39 | 2.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | NATIONAL CITY<br>MORTGAGE<br>COMPANY                             | 24 | \$4,435,286.02 | 1.95% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | NORTH AMERICAN<br>SAVINGS BANK F.S.B.                            | 2  | \$428,427.33   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | OLYMPIA<br>MORTGAGE<br>CORPORATION                               | 2  | \$641,500.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | PATHFINDER BANK  | 6  | \$659,048.12   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | PINE STATE<br>MORTGAGE<br>CORPORATION                            | 4  | \$579,099.94   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | PINNACLE<br>FINANCIAL<br>CORPORATION                             | 5  | \$1,128,050.00 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | PLYMOUTH SAVINGS<br>BANK   | 3  | \$540,235.82   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | PULTE MORTGAGE,<br>L.L.C.  | 29 | \$5,564,314.00 | 2.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | RBC CENTURA BANK   | 6  | \$694,314.33   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | RBC MORTGAGE<br>COMPANY  | 13 | \$2,799,703.41 | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | RBMG INC.  | 1  | \$94,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | REGIONS BANK   | 22 | \$3,536,613.52 | 1.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | STATE FARM BANK,<br>FSB  | 8  | \$607,725.22   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SYNOVUS<br>MORTGAGE<br>CORPORATION                               | 2  | \$228,854.61   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TCF MORTGAGE<br>CORPORATION                                      | 4  | \$710,650.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | THE HUNTINGTON<br>NATIONAL BANK                                  | 10 | \$1,611,318.77 | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TRUSTCORP<br>MORTGAGE<br>COMPANY                                 | 7  | \$1,242,604.31 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  |  | 36 | \$4,771,738.56 | 2.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |

|              |   |              |                         |             |          |               |    |          |               |    |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | TRUSTMARK NATIONAL BANK                   |              |                         |             |          |               |    |          |               |    |          |               |    |          |               |
|              | U.S. BANK N.A.                            | 4            | \$531,900.00            | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION             | 3            | \$548,856.06            | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                | 8            | \$1,039,368.57          | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO HOME MORTGAGE, INC.           | 4            | \$374,443.26            | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 423          | \$76,365,698.20         | 33.65%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1,296</b> | <b>\$226,871,442.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |    |          |               |    |          |               |
| 31371LKY4    | AMERICAN HOME MORTGAGE CORPORATION        | 16           | \$2,665,452.55          | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION        | 27           | \$3,902,850.00          | 0.52%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                        | 4            | \$351,200.00            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE,N.A.                             | 8            | \$881,432.37            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKERS GUARANTEE TITLE AND TRUST COMPANY | 1            | \$103,100.00            | 0.01%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKFINANCIAL FSB                         | 7            | \$708,550.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 4            | \$620,936.32            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CASTLE MORTGAGE CORPORATION               | 6            | \$684,042.12            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHARTER BANK                              | 53           | \$7,978,075.31          | 1.06%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE MANHATTAN MORTGAGE CORPORATION      | 3            | \$837,231.05            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS COMMERCIAL AND SAVINGS BANK      | 5            | \$503,216.55            | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION             | 172          | \$29,365,187.54         | 3.89%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 4            | \$764,079.80            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EVERHOME MORTGAGE COMPANY                 | 156          | \$30,028,536.42         | 3.98%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|   |       |                  |        |        |    |        |    |        |
|---|-------|------------------|--------|--------|----|--------|----|--------|
| FIRST FEDERAL SAVINGS BANK OF AMERICA         | 10    | \$1,367,766.45   | 0.18%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| FIRST HORIZON HOME LOAN CORPORATION           | 1,202 | \$223,154,297.40 | 29.55% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 77    | \$12,178,963.00  | 1.61%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| GUARANTY BANK F.S.B.                          | 115   | \$17,663,997.40  | 2.34%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| GUARANTY RESIDENTIAL LENDING, INC.            | 6     | \$798,814.46     | 0.11%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HARWOOD STREET FUNDING I, LLC                 | 3     | \$366,776.52     | 0.05%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HOLYOKE CREDIT UNION                          | 2     | \$329,800.00     | 0.04%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HOME STAR MORTGAGE SERVICES, LLC              | 1     | \$137,318.73     | 0.02%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HOMEAMERICAN MORTGAGE CORPORATION             | 12    | \$2,113,150.00   | 0.28%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HOMEANC MORTGAGE CORPORATION                  | 179   | \$27,077,288.49  | 3.59%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HOMESTREET BANK                               | 19    | \$3,200,650.00   | 0.42%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| INDEPENDENT BANK CORPORATION                  | 13    | \$1,836,746.46   | 0.24%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| INDYMAC BANK, FSB                             | 6     | \$1,163,100.00   | 0.15%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| IRWIN MORTGAGE CORPORATION                    | 5     | \$855,824.75     | 0.11%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| IVANHOE FINANCIAL INC.                        | 190   | \$27,225,199.00  | 3.6%   | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LEHMAN BROTHERS HOLDINGS, INC.                | 4     | \$498,896.84     | 0.07%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| M&T MORTGAGE CORPORATION                      | 63    | \$8,673,710.86   | 1.15%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MARKET STREET MORTGAGE CORPORATION            | 94    | \$13,676,654.11  | 1.81%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MASSACHUSETTS STATE EMPLOYEES CREDIT UNION    | 3     | \$683,000.00     | 0.09%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MORTGAGE ACCESS CORP.DBA                      | 31    | \$6,030,849.62   | 0.8%   | \$0.00 | NA | \$0.00 | NA | \$0.00 |

|  |  |     |                 |       |   |        |    |   |        |    |   |     |    |   |     |    |   |     |    |   |     |
|--|--|-----|-----------------|-------|---|--------|----|---|--------|----|---|-----|----|---|-----|----|---|-----|----|---|-----|
|  | WEICHERT FINANCIAL SERVICES              |     |                 |       |   |        |    |   |        |    |   |     |    |   |     |    |   |     |    |   |     |
|  | MORTGAGEAMERICA INC.                     | 49  | \$6,048,725.94  | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | NATIONAL BANK OF COMMERCE (NBC MORTGAGE) | 83  | \$12,692,410.37 | 1.68% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | NATIONAL CITY MORTGAGE COMPANY           | 114 | \$17,677,330.79 | 2.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | NATIONAL COOPERATIVE BANK, N.A.          | 19  | \$2,382,602.95  | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | NORTH AMERICAN SAVINGS BANK F.S.B.       | 28  | \$3,741,407.65  | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | OHIO SAVINGS BANK                        | 1   | \$57,778.13     | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | OLYMPIA MORTGAGE CORPORATION             | 2   | \$454,793.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | PATHFINDER BANK                          | 2   | \$320,772.09    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | PINE STATE MORTGAGE CORPORATION          | 29  | \$4,253,070.89  | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | PINNACLE FINANCIAL CORPORATION           | 80  | \$13,278,000.02 | 1.76% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | PIONEER BANK                             | 9   | \$996,153.07    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | PLYMOUTH SAVINGS BANK                    | 54  | \$9,767,129.52  | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | PULTE MORTGAGE, L.L.C.                   | 188 | \$32,871,399.13 | 4.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | RBC CENTURA BANK                         | 13  | \$1,433,177.45  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | RBC MORTGAGE COMPANY                     | 60  | \$8,879,399.55  | 1.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | REGIONS BANK                             | 107 | \$21,030,799.83 | 2.78% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | SELF-HELP VENTURES FUND                  | 13  | \$1,199,280.83  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | SYNOVUS MORTGAGE CORPORATION             | 13  | \$1,516,559.78  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | TCF MORTGAGE CORPORATION                 | 3   | \$387,960.83    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | THE HUNTINGTON NATIONAL BANK             | 21  | \$3,281,550.31  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | TOWNE MORTGAGE COMPANY                   | 3   | \$566,237.19    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  |  | 51  | \$6,100,451.66  | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |



|              |   |              |                         |             |          |               |    |          |               |    |          |            |  |  |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|------------|--|--|
|              | TRUSTCORP MORTGAGE COMPANY                |              |                         |             |          |               |    |          |               |    |          |            |  |  |
|              | TRUSTMARK NATIONAL BANK                   | 46           | \$5,191,431.22          | 0.69%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | UNIVERSAL MORTGAGE CORPORATION            | 3            | \$212,200.00            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | WACHOVIA MORTGAGE CORPORATION             | 1            | \$347,700.00            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | WASHINGTON MUTUAL BANK, FA                | 10           | \$1,260,382.13          | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | WASHTENAW MORTGAGE COMPANY                | 11           | \$1,410,324.17          | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | Unavailable                               | 1,057        | \$169,455,207.20        | 22.43%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
| <b>Total</b> |   | <b>4,571</b> | <b>\$755,240,929.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0</b> |  |  |
| 31371LKZ1    | AMERICAN HOME MORTGAGE CORPORATION        | 43           | \$6,703,814.36          | 2.55%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | AMSOUTH BANK                              | 17           | \$1,086,087.12          | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | BANCMORTGAGE FINANCIAL CORPORATION        | 11           | \$1,601,700.00          | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | BANCORPSOUTH BANK                         | 5            | \$386,933.21            | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | BANK OF AMERICA NA                        | 6            | \$1,115,897.81          | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | BANK ONE,N.A.                             | 9            | \$738,367.47            | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | CHARTER BANK                              | 3            | \$372,352.59            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | CHEVY CHASE BANK FSB                      | 3            | \$234,934.41            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | CITIZENS MORTGAGE CORPORATION             | 69           | \$11,212,579.34         | 4.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | CRESCENT MORTGAGE COMPANY                 | 10           | \$1,062,409.53          | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 1            | \$175,000.00            | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | EVERHOME MORTGAGE COMPANY                 | 215          | \$34,847,105.02         | 13.23%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |
|              | EXCHANGE FINANCIAL                        | 2            | \$302,650.00            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |  |  |



|  |                                    |    |                 |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|------------------------------------|----|-----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | BANK, N.A.                         |    |                 |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | NORTH AMERICAN SAVINGS BANK F.S.B. | 8  | \$799,298.28    | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLYMPIA MORTGAGE CORPORATION       | 5  | \$717,026.00    | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATHFINDER BANK                    | 1  | \$78,776.97     | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINE STATE MORTGAGE CORPORATION    | 3  | \$362,200.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINNACLE FINANCIAL CORPORATION     | 32 | \$4,239,389.08  | 1.61% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLYMOUTH SAVINGS BANK              | 4  | \$897,654.53    | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PULTE MORTGAGE, L.L.C.             | 60 | \$10,490,380.02 | 3.98% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC CENTURA BANK                   | 4  | \$375,961.49    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC MORTGAGE COMPANY               | 47 | \$6,774,266.10  | 2.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REGIONS BANK                       | 8  | \$1,739,076.95  | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SELF-HELP VENTURES FUND            | 8  | \$572,000.05    | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYNOVUS MORTGAGE CORPORATION       | 7  | \$906,045.71    | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TCF MORTGAGE CORPORATION           | 14 | \$1,975,248.18  | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HUNTINGTON NATIONAL BANK       | 9  | \$851,998.98    | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWNE MORTGAGE COMPANY             | 2  | \$280,561.13    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTCORP MORTGAGE COMPANY         | 29 | \$2,533,353.97  | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U.S. BANK N.A.                     | 1  | \$140,000.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIVERSAL MORTGAGE CORPORATION     | 2  | \$174,000.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | USAA FEDERAL SAVINGS BANK          | 1  | \$110,397.32    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WACHOVIA MORTGAGE CORPORATION      | 1  | \$326,700.00    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON MUTUAL BANK, FA         | 5  | \$614,117.53    | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHTENAW MORTGAGE                 | 1  | \$90,000.00     | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              | COMPANY                                       |              |                         |             |          |               |    |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | WELLS FARGO HOME MORTGAGE, INC.               | 14           | \$1,295,440.65          | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 588          | \$85,791,652.30         | 32.62%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1,880</b> | <b>\$263,332,484.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |    |          |               |
| 31371LLR8    | CITIMORTGAGE, INC.                            | 20           | \$2,486,336.73          | 49.7%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 21           | \$2,516,035.35          | 50.3%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>41</b>    | <b>\$5,002,372.08</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |    |          |               |
| 31371LLS6    | WASHINGTON MUTUAL BANK, FA                    | 53           | \$7,939,949.73          | 71.55%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 20           | \$3,156,414.47          | 28.45%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>73</b>    | <b>\$11,096,364.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |    |          |               |
| 31371LMF3    | BANK OF AMERICA NA                            | 12           | \$786,199.74            | 1.28%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST       | 11           | \$1,724,276.52          | 2.82%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITY BANK                                     | 6            | \$708,839.82            | 1.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                  | 67           | \$8,780,906.59          | 14.34%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EVERHOME MORTGAGE COMPANY                     | 2            | \$437,020.01            | 0.71%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 1            | \$125,000.00            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMESTREET BANK                               | 1            | \$140,838.69            | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY                | 1            | \$181,064.72            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                        | 3            | \$325,900.00            | 0.53%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                              | 1            | \$202,208.31            | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC MORTGAGE COMPANY                          | 1            | \$80,300.00             | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                 | 1            | \$250,000.00            | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                    | 1            | \$97,845.00             | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 279          | \$47,408,124.15         | 77.4%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>387</b>   | <b>\$61,248,523.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|           |   |     |                 |        |        |    |        |    |        |
|-----------|---|-----|-----------------|--------|--------|----|--------|----|--------|
| 31371LMG1 | AEGIS MORTGAGE CORPORATION                    | 1   | \$61,000.00     | 0.1%   | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | AMERICAN HOME MORTGAGE CORPORATION            | 1   | \$31,000.00     | 0.05%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | AMSOUTH BANK                                  | 13  | \$699,410.90    | 1.16%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | BANCORPSOUTH BANK                             | 6   | \$377,272.52    | 0.63%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | BANK ONE,N.A.                                 | 2   | \$228,634.50    | 0.38%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST       | 5   | \$488,667.18    | 0.81%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | CHARTER BANK                                  | 2   | \$160,643.03    | 0.27%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | CITIZENS MORTGAGE CORPORATION                 | 13  | \$885,635.31    | 1.47%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 5   | \$704,182.07    | 1.17%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | EVERHOME MORTGAGE COMPANY                     | 157 | \$18,770,373.72 | 31.26% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | FIRST HORIZON HOME LOAN CORPORATION           | 23  | \$3,418,657.50  | 5.69%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 4   | \$475,700.00    | 0.79%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | GUARANTY BANK F.S.B.                          | 1   | \$79,719.00     | 0.13%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | HARWOOD STREET FUNDING I, LLC                 | 9   | \$716,870.42    | 1.19%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | HOME STAR MORTGAGE SERVICES, LLC              | 4   | \$588,500.00    | 0.98%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | HOMEBANC MORTGAGE CORPORATION                 | 7   | \$847,898.49    | 1.41%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | INDYMAC BANK, FSB                             | 5   | \$525,094.52    | 0.87%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | IRWIN MORTGAGE CORPORATION                    | 3   | \$243,800.00    | 0.41%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | IVANHOE FINANCIAL INC.                        | 5   | \$679,800.00    | 1.13%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | KB HOME MORTGAGE COMPANY                      | 4   | \$388,212.00    | 0.65%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           |   | 7   | \$561,568.59    | 0.94%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | LEHMAN BROTHERS HOLDINGS, INC.           |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | M&T MORTGAGE CORPORATION                 | 5  | \$289,128.36   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION       | 10 | \$940,501.71   | 1.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDFIRST BANK SSB                        | 9  | \$544,875.81   | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA INC.                     | 15 | \$918,292.21   | 1.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL BANK OF COMMERCE (NBC MORTGAGE) | 3  | \$334,256.73   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY           | 8  | \$841,360.53   | 1.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL COOPERATIVE BANK, N.A.          | 3  | \$441,500.00   | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH AMERICAN SAVINGS BANK F.S.B.       | 2  | \$182,357.22   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLYMPIA MORTGAGE CORPORATION             | 11 | \$1,843,854.00 | 3.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINE STATE MORTGAGE CORPORATION          | 5  | \$430,500.00   | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINNACLE FINANCIAL CORPORATION           | 10 | \$1,477,100.00 | 2.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC CENTURA BANK                         | 8  | \$421,882.85   | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC MORTGAGE COMPANY                     | 10 | \$1,050,236.44 | 1.75% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REGIONS BANK                             | 2  | \$94,661.47    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SALEM FIVE MORTGAGE COMPANY, LLC         | 1  | \$140,000.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK   | 4  | \$414,554.00   | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYNOVUS MORTGAGE CORPORATION             | 3  | \$202,790.00   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HUNTINGTON NATIONAL BANK             | 12 | \$851,788.81   | 1.42% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTCORP MORTGAGE COMPANY               | 3  | \$141,750.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | UNION PLANTERS BANK NA                        | 11         | \$615,056.20           | 1.02%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                 | 3          | \$732,000.00           | 1.22%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                    | 2          | \$170,949.12           | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHTENAW MORTGAGE COMPANY                    | 1          | \$58,700.00            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 163        | \$15,973,516.10        | 26.62%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>581</b> | <b>\$60,044,251.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LMH9    | AMERICAN HOME FUNDING INC.                    | 16         | \$1,871,618.32         | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                            | 20         | \$1,924,427.39         | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE,N.A.                                 | 24         | \$2,682,866.97         | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST       | 101        | \$12,240,904.11        | 3.09%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                            | 117        | \$14,639,938.74        | 3.69%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                  | 386        | \$46,604,438.15        | 11.76%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 5          | \$1,062,634.41         | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EVERHOME MORTGAGE COMPANY                     | 16         | \$2,753,378.88         | 0.69%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION           | 123        | \$17,242,960.61        | 4.35%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK, FSB                            | 5          | \$637,829.93           | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 2          | \$127,250.00           | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GMAC MORTGAGE CORPORATION                     | 47         | \$5,537,093.33         | 1.4%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                          | 8          | \$1,060,748.41         | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC                 | 17         | \$2,103,546.67         | 0.53%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HEARTLAND BANK                                | 5          | \$714,100.00           | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK                        | 10         | \$932,914.74           | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |     |                 |       |   |        |    |   |        |    |   |     |
|--|--|-----|-----------------|-------|---|--------|----|---|--------|----|---|-----|
|  | HOLYOKE CREDIT UNION                     | 1   | \$92,500.00     | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | HOME STAR MORTGAGE SERVICES, LLC         | 1   | \$224,000.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | HOMEBANC MORTGAGE CORPORATION            | 1   | \$50,000.00     | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | IRWIN MORTGAGE CORPORATION               | 22  | \$2,493,397.03  | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | M&T MORTGAGE CORPORATION                 | 63  | \$6,343,424.89  | 1.6%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MARKET STREET MORTGAGE CORPORATION       | 2   | \$308,950.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MIDFIRST BANK SSB                        | 17  | \$1,502,999.46  | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MORTGAGEAMERICA INC.                     | 3   | \$253,100.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | NATIONAL BANK OF COMMERCE (NBC MORTGAGE) | 6   | \$775,065.69    | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | NATIONAL CITY MORTGAGE COMPANY           | 3   | \$298,074.94    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | OHIO SAVINGS BANK                        | 1   | \$123,731.62    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | PHH MORTGAGE SERVICES CORPORATION        | 9   | \$1,511,334.35  | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | PINNACLE FINANCIAL CORPORATION           | 10  | \$1,614,544.53  | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | PLYMOUTH SAVINGS BANK                    | 7   | \$1,004,546.01  | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | RBC CENTURA BANK                         | 4   | \$444,421.08    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | RBC MORTGAGE COMPANY                     | 4   | \$546,921.49    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | RBMG INC.                                | 1   | \$130,500.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | REGIONS BANK                             | 21  | \$2,548,431.52  | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SALEM FIVE MORTGAGE COMPANY, LLC         | 5   | \$716,955.62    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK   | 10  | \$1,710,810.43  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | STATE FARM BANK, FSB                     | 16  | \$1,479,180.00  | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SUNTRUST MORTGAGE INC.                   | 237 | \$27,006,784.21 | 6.82% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |



|              |                                      |              |                         |             |          |               |    |          |               |    |          |               |
|--------------|--------------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | SYNOVUS MORTGAGE CORPORATION         | 1            | \$53,380.73             | 0.01%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TCF MORTGAGE CORPORATION             | 9            | \$1,053,488.12          | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK         | 16           | \$1,560,757.01          | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE TRUST COMPANY OF NEW JERSEY      | 5            | \$857,403.99            | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY           | 3            | \$327,531.32            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK              | 3            | \$235,287.23            | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U.S. BANK N.A.                       | 1            | \$124,867.11            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS   | 19           | \$2,034,646.93          | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA               | 25           | \$3,227,081.48          | 0.81%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION       | 3            | \$250,754.98            | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION        | 36           | \$3,940,149.02          | 0.99%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK               | 19           | \$2,239,116.29          | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA           | 260          | \$35,547,178.82         | 8.97%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHTENAW MORTGAGE COMPANY           | 2            | \$311,475.00            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 1,391        | \$181,159,516.10        | 45.74%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>3,139</b> | <b>\$396,238,957.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LMJ5    | BANK OF AMERICA NA                   | 2            | \$318,017.10            | 2.15%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE MANHATTAN MORTGAGE CORPORATION | 1            | \$35,356.47             | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.         | 10           | \$1,357,998.82          | 9.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EVERHOME MORTGAGE COMPANY            | 1            | \$151,627.39            | 1.02%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMESTREET BANK                      | 3            | \$539,804.69            | 3.64%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |           |                        |             |          |               |    |          |               |    |          |               |
|--------------|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | PULTE MORTGAGE, L.L.C.                        | 4         | \$704,599.00           | 4.75%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                              | 3         | \$745,189.21           | 5.03%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC MORTGAGE COMPANY                          | 2         | \$582,026.36           | 3.93%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                 | 2         | \$465,133.08           | 3.14%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                    | 3         | \$305,633.81           | 2.06%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO HOME MORTGAGE, INC.               | 1         | \$103,787.79           | 0.7%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 48        | \$9,513,372.65         | 64.18%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>80</b> | <b>\$14,822,546.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LMK2    | AMERICAN HOME MORTGAGE CORPORATION            | 3         | \$413,900.00           | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE, N.A.                                | 1         | \$135,000.00           | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST       | 21        | \$1,641,258.50         | 2.42%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE MANHATTAN MORTGAGE CORPORATION          | 11        | \$677,582.55           | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION                 | 8         | \$1,388,771.91         | 2.05%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EVERHOME MORTGAGE COMPANY                     | 60        | \$9,849,248.07         | 14.53%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 2         | \$243,986.25           | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                          | 1         | \$190,788.45           | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC                 | 6         | \$520,550.72           | 0.77%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME STAR MORTGAGE SERVICES, LLC              | 3         | \$559,313.04           | 0.83%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME BANC MORTGAGE CORPORATION                | 9         | \$1,425,879.57         | 2.1%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | INDEPENDENT BANK CORPORATION                  | 5         | \$460,465.52           | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | INDYMAC BANK, FSB                             | 2         | \$359,302.94           | 0.53%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |    |                |       |        |    |        |    |        |
|--|----|----------------|-------|--------|----|--------|----|--------|
| IRWIN MORTGAGE CORPORATION                           | 8  | \$592,363.07   | 0.87% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| KB HOME MORTGAGE COMPANY                             | 1  | \$312,950.00   | 0.46% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LEHMAN BROTHERS HOLDINGS, INC.                       | 2  | \$391,339.59   | 0.58% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| M&T MORTGAGE CORPORATION                             | 10 | \$991,839.30   | 1.46% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MARKET STREET MORTGAGE CORPORATION                   | 7  | \$624,238.22   | 0.92% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 15 | \$2,996,517.90 | 4.42% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NATIONAL CITY MORTGAGE COMPANY                       | 47 | \$5,657,788.34 | 8.35% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NEW SOUTH FEDERAL SAVINGS BANK                       | 6  | \$393,833.60   | 0.58% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| PHH MORTGAGE SERVICES CORPORATION                    | 4  | \$536,409.28   | 0.79% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| PINE STATE MORTGAGE CORPORATION                      | 1  | \$92,700.00    | 0.14% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| PINNACLE FINANCIAL CORPORATION                       | 13 | \$1,776,264.06 | 2.62% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| RBC CENTURA BANK                                     | 1  | \$157,370.90   | 0.23% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| RBC MORTGAGE COMPANY                                 | 5  | \$500,517.95   | 0.74% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| SELF-HELP VENTURES FUND                              | 3  | \$235,054.69   | 0.35% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| SUNTRUST MORTGAGE INC.                               | 6  | \$589,932.91   | 0.87% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| THE HUNTINGTON NATIONAL BANK                         | 3  | \$542,357.69   | 0.8%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| TRUSTCORP MORTGAGE COMPANY                           | 7  | \$650,925.63   | 0.96% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| WACHOVIA MORTGAGE CORPORATION                        | 3  | \$421,884.90   | 0.62% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| WASHINGTON   | 1  | \$78,726.16    | 0.12% | \$0.00 | NA | \$0.00 | NA | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | MUTUAL BANK, FA                         |            |                        |             |          |               |    |          |               |    |          |               |
|              | WELLS FARGO HOME MORTGAGE, INC.         | 43         | \$3,868,208.19         | 5.71%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 231        | \$28,511,663.34        | 42.05%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>549</b> | <b>\$67,788,933.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |    |          |               |
| 31371LMN6    | BANK OF AMERICA NA                      | 1          | \$175,920.00           | 1.04%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 12         | \$2,178,712.65         | 12.9%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 4          | \$584,489.29           | 3.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.            | 4          | \$825,758.58           | 4.89%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION     | 9          | \$1,048,398.00         | 6.21%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK                  | 2          | \$314,942.63           | 1.86%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMESTREET BANK                         | 2          | \$516,494.96           | 3.06%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE SERVICES CORPORATION       | 2          | \$278,686.69           | 1.65%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC MORTGAGE COMPANY                    | 1          | \$228,000.00           | 1.35%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNTRUST MORTGAGE INC.                  | 16         | \$2,272,235.61         | 13.45%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION           | 3          | \$386,575.35           | 2.29%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA              | 6          | \$1,092,027.37         | 6.47%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 44         | \$6,986,198.05         | 41.37%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>106</b> | <b>\$16,888,439.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |    |          |               |
| 31371LMP1    | AMERICAN HOME MORTGAGE CORPORATION      | 2          | \$202,390.12           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                      | 3          | \$546,788.00           | 0.89%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE,N.A.                           | 4          | \$301,348.28           | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 12         | \$900,011.36           | 1.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 9          | \$997,317.30           | 1.62%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.            | 41         | \$4,099,137.94         | 6.66%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 19         | \$1,887,561.34         | 3.06%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |



|              | COMPANY                              |            |                        |             |          |               |    |          |               |    |          |               |          |
|--------------|--------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|----------|
|              | UNION FEDERAL BANK OF INDIANAPOLIS   | 3          | \$263,562.93           | 0.43%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | UNION PLANTERS BANK NA               | 16         | \$1,653,774.30         | 2.68%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | WASHINGTON MUTUAL BANK, FA           | 67         | \$7,134,782.90         | 11.58%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | Unavailable                          | 284        | \$30,381,408.90        | 49.31%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |                                      | <b>598</b> | <b>\$61,593,548.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31371LMR7    | AMERICAN HOME MORTGAGE CORPORATION   | 1          | \$155,950.00           | 1.14%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | CHASE MANHATTAN MORTGAGE CORPORATION | 4          | \$597,196.98           | 4.36%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | GUARANTY RESIDENTIAL LENDING, INC.   | 4          | \$365,700.00           | 2.67%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | HOME STAR MORTGAGE SERVICES, LLC     | 6          | \$647,303.41           | 4.73%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | HEMIBANC MORTGAGE CORPORATION        | 21         | \$3,406,686.02         | 24.89%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | INDYMAC BANK, FSB                    | 1          | \$50,000.00            | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | M&T MORTGAGE CORPORATION             | 4          | \$479,577.27           | 3.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | MORTGAGEAMERICA INC.                 | 1          | \$168,625.00           | 1.23%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | NATIONAL CITY MORTGAGE COMPANY       | 4          | \$265,542.13           | 1.94%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | OLYMPIA MORTGAGE CORPORATION         | 2          | \$223,000.00           | 1.63%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | RBC MORTGAGE COMPANY                 | 1          | \$84,000.00            | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | STATE FARM BANK, FSB                 | 1          | \$145,630.00           | 1.06%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS   | 5          | \$455,697.02           | 3.33%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | WASHINGTON MUTUAL BANK, FA           | 1          | \$179,850.59           | 1.31%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | WELLS FARGO HOME MORTGAGE, INC.      | 17         | \$1,328,282.20         | 9.7%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |

|              |  |                                  |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | Unavailable                      | 44         | \$5,135,830.57         | 37.53%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>117</b> | <b>\$13,688,871.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LMS5    |  | EVERHOME MORTGAGE COMPANY        | 76         | \$8,935,917.93         | 67.95%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | HOME STAR MORTGAGE SERVICES, LLC | 2          | \$111,323.29           | 0.85%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | IRWIN MORTGAGE CORPORATION       | 1          | \$50,000.00            | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | M&T MORTGAGE CORPORATION         | 5          | \$334,754.71           | 2.55%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | OLYMPIA MORTGAGE CORPORATION     | 3          | \$388,376.81           | 2.95%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | RBC MORTGAGE COMPANY             | 2          | \$108,046.82           | 0.82%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | STATE FARM BANK, FSB             | 2          | \$113,950.00           | 0.87%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | SYNOVUS MORTGAGE CORPORATION     | 1          | \$92,000.00            | 0.7%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | UNION PLANTERS BANK NA           | 9          | \$551,977.81           | 4.2%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 30         | \$2,464,315.52         | 18.73%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>131</b> | <b>\$13,150,662.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LNA3    |  | INDYMAC BANK, FSB                | 1          | \$49,840.53            | 2.64%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | STATE FARM BANK, FSB             | 3          | \$215,248.46           | 11.38%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 20         | \$1,625,701.81         | 85.98%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>24</b>  | <b>\$1,890,790.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LNC9    |  | COUNTRYWIDE HOME LOANS, INC.     | 4          | \$479,378.89           | 9.55%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 35         | \$4,539,135.12         | 90.45%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>39</b>  | <b>\$5,018,514.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LNK1    |  | COUNTRYWIDE HOME LOANS, INC.     | 16         | \$2,483,116.97         | 30.01%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 41         | \$5,791,190.37         | 69.99%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>57</b>  | <b>\$8,274,307.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LNL9    |  | COUNTRYWIDE HOME LOANS, INC.     | 15         | \$2,938,968.60         | 27.74%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 51         | \$7,655,943.11         | 72.26%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>66</b> | <b>\$10,594,911.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LNM7    |  | Unavailable                            | 19        | \$2,758,417.18         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b> | <b>\$2,758,417.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LNN5    |  | CHASE MANHATTAN MORTGAGE CORPORATION   | 1         | \$110,513.40           | 5.18%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA             | 24        | \$1,938,609.20         | 90.95%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 1         | \$82,476.14            | 3.87%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>26</b> | <b>\$2,131,598.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LNP0    |  | WASHINGTON MUTUAL BANK, FA             | 5         | \$651,400.00           | 31.81%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 6         | \$1,396,250.00         | 68.19%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b> | <b>\$2,047,650.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LNQ8    |  | WASHINGTON MUTUAL BANK                 | 4         | \$555,513.98           | 14.9%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA             | 10        | \$1,847,726.31         | 49.55%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL FEDERAL SAVINGS BANK | 1         | \$264,674.16           | 7.1%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 5         | \$1,060,731.99         | 28.45%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>20</b> | <b>\$3,728,646.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LNR6    |  | WASHINGTON MUTUAL BANK                 | 1         | \$121,600.00           | 4.48%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA             | 4         | \$754,220.16           | 27.78%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 9         | \$1,839,387.91         | 67.74%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$2,715,208.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371LNT2    |  | WASHINGTON MUTUAL BANK                 | 1         | \$135,728.54           | 4.07%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA             | 9         | \$1,564,076.69         | 46.91%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 11        | \$1,634,278.12         | 49.02%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>21</b> | <b>\$3,334,083.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RWJ1    |  | CITIMORTGAGE, INC.                     | 1         | \$59,938.83            | 6.56%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | HIBERNIA NATIONAL BANK                 | 8         | \$854,338.18           | 93.44%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>  | <b>\$914,277.01</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



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|              |   |           |                       |             |          |               |    |          |               |    |          |               |
|--------------|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31371RWK8    | FLAGSTAR BANK, FSB                        | 2         | \$283,500.00          | 16.88%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 10        | \$1,396,079.79        | 83.12%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>12</b> | <b>\$1,679,579.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RWL6    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 9         | \$1,778,868.50        | 46.81%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK, FSB                        | 1         | \$166,342.02          | 4.38%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC             | 5         | \$689,123.48          | 18.13%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 7         | \$1,166,197.29        | 30.68%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>22</b> | <b>\$3,800,531.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RWN2    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 1         | \$96,500.00           | 3.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                | 14        | \$1,385,350.85        | 50.26%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 10        | \$1,274,258.13        | 46.24%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>25</b> | <b>\$2,756,108.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RWP7    | CITIMORTGAGE, INC.                        | 1         | \$74,923.54           | 16.21%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 3         | \$387,382.64          | 83.79%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>4</b>  | <b>\$462,306.18</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RWT9    | CITIMORTGAGE, INC.                        | 2         | \$179,515.61          | 52.41%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 1         | \$163,029.61          | 47.59%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>3</b>  | <b>\$342,545.22</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RWU6    | Unavailable                               | 14        | \$2,802,510.46        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>14</b> | <b>\$2,802,510.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KC20    | ABBEVILLE BUILDING AND LOAN ASSOCIATION   | 3         | \$187,706.88          | 0.94%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                            | 5         | \$224,835.47          | 1.13%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                   | 7         | \$360,273.70          | 1.81%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL           | 2         | \$131,821.74          | 0.66%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERIHOM MORTGAGE CORPORATION             | 1         | \$38,300.00           | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 3         | \$220,968.74          | 1.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |



|  |  |    |              |       |   |        |    |   |        |    |   |        |
|--|--|----|--------------|-------|---|--------|----|---|--------|----|---|--------|
|  | DFCU FINANCIAL                               | 2  | \$142,476.00 | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY               | 2  | \$151,692.13 | 0.76% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EASTERN BANK                                 | 1  | \$54,000.00  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EVANS NATIONAL BANK                          | 1  | \$75,000.00  | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS AND MERCHANTS TRUST COMPANY          | 11 | \$720,824.42 | 3.61% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS STATE BANK OF WEST SALEM             | 1  | \$45,500.00  | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK NA                       | 2  | \$145,324.88 | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL CAPITAL BANK                   | 3  | \$172,806.30 | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                        | 1  | \$55,794.83  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION             | 11 | \$738,708.46 | 3.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF HARTFORD              | 2  | \$142,575.69 | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF LEMARS                | 1  | \$40,991.76  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA                 | 9  | \$556,628.51 | 2.79% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF QUITMAN               | 1  | \$51,809.48  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO              | 1  | \$73,500.00  | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                             | 5  | \$290,403.57 | 1.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST STATE BANK MORTGAGE COMPANY, LLC       | 1  | \$79,706.88  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FORT BLISS FEDERAL CREDIT UNION              | 1  | \$63,100.00  | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                                 | 11 | \$728,008.53 | 3.65% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB             | 1  | \$55,296.65  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK                        | 3  | \$212,186.63 | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 5  | \$306,875.03 | 1.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GRANITE BANK                                 | 1  | \$59,780.17  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |              |       |        |    |        |    |        |
|--|---|--------------|-------|--------|----|--------|----|--------|
| HAMPDEN SAVINGS BANK                         | 1 | \$74,602.94  | 0.37% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HARBOR FEDERAL SAVINGS BANK                  | 2 | \$125,000.00 | 0.63% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HIBERNIA NATIONAL BANK                       | 1 | \$79,706.88  | 0.4%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HICKORY POINT BANK AND TRUST, FSB            | 2 | \$98,000.00  | 0.49% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HOME FINANCING CENTER INC.                   | 2 | \$144,770.40 | 0.73% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| HOMEFEDERAL BANK                             | 6 | \$395,118.22 | 1.98% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| IBM SOUTHEAST EMPLOYEES FEDERAL CREDIT UNION | 3 | \$232,865.88 | 1.17% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| ILLINOIS NATIONAL BANK                       | 1 | \$64,250.00  | 0.32% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| INTERNATIONAL BANK OF COMMERCE               | 3 | \$96,902.20  | 0.49% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| IOWA BANKERS MORTGAGE CORPORATION            | 2 | \$116,135.14 | 0.58% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| IRWIN UNION BANK AND TRUST COMPANY           | 2 | \$136,909.81 | 0.69% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| JAMES B. NUTTER AND COMPANY                  | 1 | \$59,787.01  | 0.3%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| KEY MORTGAGE LINK, INC.                      | 1 | \$65,957.44  | 0.33% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LAKE MORTGAGE COMPANY INC.                   | 1 | \$40,000.00  | 0.2%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LIMA SUPERIOR FEDERAL CREDIT UNION           | 1 | \$78,600.00  | 0.39% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LOGAN FINANCE CORPORATION                    | 1 | \$84,200.00  | 0.42% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LOS ALAMOS NATIONAL BANK                     | 1 | \$64,563.68  | 0.32% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MACON SAVINGS BANK                           | 2 | \$88,890.09  | 0.45% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MARATHON FINANCIAL CORPORATION               | 1 | \$43,000.00  | 0.22% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MARINE BANK MORTGAGE                         | 1 | \$26,402.91  | 0.13% | \$0.00 | NA | \$0.00 | NA | \$0.00 |

|  | SERVICES  |    |                |       |   |        |    |   |        |    |   |        |    |   |
|--|---|----|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|
|  | MERCANTILE TRUST & SAVINGS BANK                           | 2  | \$107,763.31   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 6  | \$266,578.35   | 1.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | MINOTOLA NATIONAL BANK                                    | 2  | \$97,085.14    | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | MONSON SAVINGS BANK                                       | 1  | \$77,929.31    | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | MORTGAGE MARKETS, LLC                                     | 1  | \$51,500.00    | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 3  | \$164,367.68   | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | NORTH FORK BANK   | 1  | \$83,586.38    | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | NORTHWESTERN MORTGAGE COMPANY                             | 6  | \$329,338.54   | 1.65% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | NPB MORTGAGE LLC  | 1  | \$50,000.00    | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | NUMERICA CREDIT UNION                                     | 1  | \$62,400.00    | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | NWA FEDERAL CREDIT UNION                                  | 1  | \$82,895.13    | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | OLD FORT BANKING COMPANY                                  | 1  | \$73,500.00    | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | PAVILION MORTGAGE COMPANY                                 | 1  | \$57,000.00    | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | PEOPLES NATIONAL BANK OF PARIS                            | 1  | \$74,725.19    | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | PIONEER BANK  | 2  | \$80,215.35    | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | PIONEER CREDIT UNION                                      | 1  | \$50,000.00    | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | PRIMEWEST MORTGAGE CORPORATION                            | 1  | \$66,455.56    | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | REDSTONE FEDERAL CREDIT UNION                             | 1  | \$68,000.00    | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | ROXBORO SAVINGS BANK SSB                                  | 1  | \$77,714.19    | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | SEATTLE SAVINGS BANK                                      | 1  | \$62,769.19    | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | SKY FINANCIAL GROUP                                       | 19 | \$1,098,656.26 | 5.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |

|  |   |   |              |       |   |        |    |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
|  | SOMERSET TRUST COMPANY                                | 2 | \$75,550.39  | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION                         | 2 | \$149,000.00 | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF CROSS PLAINS                            | 2 | \$138,763.43 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF LINCOLN                                 | 2 | \$138,787.50 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY              | 1 | \$71,000.00  | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNCOAST SCHOOLS FEDERAL CREDIT UNION                 | 1 | \$75,323.94  | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE CALIFORNIA CREDIT UNION                           | 2 | \$151,674.25 | 0.76% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE COMMUNITY BANK, A MASSACHUSETTS CO-OPERATIVE BANK | 1 | \$34,873.10  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HONOR STATE BANK                                  | 2 | \$113,230.69 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE TRADERS NATIONAL BANK                             | 1 | \$79,900.00  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THREE RIVERS FEDERAL CREDIT UNION                     | 1 | \$70,000.00  | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIERONE BANK  | 1 | \$62,769.19  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TINKER FEDERAL CREDIT UNION                           | 4 | \$189,385.26 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY BANK AND TRUST COMPANY                         | 1 | \$59,879.81  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON CAPITAL MORTGAGE GROUP                     | 1 | \$59,780.17  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WAUKESHA STATE BANK                                   | 1 | \$72,550.00  | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WESCOM CREDIT UNION                                   | 2 | \$142,326.34 | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WORKERS CREDIT UNION                                  | 1 | \$60,500.00  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WORLD SAVINGS BANK                                    | 2 | \$110,007.39 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WORTHINGTON MORTGAGE GROUP INC.                       | 6 | \$301,358.83 | 1.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | YADKIN VALLEY BANK AND TRUST COMPANY    | 1          | \$70,739.81            | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 44         | \$2,874,917.56         | 14.08%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>327</b> | <b>\$20,019,819.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KC38    | ABBEVILLE BUILDING AND LOAN ASSOCIATION | 1          | \$89,673.69            | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                          | 2          | \$190,543.13           | 0.95%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                 | 2          | \$208,820.38           | 1.04%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION      | 1          | \$96,548.69            | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                          | 1          | \$100,880.56           | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                | 17         | \$1,626,365.91         | 8.13%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF STANLY                          | 1          | \$96,146.44            | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK-FUND STAFF FEDERAL CREDIT UNION    | 1          | \$99,633.56            | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BAXTER CREDIT UNION                     | 1          | \$91,500.00            | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BLUE BALL NATIONAL BANK                 | 1          | \$107,110.25           | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BOTTOMLINE MORTGAGE, INC.               | 1          | \$104,619.31           | 0.52%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BUSEY BANK                              | 1          | \$92,808.69            | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CAPITAL CENTER, L.L.C.                  | 3          | \$289,800.00           | 1.45%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CARROLLTON BANK                         | 1          | \$106,000.00           | 0.53%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENTRAL MORTGAGE COMPANY                | 1          | \$100,000.00           | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS FIRST WHOLESALE MORTGAGE       | 2          | \$203,633.56           | 1.02%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS STATE BANK OF CORTEZ           | 1          | \$89,300.00            | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLUMBIA EQUITIES LTD.                  | 1          | \$100,500.00           | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COMMUNITY CREDIT UNION                  | 2          | \$180,760.25           | 0.9%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DESERT SCHOOLS FEDERAL CREDIT UNION     | 3          | \$303,687.63           | 1.52%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DFCU FINANCIAL                          | 1          | \$92,659.25            | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |    |                |        |   |        |    |   |        |    |   |        |
|--|----|----------------|--------|---|--------|----|---|--------|----|---|--------|
| DUBUQUE BANK AND TRUST COMPANY               | 1  | \$89,670.25    | 0.45%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| DURANT BANK AND TRUST COMPANY                | 1  | \$88,000.00    | 0.44%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| EASTERN BANK                                 | 1  | \$97,740.56    | 0.49%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXTRACO MORTGAGE                             | 1  | \$88,069.50    | 0.44%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS AND MERCHANTS TRUST COMPANY          | 10 | \$973,071.82   | 4.86%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS STATE BANK OF WEST SALEM             | 1  | \$101,630.19   | 0.51%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK NA                       | 4  | \$384,009.87   | 1.92%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL CAPITAL BANK                   | 1  | \$102,524.00   | 0.51%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK                   | 1  | \$106,000.00   | 0.53%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FUTURE CREDIT UNION                    | 1  | \$99,637.44    | 0.5%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE BANK                        | 3  | \$303,271.25   | 1.52%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MERIT MORTGAGE CORPORATION             | 8  | \$795,585.95   | 3.97%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF DEERWOOD              | 1  | \$104,619.31   | 0.52%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF HUDSON                | 1  | \$99,637.44    | 0.5%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF OMAHA                 | 7  | \$669,498.44   | 3.34%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                             | 5  | \$462,487.82   | 2.31%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST SOUTHERN NATIONAL BANK                 | 1  | \$90,000.00    | 0.45%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST UNITED BANK                            | 1  | \$88,677.31    | 0.44%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORT BLISS FEDERAL CREDIT UNION              | 1  | \$92,563.19    | 0.46%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREEDOM MORTGAGE CORP.                       | 1  | \$94,429.00    | 0.47%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                                 | 21 | \$2,014,112.76 | 10.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FULTON BANK                                  | 2  | \$180,980.94   | 0.9%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 2  | \$192,499.51   | 0.96%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |



|   |   |              |       |   |        |    |   |        |    |   |        |
|---|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
| HAMPDEN SAVINGS BANK                                      | 1 | \$104,009.38 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARBOR FEDERAL SAVINGS BANK                               | 1 | \$94,000.00  | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HICKORY POINT BANK AND TRUST, FSB                         | 1 | \$108,000.00 | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FINANCING CENTER INC.                                | 2 | \$197,659.25 | 0.99% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMEFEDERAL BANK  | 1 | \$84,382.25  | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| I-C FEDERAL CREDIT UNION                                  | 1 | \$93,600.00  | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| IBM SOUTHEAST EMPLOYEES FEDERAL CREDIT UNION              | 2 | \$215,610.82 | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| IOWA STATE BANK   | 1 | \$105,000.00 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| IRWIN UNION BANK AND TRUST COMPANY                        | 1 | \$104,615.25 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ALAMOS NATIONAL BANK                                  | 1 | \$86,084.88  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAIN STREET FINANCIAL SERVICES CORP                       | 1 | \$85,688.19  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAYFLOWER COOPERATIVE BANK                                | 2 | \$188,975.38 | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MCCAUGHAN MORTGAGE COMPANY INC.                           | 2 | \$192,937.44 | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION                      | 3 | \$272,380.69 | 1.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ISLAND MORTGAGE CORP.                                 | 1 | \$100,000.00 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MOUNTAIN STATES MORTGAGE CENTERS INC.                     | 1 | \$103,500.00 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 3 | \$306,622.94 | 1.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWESTERN MORTGAGE COMPANY                             | 1 | \$92,750.00  | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |              |       |   |        |    |   |        |    |   |        |
|--|---|----|--------------|-------|---|--------|----|---|--------|----|---|--------|
|  | OLD FORT BANKING COMPANY                | 1  | \$107,550.00 | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PAVILION MORTGAGE COMPANY               | 1  | \$104,700.00 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES TRUST AND SAVINGS BANK          | 1  | \$87,477.31  | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE SERVICES CORPORATION       | 1  | \$86,786.13  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REDSTONE FEDERAL CREDIT UNION           | 1  | \$99,633.56  | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAFE CREDIT UNION                       | 1  | \$88,017.44  | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                    | 2  | \$191,375.00 | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION           | 1  | \$93,655.56  | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL GROUP                     | 10 | \$972,662.37 | 4.86% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPACE COAST CREDIT UNION                | 2  | \$205,656.44 | 1.03% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. JAMES MORTGAGE CORPORATION          | 2  | \$194,300.00 | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY         | 1  | \$86,681.25  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION           | 3  | \$270,224.38 | 1.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE EMPLOYEES CREDIT UNION            | 2  | \$170,874.88 | 0.85% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO | 1  | \$95,000.00  | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUFFOLK COUNTY NATIONAL BANK            | 1  | \$100,000.00 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUPERIOR FEDERAL CREDIT UNION           | 1  | \$101,300.00 | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE CALIFORNIA CREDIT UNION             | 4  | \$400,823.77 | 2%    | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HONOR STATE BANK                    | 2  | \$203,252.50 | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRAVERSE MORTGAGE CORPORATION           | 1  | \$100,000.00 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |                                     |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | UNITED FINANCIAL MORTGAGE CORP.     | 1          | \$107,604.25           | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WARREN FEDERAL CREDIT UNION         | 1          | \$104,818.56           | 0.52%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEOKIE CREDIT UNION                 | 1          | \$90,228.63            | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION                 | 1          | \$98,288.50            | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 17         | \$1,628,513.32         | 8.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>207</b> | <b>\$20,014,948.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                                     |            |                        |             |          |               |    |          |               |    |          |               |
| 31376KC46    | ANCHORBANK FSB                      | 1          | \$109,598.63           | 1.1%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.            | 3          | \$361,259.69           | 3.61%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCORPSOUTH BANK                   | 1          | \$114,578.63           | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK CALUMET, N.A.                  | 1          | \$110,000.00           | 1.1%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF LANCASTER COUNTY NA         | 1          | \$115,576.75           | 1.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BLUE BALL NATIONAL BANK             | 1          | \$114,583.00           | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CAPE COD FIVE CENTS SAVINGS BANK    | 1          | \$122,148.00           | 1.22%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CAPITAL CENTER, L.L.C.              | 2          | \$246,000.00           | 2.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CARROLLTON BANK                     | 1          | \$113,000.00           | 1.13%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENTRAL MORTGAGE COMPANY            | 4          | \$461,000.00           | 4.61%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DESERT SCHOOLS FEDERAL CREDIT UNION | 2          | \$231,980.57           | 2.32%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOW LOUISIANA FEDERAL CREDIT UNION  | 1          | \$112,087.81           | 1.12%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DUBUQUE BANK AND TRUST COMPANY      | 1          | \$112,237.25           | 1.12%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EASTERN BANK                        | 1          | \$119,560.31           | 1.2%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EXTRACO MORTGAGE                    | 2          | \$237,725.75           | 2.38%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FARMERS AND MERCHANTS TRUST COMPANY | 4          | \$462,160.63           | 4.62%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |                                     | 2          | \$238,508.56           | 2.38%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | FIRST FEDERAL CAPITAL BANK                                |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | FIRST INTERSTATE BANK                                     | 1 | \$119,560.31 | 1.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION                          | 2 | \$225,096.94 | 2.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA                              | 2 | \$239,877.26 | 2.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK  | 1 | \$117,530.50 | 1.17% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK  | 5 | \$569,647.63 | 5.69% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB                          | 2 | \$220,800.00 | 2.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO              | 1 | \$118,556.19 | 1.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK                               | 1 | \$110,000.00 | 1.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FINANCING CENTER INC.                                | 2 | \$224,673.75 | 2.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IBM SOUTHEAST EMPLOYEES FEDERAL CREDIT UNION              | 2 | \$232,135.44 | 2.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 2 | \$222,093.31 | 2.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERRILL MERCHANTS BANK                                    | 1 | \$122,554.06 | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MINOTOLA NATIONAL BANK                                    | 1 | \$119,560.31 | 1.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE AMERICA, INC.                                    | 1 | \$110,095.13 | 1.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 1 | \$119,560.31 | 1.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                             | 1 | \$121,550.00 | 1.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NWA FEDERAL CREDIT UNION                                  | 1 | \$110,593.31 | 1.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK, NATIONAL ASSOCIATION                        | 1 | \$123,545.69 | 1.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEWEST   | 1 | \$114,777.88 | 1.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |                                       |           |                        |             |          |               |    |          |               |    |          |               |
|--------------|---------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | MORTGAGE CORPORATION                  |           |                        |             |          |               |    |          |               |    |          |               |
|              | SAVINGS BANK OF MENDOCINO COUNTY      | 1         | \$120,000.00           | 1.2%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SKY FINANCIAL GROUP                   | 3         | \$337,589.63           | 3.37%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SOMERSET TRUST COMPANY                | 1         | \$119,127.88           | 1.19%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ST. JAMES MORTGAGE CORPORATION        | 1         | \$122,900.00           | 1.23%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STANDARD MORTGAGE CORPORATION         | 1         | \$119,560.31           | 1.2%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF CROSS PLAINS            | 1         | \$110,697.75           | 1.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF THE LAKES               | 1         | \$120,000.00           | 1.2%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNCOAST SCHOOLS FEDERAL CREDIT UNION | 1         | \$118,763.25           | 1.19%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE CALIFORNIA CREDIT UNION           | 1         | \$114,117.31           | 1.14%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL SAVINGS BANK            | 1         | \$118,500.00           | 1.18%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIONBANK                             | 1         | \$112,000.00           | 1.12%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WARREN FEDERAL CREDIT UNION           | 1         | \$115,575.00           | 1.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEOKIE CREDIT UNION                   | 1         | \$115,271.69           | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION                   | 1         | \$115,080.75           | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 12        | \$1,419,643.76         | 14.13%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>86</b> | <b>\$10,003,040.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KC53    | AMARILLO NATIONAL BANK                | 1         | \$135,103.19           | 1.35%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                        | 1         | \$125,936.88           | 1.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.              | 1         | \$146,236.13           | 1.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCORPSOUTH BANK                     | 1         | \$131,000.00           | 1.31%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                        | 1         | \$130,000.00           | 1.3%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CAPITAL CENTER, L.L.C.                | 2         | \$283,000.00           | 2.83%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS FIRST WHOLESALE              | 1         | \$130,000.00           | 1.3%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  | MORTGAGE  |    |                |        |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|---|----|----------------|--------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | COMMUNITY CREDIT UNION                                    | 1  | \$144,468.75   | 1.44%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DFCU FINANCIAL  | 1  | \$124,542.00   | 1.24%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS AND MERCHANTS TRUST COMPANY                       | 4  | \$537,922.89   | 5.37%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA                              | 2  | \$283,912.13   | 2.83%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK  | 3  | \$404,606.69   | 4.04%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK  | 20 | \$2,697,550.15 | 26.93% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GRANITE BANK  | 1  | \$139,487.06   | 1.39%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANCOCK MORTGAGE COMPANY                                  | 1  | \$144,400.00   | 1.44%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARRY MORTGAGE COMPANY                                    | 1  | \$126,534.69   | 1.26%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEFEDERAL BANK  | 1  | \$136,000.00   | 1.36%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE                            | 1  | \$131,516.38   | 1.31%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY                        | 1  | \$134,505.38   | 1.34%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST                                  | 1  | \$148,000.00   | 1.48%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 3  | \$400,327.82   | 4%     | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERIWEST MORTGAGE COMPANY, LLC                            | 1  | \$126,000.00   | 1.26%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | METROBANK   | 1  | \$125,638.00   | 1.25%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MINOTOLA NATIONAL BANK                                    | 1  | \$127,032.81   | 1.27%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 1  | \$134,106.81   | 1.34%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH FORK BANK   | 1  | \$129,523.69   | 1.29%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                             | 2  | \$284,439.38   | 2.84%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL GROUP                                       | 2  | \$277,125.13   | 2.77%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |           |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | STANDARD MORTGAGE CORPORATION                | 1         | \$146,500.00           | 1.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF CROSS PLAINS                   | 2         | \$266,608.50           | 2.66%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF THE LAKES                      | 1         | \$128,800.00           | 1.29%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TAUNTON FEDERAL CREDIT UNION                 | 1         | \$134,000.00           | 1.34%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE CALIFORNIA CREDIT UNION                  | 3         | \$383,266.38           | 3.83%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIONBANK                                    | 1         | \$130,520.00           | 1.3%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION                          | 1         | \$143,771.25           | 1.44%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 6         | \$843,123.13           | 8.42%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>74</b> | <b>\$10,015,505.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KC61    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC. | 1         | \$333,700.00           | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABACUS FEDERAL SAVINGS BANK                  | 1         | \$195,281.88           | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE CREDIT UNION                       | 1         | \$135,800.00           | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION              | 1         | \$151,200.00           | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                      | 3         | \$833,753.88           | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                       | 1         | \$261,847.19           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION           | 1         | \$169,383.63           | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA                | 1         | \$130,784.06           | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION           | 5         | \$945,362.89           | 0.91%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL              | 2         | \$258,967.56           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN UNIFIED MORTGAGE, INC.              | 1         | \$217,000.00           | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERIHOME MORTGAGE CORPORATION               | 1         | \$145,669.94           | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 2         | \$275,453.88           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |    |                |       |   |        |    |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
|  | AMERITRUST<br>MORTGAGE<br>CORPORATION       |    |                |       |   |        |    |   |        |    |   |        |
|  | ANCHORBANK FSB                              | 2  | \$414,527.81   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ASSOCIATED<br>MORTGAGE INC.                 | 31 | \$5,278,204.14 | 5.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AULDS, HORNE &<br>WHITE INVESTMENT<br>CORP. | 1  | \$153,900.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AURORA FINANCIAL<br>GROUP INC.              | 1  | \$109,316.50   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BALTIMORE COUNTY<br>SAVINGS BANK FSB        | 1  | \$189,311.13   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCORPSOUTH<br>BANK                        | 4  | \$873,451.70   | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF HAWAII                              | 3  | \$449,845.68   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF NEWPORT                             | 4  | \$560,895.26   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK-FUND STAFF<br>FEDERAL CREDIT<br>UNION  | 2  | \$454,827.44   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BETHPAGE FEDERAL<br>CREDIT UNION            | 1  | \$278,974.13   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLUE BALL<br>NATIONAL BANK                  | 1  | \$151,448.88   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOSTON FEDERAL<br>SAVINGS BANK              | 2  | \$330,000.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST<br>COMPANY THE              | 3  | \$473,455.32   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUSEY BANK                                  | 3  | \$614,076.39   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUTTE COMMUNITY<br>BANK                     | 1  | \$191,136.13   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPE COD FIVE<br>CENTS SAVINGS<br>BANK      | 3  | \$662,054.32   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER,<br>L.L.C.                   | 5  | \$998,976.51   | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL PACIFIC<br>MORTGAGE<br>COMPANY      | 1  | \$235,162.19   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CARROLLTON BANK                             | 1  | \$138,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL<br>MORTGAGE<br>COMPANY              | 3  | \$449,500.00   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEMICAL BANK                               | 1  | \$118,400.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITADEL FEDERAL<br>CREDIT UNION             | 1  | \$200,855.06   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIMORTGAGE, INC.                          | 2  | \$364,278.31   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 5  | \$798,300.50   | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |



|  |   |   |              |       |   |        |    |   |        |    |   |     |
|--|---|---|--------------|-------|---|--------|----|---|--------|----|---|-----|
|  | CITIZENS FIRST<br>WHOLESALE<br>MORTGAGE   |   |              |       |   |        |    |   |        |    |   |     |
|  | CITYWIDE BANK                             | 1 | \$149,262.56 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CLYDE SAVINGS<br>BANK COMPANY             | 1 | \$100,000.00 | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COLUMBIA EQUITIES<br>LTD.                 | 3 | \$554,000.00 | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMERCIAL BANK<br>OF TEXAS, N.A.         | 1 | \$200,000.00 | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMERCIAL<br>FEDERAL BANK                | 1 | \$218,330.88 | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMUNITY BANK<br>& TRUST CO.             | 1 | \$129,533.56 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMUNITY<br>MORTGAGE<br>FUNDING, LLC     | 1 | \$175,368.56 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMUNITY STATE<br>BANK                   | 1 | \$288,391.94 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMUNITY STATE<br>BANK OF ROCK<br>FALLS  | 1 | \$105,295.25 | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CUNA CREDIT UNION                         | 2 | \$425,873.69 | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | DESERT SCHOOLS<br>FEDERAL CREDIT<br>UNION | 3 | \$524,962.00 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | DFCU FINANCIAL                            | 2 | \$336,761.57 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | DRAPER AND<br>KRAMER MORTGAGE<br>CORP.    | 1 | \$159,413.75 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | DUPAGE NATIONAL<br>BANK                   | 1 | \$159,419.88 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | EAST WEST BANK                            | 3 | \$938,852.00 | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | EXTRACO<br>MORTGAGE                       | 3 | \$497,291.63 | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FAR EAST NATIONAL<br>BANK                 | 1 | \$180,000.00 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FARMERS AND<br>MERCHANTS TRUST<br>COMPANY | 1 | \$252,682.69 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST AMERICAN<br>INTERNATIONAL<br>BANK   | 3 | \$777,000.00 | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST CITIZENS<br>BANK NA                 | 4 | \$605,654.57 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST COMMUNITY<br>BANK                   | 1 | \$120,000.00 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  |   | 1 | \$130,000.00 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |



|  |  |    |                 |        |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|--|----|-----------------|--------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | FREEDOM MORTGAGE CORP.                       |    |                 |        |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | FREMONT BANK                                 | 86 | \$16,885,578.41 | 16.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK                                  | 2  | \$392,594.13    | 0.38%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BANK, F.S.B.                         | 1  | \$297,842.50    | 0.29%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK                        | 6  | \$1,004,526.50  | 0.97%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GMAC MORTGAGE CORPORATION                    | 4  | \$480,961.38    | 0.46%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GRANITE BANK                                 | 2  | \$325,253.75    | 0.31%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREATER NEVADA MORTGAGE SERVICES             | 1  | \$177,859.63    | 0.17%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENPOINT MORTGAGE FUNDING, INC.            | 1  | \$144,220.50    | 0.14%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENWOOD CREDIT UNION                       | 1  | \$202,000.00    | 0.19%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREYLOCK FEDERAL CREDIT UNION                | 1  | \$153,000.00    | 0.15%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARDIAN MORTGAGE COMPANY INC.               | 1  | \$128,382.81    | 0.12%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUILD MORTGAGE COMPANY                       | 1  | \$121,557.69    | 0.12%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANCOCK MORTGAGE COMPANY                     | 2  | \$540,720.07    | 0.52%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK                  | 5  | \$1,003,200.81  | 0.96%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HIBERNIA NATIONAL BANK                       | 3  | \$500,599.26    | 0.48%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FINANCING CENTER INC.                   | 7  | \$1,091,631.44  | 1.05%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STAR MORTGAGE SERVICES, LLC             | 1  | \$174,783.88    | 0.17%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STATE BANK                              | 1  | \$210,300.00    | 0.2%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEAMERICAN MORTGAGE CORPORATION            | 1  | \$250,000.00    | 0.24%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEFEDERAL BANK                             | 1  | \$159,000.00    | 0.15%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IBM SOUTHEAST EMPLOYEES FEDERAL CREDIT UNION | 15 | \$2,359,089.35  | 2.27%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|                                      |   |              |       |   |        |    |   |        |    |   |        |
|--------------------------------------|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
| INDEPENDENT BANK CORPORATION         | 3 | \$474,106.13 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| INTEGRITY HOME FUNDING, LLC          | 1 | \$191,311.19 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| IOWA BANKERS MORTGAGE CORPORATION    | 1 | \$113,586.69 | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| IRWIN UNION BANK AND TRUST COMPANY   | 2 | \$358,681.00 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES B. NUTTER AND COMPANY          | 3 | \$366,930.76 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES F. MESSINGER AND COMPANY INC.  | 1 | \$178,900.00 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| KEY MORTGAGE LINK, INC.              | 2 | \$472,130.13 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| KINECTA FEDERAL CREDIT UNION         | 2 | \$431,466.00 | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE FOREST BANK & TRUST             | 4 | \$877,490.13 | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT UNION                | 1 | \$128,272.94 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LEADER BANK, N.A.                    | 1 | \$205,000.00 | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LIBERTY BANK FOR SAVINGS             | 1 | \$144,485.25 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ALAMOS NATIONAL BANK             | 3 | \$588,246.82 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LYONS MORTGAGE SERVICES, INC.        | 1 | \$258,000.00 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARINE BANK MORTGAGE SERVICES        | 1 | \$163,280.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION | 2 | \$388,969.62 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRIMACK COUNTY SAVINGS BANK        | 1 | \$225,000.00 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| METROBANK                            | 1 | \$195,823.88 | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIAMI COUNTY NATIONAL BANK           | 1 | \$144,000.00 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ISLAND MORTGAGE CORP.            | 2 | \$552,004.81 | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-STATE BANK                       | 2 | \$529,430.94 | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST COMMUNITY BANK               | 1 | \$172,000.00 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MONSON SAVINGS BANK                  | 1 | \$120,000.00 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |    |                |       |        |    |        |    |        |
|---|----|----------------|-------|--------|----|--------|----|--------|
| MORTGAGE AMERICA, INC.                                    | 1  | \$104,623.25   | 0.1%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MOUNTAIN STATES MORTGAGE CENTERS INC.                     | 1  | \$152,539.06   | 0.15% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 17 | \$2,423,443.27 | 2.33% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NEWTOWN SAVINGS BANK                                      | 4  | \$635,676.63   | 0.61% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NORTH FORK BANK   | 5  | \$1,059,633.06 | 1.02% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NORTHERN OHIO INVESTMENT COMPANY                          | 2  | \$405,611.19   | 0.39% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NORTHWEST GEORGIA BANK                                    | 1  | \$159,413.75   | 0.15% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NORTHWESTERN MORTGAGE COMPANY                             | 5  | \$936,032.82   | 0.9%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NORWOOD COOPERATIVE BANK                                  | 1  | \$180,000.00   | 0.17% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| OLD FORT BANKING COMPANY                                  | 1  | \$163,399.13   | 0.16% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| PAVILION MORTGAGE COMPANY                                 | 1  | \$207,600.00   | 0.2%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| PENINSULA MORTGAGE BANKERS CORPORATION                    | 1  | \$113,400.00   | 0.11% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| PENNSYLVANIA STATE EMPLOYEES CREDIT UNION                 | 2  | \$262,309.44   | 0.25% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| PEOPLES BANK, NATIONAL ASSOCIATION                        | 1  | \$146,287.69   | 0.14% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| PEOPLES TRUST COMPANY OF ST. ALBANS                       | 1  | \$165,000.00   | 0.16% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| ROCKLAND TRUST COMPANY                                    | 1  | \$140,000.00   | 0.13% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| S&T BANK  | 2  | \$465,064.56   | 0.45% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| SABINE STATE BANK AND TRUST COMPANY                       | 1  | \$188,030.13   | 0.18% | \$0.00 | NA | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
|  | SACRAMENTO CREDIT UNION                          | 1  | \$205,245.25   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAFE CREDIT UNION                                | 2  | \$290,986.07   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SBC MORTGAGE, LLC                                | 1  | \$110,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SCOTIABANK OF PUERTO RICO                        | 1  | \$100,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                             | 3  | \$438,398.51   | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION                    | 2  | \$244,100.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL GROUP                              | 11 | \$1,922,074.38 | 1.85% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK           | 1  | \$216,842.25   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPRATT SAVINGS AND LOAN ASSOCIATION              | 1  | \$145,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. CLAIR COUNTY STATE BANK                      | 1  | \$298,900.81   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. JAMES MORTGAGE CORPORATION                   | 2  | \$310,650.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION                    | 4  | \$564,312.38   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANFORD FEDERAL CREDIT UNION                    | 1  | \$135,999.88   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF THE LAKES                          | 3  | \$395,900.00   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE EMPLOYEES CREDIT UNION                     | 1  | \$214,212.25   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STERLING SAVINGS BANK                            | 2  | \$429,437.38   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO          | 1  | \$126,748.44   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNCOAST SCHOOLS FEDERAL CREDIT UNION            | 2  | \$289,527.25   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE CALIFORNIA CREDIT UNION                      | 11 | \$1,906,129.27 | 1.83% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE COMMUNITY BANK, A MASSACHUSETTS CO-OPERATIVE | 1  | \$150,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

| BANK   |   |              |       |   |        |    |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
| THE FIRST NATIONAL BANK OF BERWICK                   | 2 | \$293,951.63 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE HERGET NATIONAL BANK OF PEKIN                    | 1 | \$101,135.81 | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE NATIONAL BANK OF INDIANAPOLIS                    | 1 | \$292,922.81 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| TIERONE BANK   | 1 | \$213,614.44 | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| TINKER FEDERAL CREDIT UNION                          | 1 | \$149,450.38 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| TOWN AND COUNTRY BANC MORTGAGE SERVICES              | 1 | \$132,000.00 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| TRANE FEDERAL CREDIT UNION                           | 1 | \$162,350.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| TRAVIS CREDIT UNION                                  | 1 | \$167,000.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| TRUWEST CREDIT UNION                                 | 1 | \$104,623.25 | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| U OF C FEDERAL CREDIT UNION                          | 1 | \$160,000.00 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNION FEDERAL SAVINGS BANK                           | 1 | \$209,300.00 | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNIONBANK  | 1 | \$129,141.00 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED FINANCIAL MORTGAGE CORP.                      | 1 | \$302,897.81 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| VALLEY MORTGAGE COMPANY INC.                         | 2 | \$531,515.94 | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| VERITY CREDIT UNION                                  | 3 | \$543,043.37 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| VILLAGE MORTGAGE COMPANY                             | 2 | \$303,899.32 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WALL STREET MORTGAGE BANKERS LTD D/B/A POWER EXPRESS | 1 | \$136,350.00 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WASHINGTON STATE EMPLOYEES CREDIT UNION              | 1 | \$125,233.50 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WAUKESHA STATE BANK                                  | 2 | \$362,435.75 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WESCOM CREDIT UNION                                  | 4 | \$644,289.13 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WESTBANK   | 1 | \$175,000.00 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |            |                         |             |          |               |    |          |               |    |          |               |
|--------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | WESTCONSIN CREDIT UNION  | 1          | \$118,300.00            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY   | 3          | \$720,046.63            | 0.69%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WOODLAND CAPITAL CORPORATION                                       | 1          | \$332,502.81            | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK   | 4          | \$628,074.56            | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.                                    | 3          | \$441,698.32            | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.                                     | 1          | \$139,990.56            | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | YADKIN VALLEY BANK AND TRUST COMPANY                               | 1          | \$271,003.44            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 48         | \$9,014,910.86          | 8.55%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>582</b> | <b>\$104,227,563.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                         |             |          |               |    |          |               |    |          |               |
| 31376KC79    | ARVEST MORTGAGE COMPANY  | 7          | \$1,748,400.00          | 9.91%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENDANT MORTGAGE CORPORATION DBA PHH MORTGAGE SERVICES CORPORATION | 54         | \$9,980,006.01          | 56.56%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY  | 1          | \$177,000.00            | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEOWNERS MORTGAGE ENTERPRISES INC.                               | 1          | \$147,000.00            | 0.83%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NEXSTAR DEDICATED CHANNEL  | 7          | \$1,241,000.00          | 7.03%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK   | 4          | \$694,342.00            | 3.93%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (DEDICATED CHANNEL)                     | 15         | \$3,129,571.69          | 17.74%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 3          | \$528,900.00            | 3%          | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>92</b>  | <b>\$17,646,219.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                         |             |          |               |    |          |               |    |          |               |
| 31376KC87    | ABACUS FEDERAL SAVINGS BANK  | 1          | \$60,000.00             | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 1          | \$79,700.69             | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |



|  |   |    |              |       |   |        |    |   |        |    |   |     |   |     |    |   |     |    |   |     |
|--|---|----|--------------|-------|---|--------|----|---|--------|----|---|-----|---|-----|----|---|-----|----|---|-----|
|  | ALASKA USA<br>FEDERAL CREDIT<br>UNION       |    |              |       |   |        |    |   |        |    |   |     |   |     |    |   |     |    |   |     |
|  | AMARILLO<br>NATIONAL BANK                   | 1  | \$54,536.55  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | AMERICAN BANK,<br>N.A.                      | 3  | \$153,889.71 | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | AMERICAN<br>NATIONAL BANK,<br>TERRELL       | 2  | \$133,200.00 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | AMERICAN SAVINGS<br>BANK, F.S.B.            | 1  | \$79,694.38  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | ASSOCIATED<br>MORTGAGE INC.                 | 3  | \$176,748.10 | 0.88% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | AUBURNBANK                                  | 1  | \$37,516.71  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | AULDS, HORNE &<br>WHITE INVESTMENT<br>CORP. | 4  | \$240,527.15 | 1.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BANCORPSOUTH<br>BANK                        | 12 | \$772,635.75 | 3.85% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BANK MUTUAL                                 | 1  | \$60,772.74  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BANK OF HAWAII                              | 4  | \$271,788.97 | 1.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BANK OF LENOX                               | 1  | \$58,500.00  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BANKIOWA                                    | 2  | \$93,997.02  | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BARKSDALE<br>FEDERAL CREDIT<br>UNION        | 1  | \$52,801.71  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BETHPAGE FEDERAL<br>CREDIT UNION            | 1  | \$85,000.00  | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BUSEY BANK                                  | 1  | \$54,296.09  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | CENTEX HOME<br>EQUITY COMPANY,<br>LLC       | 4  | \$239,386.65 | 1.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | CENTRAL<br>MORTGAGE<br>COMPANY              | 4  | \$241,183.38 | 1.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | CITIMORTGAGE, INC.                          | 1  | \$49,430.63  | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | CITIZENS BANK OF<br>CAMPBELL COUNTY         | 1  | \$78,166.81  | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | COLUMBIA CREDIT<br>UNION                    | 1  | \$60,771.79  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | COMMUNITY CREDIT<br>UNION                   | 2  | \$127,629.56 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | COMMUNITY<br>SAVINGS BANK                   | 1  | \$49,000.00  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | CONNECTICUT<br>RIVER BANK                   | 1  | \$49,772.98  | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  |   | 1  | \$80,000.00  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |

|  |   |    |                |        |   |        |    |   |        |    |   |     |
|--|---|----|----------------|--------|---|--------|----|---|--------|----|---|-----|
|  | CREDIT UNION MORTGAGE SERVICES, INC.      |    |                |        |   |        |    |   |        |    |   |     |
|  | CREDIT UNION ONE (DBA ONES MORTGAGE)      | 34 | \$2,166,647.08 | 10.81% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | EATON NATIONAL BANK AND TRUST COMPANY     | 1  | \$84,000.00    | 0.42%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | EXTRACO MORTGAGE                          | 1  | \$77,309.63    | 0.39%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FAA EMPLOYEES CREDIT UNION                | 1  | \$82,000.00    | 0.41%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC | 1  | \$65,750.44    | 0.33%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST FINANCIAL BANK                      | 2  | \$98,885.25    | 0.49%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST HAWAIIAN BANK                       | 1  | \$81,967.13    | 0.41%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST MERIT MORTGAGE CORPORATION          | 2  | \$135,000.00   | 0.67%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST MORTGAGE COMPANY, L.L.C.            | 4  | \$246,215.38   | 1.23%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST NATIONAL BANK                       | 2  | \$119,500.00   | 0.6%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST NATIONAL BANK & TRUST               | 1  | \$45,400.00    | 0.23%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST NATIONAL BANK ALASKA                | 3  | \$178,536.09   | 0.89%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY     | 2  | \$82,000.00    | 0.41%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST NATIONAL BANK OF BAR HARBOR         | 6  | \$389,692.95   | 1.94%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST NATIONAL BANK OF DECATUR            | 1  | \$43,590.00    | 0.22%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST NATIONAL BANK OF MT. PULASKI        | 1  | \$63,000.00    | 0.31%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST NATIONAL BANK OF OMAHA              | 1  | \$49,029.59    | 0.24%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST PLACE BANK                          | 16 | \$991,267.01   | 4.94%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST SOUTHERN NATIONAL BANK              | 1  | \$84,950.00    | 0.42%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  |   | 1  | \$48,000.00    | 0.24%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |





| COMPANY  |   |              |       |   |        |    |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
| SAFEWAY<br>NORTHWEST<br>CENTRAL CREDIT<br>UNION  | 2 | \$153,420.69 | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| SECURITY<br>MORTGAGE<br>CORPORATION              | 1 | \$75,000.00  | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| SKY FINANCIAL<br>GROUP                           | 8 | \$413,537.16 | 2.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOMERSET TRUST<br>COMPANY                        | 1 | \$59,775.52  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| SPACE COAST<br>CREDIT UNION                      | 4 | \$281,024.72 | 1.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF<br>CROSS PLAINS                    | 1 | \$66,464.44  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF<br>SOUTHERN UTAH                   | 3 | \$182,050.00 | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE EMPLOYEES<br>CREDIT UNION                  | 1 | \$59,775.52  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| STERLING SAVINGS<br>BANK                         | 1 | \$77,708.13  | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUFFOLK COUNTY<br>NATIONAL BANK                  | 1 | \$51,807.47  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUNCOAST SCHOOLS<br>FEDERAL CREDIT<br>UNION      | 1 | \$26,895.00  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUPERIOR FEDERAL<br>CREDIT UNION                 | 2 | \$77,900.00  | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE HARVARD<br>STATE BANK                        | 1 | \$48,000.00  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE SUTTON STATE<br>BANK                         | 1 | \$81,000.00  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| TINKER FEDERAL<br>CREDIT UNION                   | 1 | \$37,600.00  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| TOWN AND<br>COUNTRY BANC<br>MORTGAGE<br>SERVICES | 4 | \$254,365.37 | 1.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED COMMUNITY<br>BANK                         | 2 | \$114,763.84 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED FINANCIAL<br>MORTGAGE CORP.               | 1 | \$81,095.44  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| VALLEY NATIONAL<br>BANK                          | 3 | \$214,107.50 | 1.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| VAN WERT<br>NATIONAL BANK                        | 1 | \$48,000.00  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | 1 | \$75,000.00  | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |



|  |  |    |                |       |   |        |    |   |        |    |   |     |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|-----|
|  | ANHEUSER-BUSCH<br>EMPLOYEES CREDIT<br>UNION    |    |                |       |   |        |    |   |        |    |   |     |
|  | ASSOCIATED<br>MORTGAGE INC.                    | 14 | \$1,340,907.71 | 4.6%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | AUBURNBANK                                     | 1  | \$81,696.38    | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | B.F. GOODRICH<br>EMPLOYEES FED<br>CREDIT UNION | 1  | \$87,000.00    | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | BANCORPSOUTH<br>BANK                           | 2  | \$186,324.94   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | BANK OF HAWAII                                 | 4  | \$382,892.26   | 1.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | BANK OF STANLY                                 | 1  | \$100,875.13   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | BAXTER CREDIT<br>UNION                         | 1  | \$107,201.56   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | BETHPAGE FEDERAL<br>CREDIT UNION               | 2  | \$195,000.00   | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | BLUE BALL<br>NATIONAL BANK                     | 2  | \$188,657.06   | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | BUSEY BANK                                     | 1  | \$84,872.63    | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CARROLL<br>MORTGAGE GROUP                      | 1  | \$95,000.00    | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CENTEX HOME<br>EQUITY COMPANY,<br>LLC          | 1  | \$86,677.88    | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CENTRAL<br>MORTGAGE<br>COMPANY                 | 4  | \$382,119.19   | 1.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COLUMBIA EQUITIES<br>LTD.                      | 1  | \$94,637.06    | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMUNITY CREDIT<br>UNION                      | 3  | \$286,567.50   | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMUNITY<br>SAVINGS BANK                      | 1  | \$89,663.25    | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CREDIT UNION<br>MORTGAGE<br>SERVICES, INC.     | 2  | \$202,066.69   | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CREDIT UNION OF<br>JOHNSON COUNTY              | 1  | \$92,750.00    | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CREDIT UNION ONE<br>(DBA ONES<br>MORTGAGE)     | 17 | \$1,697,289.94 | 5.82% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | DENALI STATE BANK                              | 1  | \$93,500.00    | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | DFCU FINANCIAL                                 | 3  | \$267,007.69   | 0.92% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | DUBUQUE BANK<br>AND TRUST<br>COMPANY           | 3  | \$274,297.19   | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | EAST WEST BANK                                 | 2  | \$205,000.00   | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |

|  |  |    |              |       |   |        |    |   |        |    |   |        |
|--|--|----|--------------|-------|---|--------|----|---|--------|----|---|--------|
|  | FAA EMPLOYEES CREDIT UNION                   | 1  | \$99,028.06  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS STATE BANK OF WEST SALEM             | 1  | \$87,914.94  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST AMERICAN INTERNATIONAL BANK            | 1  | \$106,700.00 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CENTURY BANK, NA                       | 1  | \$76,000.00  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC    | 1  | \$99,625.88  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL CAPITAL BANK                   | 1  | \$93,838.13  | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FINANCIAL BANK                         | 2  | \$166,381.69 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN BANK                          | 3  | \$278,101.31 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                        | 3  | \$270,952.38 | 0.93% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION             | 10 | \$895,952.38 | 3.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK & TRUST                  | 1  | \$98,028.00  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA                   | 3  | \$314,257.38 | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF BAR HARBOR            | 2  | \$219,588.06 | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA                 | 2  | \$198,883.63 | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO              | 1  | \$101,120.06 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                             | 6  | \$560,478.58 | 1.92% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FORT BLISS FEDERAL CREDIT UNION              | 2  | \$208,249.07 | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FORUM MORTGAGE                               | 1  | \$102,558.81 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK                                  | 1  | \$89,666.75  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 1  | \$103,879.44 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARDIAN MORTGAGE COMPANY INC.               | 1  | \$100,775.50 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 4  | \$386,146.50 | 1.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |



|  |  |   |              |       |   |        |    |   |        |    |   |     |
|--|--|---|--------------|-------|---|--------|----|---|--------|----|---|-----|
|  | HAMPDEN SAVINGS BANK                         |   |              |       |   |        |    |   |        |    |   |     |
|  | HARRY MORTGAGE COMPANY                       | 1 | \$89,268.25  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | HIBERNIA NATIONAL BANK                       | 2 | \$200,818.75 | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | HICKORY POINT BANK AND TRUST, FSB            | 1 | \$90,000.00  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | HIWAY FEDERAL CREDIT UNION                   | 5 | \$526,885.82 | 1.81% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | HOME FEDERAL SAVINGS BANK                    | 1 | \$75,000.00  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | HOME FINANCING CENTER INC.                   | 4 | \$357,568.88 | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | HOMEFEDERAL BANK                             | 1 | \$109,630.00 | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | HOMETOWN BANK                                | 1 | \$100,000.00 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | IBM SOUTHEAST EMPLOYEES FEDERAL CREDIT UNION | 4 | \$382,372.63 | 1.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | ILLINOIS NATIONAL BANK                       | 1 | \$91,000.00  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | ILLINOIS STATE POLICE FEDERAL CREDIT UNION   | 1 | \$101,271.81 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | IRWIN UNION BANK AND TRUST COMPANY           | 1 | \$102,614.63 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | KINECTA FEDERAL CREDIT UNION                 | 8 | \$764,608.27 | 2.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | LANDMARK CREDIT UNION                        | 1 | \$86,973.38  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | LORIMAC CORPORATION                          | 2 | \$169,068.32 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | LOS ALAMOS NATIONAL BANK                     | 2 | \$171,406.81 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MAIN STREET FINANCIAL SERVICES CORP          | 1 | \$76,469.75  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MARINE BANK MORTGAGE SERVICES                | 2 | \$184,603.94 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MAYFLOWER COOPERATIVE BANK                   | 1 | \$103,435.00 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MERCHANTS BANK, NATIONAL                     | 8 | \$740,267.82 | 2.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |

|  | ASSOCIATION  |   |              |       |   |        |    |   |        |    |   |     |
|--|--|---|--------------|-------|---|--------|----|---|--------|----|---|-----|
|  | MERRILL<br>MERCHANTS BANK  | 1 | \$98,000.00  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MID-ATLANTIC<br>FEDERAL CREDIT<br>UNION                                  | 1 | \$110,000.00 | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MID-HUDSON<br>VALLEY FEDERAL<br>CREDIT UNION                             | 2 | \$178,702.25 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MIDWEST LOAN<br>SERVICES INC.  | 1 | \$104,611.25 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MITCHELL<br>MORTGAGE<br>COMPANY L.L.C.                                   | 1 | \$100,750.00 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MONSON SAVINGS<br>BANK   | 2 | \$209,000.00 | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | MUTUAL SAVINGS<br>AND LOAN<br>ASSOCIATION                                | 1 | \$106,082.31 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE<br>COMPANY -<br>DEDICATED<br>CHANNEL | 1 | \$99,821.19  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | NORTHWESTERN<br>MORTGAGE<br>COMPANY                                      | 1 | \$85,000.00  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | NUMERICA CREDIT<br>UNION   | 1 | \$98,131.44  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | PENINSULA<br>MORTGAGE<br>BANKERS<br>CORPORATION                          | 1 | \$106,530.00 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | PORT WASHINGTON<br>STATE BANK  | 3 | \$305,125.81 | 1.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | REDSTONE FEDERAL<br>CREDIT UNION   | 1 | \$85,000.00  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SACRAMENTO<br>CREDIT UNION   | 1 | \$85,681.56  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SAFE CREDIT UNION  | 1 | \$91,570.50  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SAVINGS INSTITUTE  | 1 | \$98,074.75  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SEATTLE SAVINGS<br>BANK  | 1 | \$100,200.00 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SECOND NATIONAL<br>BANK OF WARREN  | 2 | \$179,703.75 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SECURITY<br>MORTGAGE   | 2 | \$211,250.00 | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |

|  |   |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | CORPORATION                             |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | SKY FINANCIAL GROUP                     | 8 | \$764,437.25 | 2.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPACE COAST CREDIT UNION                | 2 | \$170,991.31 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION           | 2 | \$176,028.63 | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF CROSS PLAINS              | 1 | \$107,286.69 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF SOUTHERN UTAH             | 1 | \$86,000.00  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF THE LAKES                 | 1 | \$92,655.63  | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE CENTRAL CREDIT UNION              | 3 | \$288,785.01 | 0.99% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNCOAST SCHOOLS FEDERAL CREDIT UNION   | 1 | \$80,835.19  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE BANK OF ILLINOIS IN NORMAL          | 1 | \$91,000.00  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE CALIFORNIA CREDIT UNION             | 5 | \$423,251.45 | 1.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES | 2 | \$168,700.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOYOTA FEDERAL CREDIT UNION             | 1 | \$85,662.75  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK AND TRUST COMPANY           | 1 | \$88,300.00  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED FINANCIAL MORTGAGE CORP.         | 1 | \$107,595.94 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED MEMBERS MORTGAGE, LLC            | 2 | \$178,333.26 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY BANK & TRUST                     | 1 | \$98,100.00  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY MORTGAGE COMPANY INC.            | 3 | \$255,589.75 | 0.88% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY NATIONAL BANK                    | 4 | \$385,105.81 | 1.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON STATE EMPLOYEES CREDIT UNION | 1 | \$106,591.25 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WAUKESHA STATE BANK                     | 1 | \$75,718.56  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WEOKIE CREDIT UNION                     | 1 | \$96,541.69  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | WESCOM CREDIT UNION                          | 1          | \$108,309.13           | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTBANK                                     | 2          | \$195,331.63           | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                      | 1          | \$99,625.88            | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                           | 3          | \$271,104.82           | 0.93%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | YADKIN VALLEY BANK AND TRUST COMPANY         | 2          | \$167,570.19           | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 43         | \$3,933,349.48         | 13.4%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>309</b> | <b>\$29,179,940.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KCU8    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC. | 2          | \$204,617.19           | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABBEVILLE BUILDING AND LOAN ASSOCIATION      | 1          | \$88,264.13            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ACACIA FEDERAL SAVINGS BANK                  | 1          | \$89,908.19            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADIRONDACK TRUST COMPANY THE                 | 1          | \$100,000.00           | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                               | 9          | \$836,936.00           | 0.99%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION              | 3          | \$279,714.57           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                      | 12         | \$1,173,682.45         | 1.38%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                       | 2          | \$179,717.50           | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION           | 3          | \$283,323.81           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL              | 2          | \$209,039.00           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, WICHITA FALLS        | 1          | \$89,775.00            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN SAVINGS BANK, F.S.B.                | 2          | \$191,811.56           | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERITRUST MORTGAGE CORPORATION              | 2          | \$185,542.50           | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                               | 11         | \$1,098,241.75         | 1.29%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED CREDIT UNION                      | 1          | \$95,105.19            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |                                       |    |                |       |   |        |    |   |        |    |   |        |
|--|---------------------------------------|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
|  | ASSOCIATED MORTGAGE INC.              | 49 | \$4,716,937.13 | 5.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AUBURNBANK                            | 2  | \$199,191.75   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AULDS, HORNE & WHITE INVESTMENT CORP. | 6  | \$582,995.63   | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AURORA FINANCIAL GROUP INC.           | 2  | \$179,558.75   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCORPSOUTH BANK                     | 12 | \$1,193,957.45 | 1.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK MUTUAL                           | 7  | \$678,125.69   | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF HANOVER AND TRUST COMPANY     | 2  | \$185,319.69   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF HAWAII                        | 1  | \$107,887.19   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF LANCASTER COUNTY NA           | 6  | \$579,657.89   | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF NEWPORT                       | 1  | \$84,919.31    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF STANLY                        | 3  | \$299,536.50   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF THE CASCADES                  | 2  | \$206,401.44   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BAXTER CREDIT UNION                   | 1  | \$86,471.69    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BENEFICIAL MUTUAL SAVINGS BANK        | 1  | \$109,488.25   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BETHPAGE FEDERAL CREDIT UNION         | 1  | \$84,911.25    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLUE BALL NATIONAL BANK               | 2  | \$216,894.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOEING EMPLOYEES CREDIT UNION         | 4  | \$413,238.44   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE           | 5  | \$507,842.25   | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUSEY BANK                            | 2  | \$212,389.50   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER, L.L.C.                | 6  | \$592,700.00   | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTENNIAL LENDING, LLC               | 1  | \$99,900.44    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY              | 13 | \$1,313,447.07 | 1.55% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHELSEA GROTON SAVINGS BANK           | 1  | \$89,912.50    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEMICAL BANK                         | 1  | \$91,908.38    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIMORTGAGE, INC.                    | 5  | \$499,933.13   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS BANK                         | 1  | \$99,900.00    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
|  | CITIZENS FIRST<br>WHOLESALE<br>MORTGAGE    | 16 | \$1,569,296.01 | 1.85% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COAST BANK OF<br>FLORIDA                   | 1  | \$100,000.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLONIAL SAVINGS<br>FA                     | 1  | \$93,180.25    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCIAL BANK<br>OF TEXAS, N.A.          | 1  | \$98,725.00    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANK<br>& TRUST CO.              | 3  | \$278,223.82   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANK<br>OF THE OZARKS, INC.      | 1  | \$90,000.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY<br>SAVINGS BANK                  | 1  | \$91,104.75    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY<br>SECURITY BANK                 | 1  | \$100,000.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION<br>MORTGAGE CO.               | 3  | \$310,798.81   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION<br>MORTGAGE<br>SERVICES, INC. | 2  | \$197,698.25   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DENVER PUBLIC<br>SCHOOLS CREDIT<br>UNION   | 1  | \$94,403.63    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DESERT SCHOOLS<br>FEDERAL CREDIT<br>UNION  | 2  | \$194,208.56   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DFCU FINANCIAL                             | 3  | \$289,606.57   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DOVENMUEHLE<br>FUNDING, INC.               | 1  | \$93,000.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DOW CHEMICAL<br>EMPLOYEES CREDIT<br>UNION  | 2  | \$210,095.75   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DRAPER AND<br>KRAMER MORTGAGE<br>CORP.     | 1  | \$99,900.44    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUBUQUE BANK<br>AND TRUST<br>COMPANY       | 4  | \$393,949.69   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DURANT BANK AND<br>TRUST COMPANY           | 2  | \$203,700.44   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ENT FEDERAL<br>CREDIT UNION                | 4  | \$380,372.13   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EQUITY FINANCIAL<br>GROUP                  | 1  | \$85,320.88    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ESB MORTGAGE<br>COMPANY                    | 1  | \$103,603.94   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |              |       |   |        |    |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
| ESSEX SAVINGS BANK   | 1 | \$98,399.56  | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| EVANS NATIONAL BANK  | 1 | \$100,901.81 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| EVERTRUST BANK   | 1 | \$84,917.38  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXTRACO MORTGAGE   | 9 | \$870,834.71 | 1.03% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FAMILY TRUST FEDERAL CREDIT UNION                            | 2 | \$199,217.06 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS STATE BANK OF WEST SALEM                             | 1 | \$100,899.44 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST ATLANTIC FEDERAL CREDIT UNION                          | 1 | \$94,645.19  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC                    | 1 | \$97,000.00  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK NA                                       | 1 | \$90,907.19  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY BANK   | 1 | \$90,000.00  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL BANK OF OHIO                                   | 1 | \$100,000.00 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL CAPITAL BANK                                   | 7 | \$687,515.83 | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC | 1 | \$89,912.50  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF TYLER          | 1 | \$86,800.00  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK OF AMERICA                        | 1 | \$89,415.06  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK OF LAKE COUNTY                    | 1 | \$105,497.31 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FINANCIAL BANK   | 4 | \$385,799.50 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FLORIDA FUNDING CORPORATION                            | 1 | \$88,423.75  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HAWAIIAN BANK  | 2 | \$179,703.38 | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|                                       |    |                |       |   |        |    |   |        |    |   |        |
|---------------------------------------|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
| FIRST HORIZON HOME LOAN CORPORATION   | 1  | \$85,414.88    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE BANK                 | 7  | \$665,505.45   | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MERIT MORTGAGE CORPORATION      | 5  | \$496,759.39   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE COMPANY, L.L.C.        | 4  | \$372,446.56   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE CORPORATION            | 2  | \$182,826.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK & TRUST           | 3  | \$276,699.63   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK ALASKA            | 2  | \$194,251.69   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK AND TRUST COMPANY | 3  | \$278,206.00   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK IN MANITOWOC      | 2  | \$176,256.81   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF ALTAVISTA      | 1  | \$93,956.31    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF BAR HARBOR     | 2  | \$193,950.51   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF DANVILLE       | 1  | \$101,896.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF MT. PULASKI    | 1  | \$92,000.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF OMAHA          | 11 | \$1,094,509.39 | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF QUITMAN        | 1  | \$99,900.44    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                      | 18 | \$1,778,838.61 | 2.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST REPUBLIC SAVINGS BANK           | 1  | \$107,893.50   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST SOUTHERN NATIONAL BANK          | 1  | \$87,500.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST UNITED BANK                     | 1  | \$105,894.44   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORT BLISS FEDERAL CREDIT UNION       | 1  | \$85,416.88    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREEDOM MORTGAGE CORP.                | 1  | \$91,906.19    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                          | 19 | \$1,855,947.31 | 2.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |



|  |   |              |       |   |        |    |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
| FULTON BANK                                  | 7 | \$700,256.45 | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                        | 2 | \$177,031.51 | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY MORTGAGE CORPORATION                 | 2 | \$189,017.07 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GRANITE BANK                                 | 3 | \$291,799.69 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GTE FEDERAL CREDIT UNION                     | 4 | \$397,482.82 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARDIAN MORTGAGE COMPANY INC.               | 2 | \$198,994.50 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HANCOCK MORTGAGE COMPANY                     | 1 | \$89,810.50  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HANNIBAL NATIONAL BANK                       | 1 | \$91,045.88  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARBOR FEDERAL SAVINGS BANK                  | 3 | \$305,934.81 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARRY MORTGAGE COMPANY                       | 2 | \$197,068.94 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HAWAII HOME LOANS, INC.                      | 2 | \$200,702.00 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HAWAII NATIONAL BANK                         | 1 | \$85,912.31  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HICKORY POINT BANK AND TRUST, FSB            | 1 | \$100,699.63 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HINSDALE BANK & TRUST                        | 1 | \$84,915.38  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FEDERAL SAVINGS BANK                    | 5 | \$476,858.32 | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FINANCING CENTER INC.                   | 8 | \$810,044.20 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME STATE BANK                              | 1 | \$99,900.44  | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMEFEDERAL BANK                             | 5 | \$457,519.12 | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMETOWN BANK                                | 1 | \$85,000.00  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HSBC MORTGAGE CORPORATION (USA)              | 7 | \$655,801.31 | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HUTCHINSON CREDIT UNION                      | 1 | \$89,912.50  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| IBM SOUTHEAST EMPLOYEES FEDERAL CREDIT UNION | 1 | \$106,773.75 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| ILLINOIS NATIONAL BANK                       | 3 | \$294,658.63 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |              |       |        |    |        |    |        |
|--|---|--------------|-------|--------|----|--------|----|--------|
| INDEPENDENT BANK CORPORATION           | 4 | \$375,447.06 | 0.44% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| INTERNATIONAL HOME CAPITAL CORPORATION | 1 | \$104,400.00 | 0.12% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| IOWA BANKERS MORTGAGE CORPORATION      | 1 | \$106,890.88 | 0.13% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| IRWIN UNION BANK AND TRUST COMPANY     | 2 | \$209,008.32 | 0.25% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| IVANHOE FINANCIAL INC.                 | 3 | \$293,920.76 | 0.35% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| JAMES B. NUTTER AND COMPANY            | 9 | \$878,506.70 | 1.04% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LA GRANGE STATE BANK                   | 2 | \$198,813.25 | 0.23% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LAKE AREA BANK                         | 1 | \$100,798.38 | 0.12% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LAKE FOREST BANK & TRUST               | 2 | \$208,797.13 | 0.25% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LAKE MORTGAGE COMPANY INC.             | 3 | \$320,792.94 | 0.38% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LANDMARK CREDIT UNION                  | 5 | \$478,484.44 | 0.56% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LEADER BANK, N.A.                      | 1 | \$102,000.00 | 0.12% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LIBERTY BANK FOR SAVINGS               | 2 | \$185,993.57 | 0.22% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LIBERTY SAVINGS BANK, FSB              | 8 | \$725,274.63 | 0.85% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LIMA SUPERIOR FEDERAL CREDIT UNION     | 1 | \$94,903.13  | 0.11% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| LOS ALAMOS NATIONAL BANK               | 3 | \$278,287.88 | 0.33% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MACON SAVINGS BANK                     | 5 | \$466,007.75 | 0.55% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MAIN STREET FINANCIAL SERVICES CORP    | 3 | \$283,974.44 | 0.33% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MARINE BANK MORTGAGE SERVICES          | 1 | \$109,200.00 | 0.13% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MARQUETTE BANK                         | 1 | \$97,000.00  | 0.11% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MAYFLOWER COOPERATIVE BANK             | 1 | \$90,822.63  | 0.11% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MAZUMA CREDIT UNION                    | 5 | \$464,074.75 | 0.55% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|  | 2 | \$201,798.44 | 0.24% | \$0.00 | NA | \$0.00 | NA | \$0.00 |

|   |    |                |       |   |        |    |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
| MCCAUGHAN MORTGAGE COMPANY INC.                           |    |                |       |   |        |    |   |        |    |   |        |
| MCCLAIN BANK, N.A.  | 1  | \$103,893.94   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MECHANICS SAVINGS BANK                                    | 1  | \$88,000.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MEDWAY COOPERATIVE BANK                                   | 1  | \$99,905.06    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCANTILE NATIONAL BANK OF INDIANA                       | 1  | \$107,897.50   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION                      | 10 | \$980,961.76   | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRILL MERCHANTS BANK                                    | 2  | \$199,000.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK                          | 7  | \$676,803.26   | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID MINNESOTA FEDERAL CREDIT UNION                        | 1  | \$105,891.88   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-HUDSON VALLEY FEDERAL CREDIT UNION                    | 4  | \$372,792.20   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-STATE BANK  | 1  | \$102,241.19   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST COMMUNITY BANK                                    | 2  | \$184,216.38   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MILFORD BANK, THE   | 1  | \$86,911.25    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MITCHELL MORTGAGE COMPANY L.L.C.                          | 1  | \$88,016.38    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MONSON SAVINGS BANK                                       | 1  | \$99,895.56    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AMERICA, INC.                                    | 5  | \$501,750.75   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE CENTER, LLC                                      | 1  | \$100,800.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE CLEARING CORPORATION                             | 1  | \$90,913.75    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 17 | \$1,622,540.83 | 1.91% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTH FORK BANK   | 2  | \$186,345.56   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |              |       |   |        |    |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
|  | NORTH SHORE<br>COMMUNITY BANK<br>& TRUST        | 1 | \$103,893.94 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHERN OHIO<br>INVESTMENT<br>COMPANY          | 3 | \$290,606.38 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWEST<br>FEDERAL CREDIT<br>UNION            | 1 | \$99,098.81  | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN<br>MORTGAGE<br>COMPANY             | 6 | \$559,427.63 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NUMERICA CREDIT<br>UNION                        | 1 | \$95,000.00  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ORNL FEDERAL<br>CREDIT UNION                    | 3 | \$296,598.44 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATELCO CREDIT<br>UNION                         | 1 | \$94,103.94  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PAVILION<br>MORTGAGE<br>COMPANY                 | 2 | \$206,900.00 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PENNSYLVANIA<br>STATE EMPLOYEES<br>CREDIT UNION | 1 | \$108,691.69 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK,<br>NATIONAL<br>ASSOCIATION        | 1 | \$101,600.00 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE<br>SERVICES<br>CORPORATION         | 1 | \$101,759.06 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PIONEER CREDIT<br>UNION                         | 1 | \$86,313.94  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POLICE AND FIRE<br>FEDERAL CREDIT<br>UNION      | 2 | \$210,792.19 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PREMIER BANK OF<br>JACKSONVILLE                 | 1 | \$89,550.00  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEWEST<br>MORTGAGE<br>CORPORATION            | 3 | \$313,493.19 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKY MOUNTAIN<br>MORTGAGE<br>COMPANY           | 1 | \$108,447.00 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | S&T BANK  | 1 | \$91,111.31  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SABINE STATE BANK<br>AND TRUST<br>COMPANY       | 1 | \$99,600.00  | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SACRAMENTO                                      | 3 | \$291,832.38 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |







|  |                                       |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|---------------------------------------|----|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | AMERICAN NATIONAL BANK, TERRELL       |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | AMERICAN NATIONAL BANK, WICHITA FALLS | 1  | \$112,884.75   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERIHOME MORTGAGE CORPORATION        | 1  | \$112,182.75   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ANCHORBANK FSB                        | 6  | \$691,521.19   | 1.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ASSOCIATED MORTGAGE INC.              | 24 | \$2,816,926.65 | 6.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AULDS, HORNE & WHITE INVESTMENT CORP. | 1  | \$122,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AURORA FINANCIAL GROUP INC.           | 2  | \$231,567.88   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCORPSOUTH BANK                     | 3  | \$356,388.94   | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK MUTUAL                           | 3  | \$347,162.63   | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF AKRON                         | 1  | \$110,637.06   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF LANCASTER COUNTY NA           | 2  | \$240,775.50   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF NEWPORT                       | 2  | \$224,778.69   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF STANLY                        | 2  | \$241,026.94   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK-FUND STAFF FEDERAL CREDIT UNION  | 1  | \$118,678.81   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BETHPAGE FEDERAL CREDIT UNION         | 1  | \$123,157.94   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLUE BALL NATIONAL BANK               | 1  | \$112,285.94   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOEING EMPLOYEES CREDIT UNION         | 4  | \$478,852.32   | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE           | 4  | \$449,883.06   | 1%    | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER, L.L.C.                | 1  | \$117,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY              | 4  | \$474,258.31   | 1.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL SAVINGS BANK                  | 1  | \$121,600.38   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS COMMERCIAL AND SAVINGS BANK  | 1  | \$119,886.13   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |                                       | 7  | \$813,971.69   | 1.81% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |



|  |   |   |              |       |   |        |    |   |        |    |   |     |    |   |     |    |   |     |    |   |     |
|--|---|---|--------------|-------|---|--------|----|---|--------|----|---|-----|----|---|-----|----|---|-----|----|---|-----|
|  | CITIZENS FIRST<br>WHOLESALE<br>MORTGAGE     |   |              |       |   |        |    |   |        |    |   |     |    |   |     |    |   |     |    |   |     |
|  | CITIZENS STATE<br>BANK OF CORTEZ            | 1 | \$120,976.50 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | CITYWIDE BANK                               | 1 | \$117,000.00 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | CITYWIDE<br>MORTGAGE<br>COMPANY             | 1 | \$113,744.50 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | COAST BANK OF<br>FLORIDA                    | 1 | \$114,100.00 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | COLONIAL SAVINGS<br>FA                      | 2 | \$239,872.00 | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | COLUMBIA CREDIT<br>UNION                    | 1 | \$122,871.56 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | COMMERCIAL BANK<br>OF TEXAS, N.A.           | 1 | \$113,600.00 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | COMMUNITY BANK<br>OF THE OZARKS, INC.       | 1 | \$114,882.75 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | CREDIT UNION<br>MORTGAGE<br>SERVICES, INC.  | 4 | \$461,141.57 | 1.03% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | CREDIT UNION ONE<br>(DBA ONES<br>MORTGAGE)  | 1 | \$117,662.69 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | CROWN BANK, N.A.                            | 1 | \$117,000.00 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | DESERT SCHOOLS<br>FEDERAL CREDIT<br>UNION   | 3 | \$350,083.06 | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | DUBUQUE BANK<br>AND TRUST<br>COMPANY        | 1 | \$123,800.00 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | EXTRACO<br>MORTGAGE                         | 3 | \$359,106.01 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | FIRST FEDERAL<br>CAPITAL BANK               | 4 | \$480,458.07 | 1.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | FIRST FEDERAL<br>SAVINGS BANK OF<br>AMERICA | 1 | \$110,000.00 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | FIRST FINANCIAL<br>BANK                     | 1 | \$119,877.63 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | FIRST HAWAIIAN<br>BANK                      | 3 | \$347,191.44 | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | FIRST INTERSTATE<br>BANK                    | 7 | \$807,212.39 | 1.79% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | FIRST MERIT<br>MORTGAGE<br>CORPORATION      | 3 | \$340,520.81 | 0.76% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |

|  |   |                |       |   |        |    |   |        |    |   |        |
|--|---|----------------|-------|---|--------|----|---|--------|----|---|--------|
| FIRST MORTGAGE COMPANY, L.L.C.         | 1 | \$113,292.38   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE CORPORATION             | 1 | \$123,585.38   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK                    | 1 | \$119,700.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK ALASKA             | 1 | \$111,883.06   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF HUDSON          | 1 | \$111,796.31   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF OMAHA           | 2 | \$231,130.81   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                       | 9 | \$1,051,879.89 | 2.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST STATE BANK MORTGAGE COMPANY, LLC | 1 | \$120,876.63   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREEDOM MORTGAGE CORP.                 | 1 | \$116,311.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                           | 4 | \$476,547.56   | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GRANITE BANK                           | 2 | \$231,128.37   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREATER NEVADA MORTGAGE SERVICES       | 1 | \$123,500.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GTE FEDERAL CREDIT UNION               | 1 | \$122,200.25   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARDIAN MORTGAGE COMPANY INC.         | 4 | \$484,346.50   | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HANNIBAL NATIONAL BANK                 | 1 | \$119,877.63   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARBOR FEDERAL SAVINGS BANK            | 1 | \$115,085.81   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARRY MORTGAGE COMPANY                 | 2 | \$231,298.06   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HAWAII NATIONAL BANK                   | 1 | \$118,878.63   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FEDERAL SAVINGS BANK              | 2 | \$232,280.88   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FINANCING CENTER INC.             | 4 | \$476,101.69   | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMEFEDERAL BANK                       | 4 | \$474,850.19   | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMETOWN BANK                          | 1 | \$124,374.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HSBC MORTGAGE CORPORATION (USA)        | 2 | \$234,634.57   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| INTERNATIONAL BANK OF COMMERCE         | 2 | \$234,650.00   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|                                       |    |                |       |   |        |    |   |        |    |   |        |
|---------------------------------------|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
| IRWIN UNION BANK AND TRUST COMPANY    | 2  | \$228,617.38   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| IVANHOE FINANCIAL INC.                | 2  | \$226,784.51   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES B. NUTTER AND COMPANY           | 11 | \$1,299,038.88 | 2.89% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| JUSTICE FEDERAL CREDIT UNION          | 1  | \$110,494.38   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA GRANGE STATE BANK                  | 1  | \$115,889.94   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE MORTGAGE COMPANY INC.            | 1  | \$119,886.13   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT UNION                 | 4  | \$463,352.07   | 1.03% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LIBERTY SAVINGS BANK, FSB             | 3  | \$365,747.12   | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MACON SAVINGS BANK                    | 1  | \$124,800.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAIN STREET FINANCIAL SERVICES CORP   | 1  | \$119,877.63   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARINE BANK MORTGAGE SERVICES         | 2  | \$234,081.07   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAZUMA CREDIT UNION                   | 1  | \$119,630.19   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MCCLAIN BANK, N.A.                    | 4  | \$456,134.38   | 1.01% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MEDFORD CO-OPERATIVE BANK             | 2  | \$239,585.50   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION  | 6  | \$687,849.07   | 1.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRILL MERCHANTS BANK                | 1  | \$119,886.13   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRIMACK VALLEY FEDERAL CREDIT UNION | 2  | \$229,510.12   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| METROBANK                             | 1  | \$116,827.88   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK      | 4  | \$465,374.06   | 1.03% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID MINNESOTA FEDERAL CREDIT UNION    | 1  | \$109,887.81   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-HUDSON VALLEY FEDERAL             | 2  | \$239,828.94   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | CREDIT UNION  |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | MID-ISLAND MORTGAGE CORP.                                 | 1 | \$121,500.00 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MILFORD BANK, THE   | 1 | \$118,878.63 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MMS MORTGAGE SERVICES, LTD.                               | 1 | \$118,640.00 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MONSON SAVINGS BANK                                       | 1 | \$116,880.69 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE AMERICA, INC.                                    | 3 | \$353,437.81 | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE SECURITY, INC.                                   | 1 | \$122,500.00 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MOUNTAIN STATES MORTGAGE CENTERS INC.                     | 1 | \$111,496.63 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MT. MCKINLEY BANK   | 1 | \$112,800.00 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 4 | \$456,749.56 | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS BANK                                      | 1 | \$115,041.75 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHERN OHIO INVESTMENT COMPANY                          | 1 | \$120,000.00 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWEST FEDERAL CREDIT UNION                            | 1 | \$118,878.63 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                             | 8 | \$932,766.31 | 2.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OREGON FEDERAL CREDIT UNION                               | 1 | \$109,887.81 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ORNL FEDERAL CREDIT UNION                                 | 3 | \$342,734.75 | 0.76% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATELCO CREDIT UNION                                      | 1 | \$119,874.69 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PAVILION MORTGAGE COMPANY                                 | 2 | \$228,883.44 | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PENINSULA MORTGAGE BANKERS CORPORATION                    | 2 | \$234,191.00 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES TRUST   | 1 | \$118,479.50 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |



|              |  |            |                        |             |          |               |    |          |               |    |          |            |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|------------|
|              | TOWER FEDERAL CREDIT UNION                   |            |                        |             |          |               |    |          |               |    |          |            |
|              | U. S. MORTGAGE CORP.                         | 1          | \$123,000.00           | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | UMPQUA BANK MORTGAGE                         | 1          | \$119,075.50           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | UNIONBANK                                    | 1          | \$112,892.75           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | UNITED CALIFORNIA SYSTEMS INTERNATIONAL INC. | 1          | \$121,476.00           | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | UNITED COMMUNITY BANK                        | 1          | \$114,550.56           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | UNITED FINANCIAL MORTGAGE CORP.              | 1          | \$117,776.88           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | VYSTAR CREDIT UNION                          | 1          | \$113,883.75           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | WARREN FEDERAL CREDIT UNION                  | 1          | \$111,386.31           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION      | 3          | \$336,653.63           | 0.75%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | WAYNE BANK                                   | 2          | \$228,935.44           | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | WESCOM CREDIT UNION                          | 1          | \$109,887.81           | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | WESTCONSIN CREDIT UNION                      | 2          | \$225,481.38           | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | WORLD SAVINGS BANK                           | 2          | \$224,778.44           | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | YADKIN VALLEY BANK AND TRUST COMPANY         | 3          | \$368,003.13           | 0.82%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | Unavailable                                  | 63         | \$7,355,855.91         | 16.1%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
| <b>Total</b> |  | <b>386</b> | <b>\$45,104,796.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0</b> |
| 31376KCW4    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC. | 2          | \$259,752.94           | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | ABACUS FEDERAL SAVINGS BANK                  | 1          | \$130,000.00           | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | ADIRONDACK TRUST COMPANY THE                 | 2          | \$264,746.13           | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | ADVANTAGE BANK                               | 2          | \$272,827.88           | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | AF BANK                                      | 1          | \$127,866.31           | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | ALASKA USA FEDERAL CREDIT UNION              | 3          | \$407,125.63           | 0.43%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              |  | 2          | \$267,784.50           | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |

|  |                                       |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|---------------------------------------|----|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | ALPINE BANK OF ILLINOIS               |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | AMARILLO NATIONAL BANK                | 7  | \$966,182.00   | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICA FIRST FEDERAL CREDIT UNION    | 8  | \$1,059,118.50 | 1.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN BANK, N.A.                   | 1  | \$143,849.63   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN HOME MORTGAGE CORPORATION    | 1  | \$131,072.44   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN NATIONAL BANK, TERRELL       | 6  | \$803,247.82   | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN SAVINGS BANK, F.S.B.         | 3  | \$414,586.94   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERITRUST MORTGAGE CORPORATION       | 2  | \$270,009.87   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ANCHORBANK FSB                        | 7  | \$959,231.39   | 1.01% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ANHEUSER-BUSCH EMPLOYEES CREDIT UNION | 1  | \$137,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ASSOCIATED MORTGAGE INC.              | 47 | \$6,341,840.36 | 6.67% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AULDS, HORNE & WHITE INVESTMENT CORP. | 1  | \$139,354.31   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AURORA FINANCIAL GROUP INC.           | 1  | \$135,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCORPSOUTH BANK                     | 2  | \$271,719.31   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK MUTUAL                           | 5  | \$690,744.64   | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF HANOVER AND TRUST COMPANY     | 3  | \$405,523.82   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF HAWAII                        | 4  | \$559,738.87   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF LANCASTER COUNTY NA           | 2  | \$260,240.62   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF LENOX                         | 1  | \$126,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF NEWPORT                       | 3  | \$415,728.57   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF STANLY                        | 4  | \$555,074.57   | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF THE CASCADES                  | 3  | \$403,468.44   | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BARKSDALE FEDERAL CREDIT              | 1  | \$136,856.94   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |





|  |  |   |              |       |   |        |    |   |        |    |   |        |
|--|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
|  | COAST BANK OF FLORIDA  | 1 | \$125,874.38 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA EQUITIES LTD.   | 2 | \$267,250.00 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCE SERVICE CORPORATION                                   | 1 | \$149,000.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCIAL BANK OF TEXAS, N.A.                                 | 1 | \$144,249.19 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANK & TRUST CO.                                     | 1 | \$144,717.38 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY CREDIT UNION   | 1 | \$139,000.00 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY FEDERAL SAVINGS AND LOAN ASSOCIATION OF LITTLE FALLS | 1 | \$139,860.63 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY SECURITY BANK  | 1 | \$131,965.31 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY STATE BANK   | 1 | \$131,908.00 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CORNBELT BANK  | 1 | \$129,468.88 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CORTRUST BANK  | 2 | \$276,145.00 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE CO.                                      | 2 | \$271,152.94 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.                           | 3 | \$423,062.82 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION ONE (DBA ONES MORTGAGE)                           | 1 | \$135,087.06 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CROWN BANK, N.A.   | 1 | \$147,200.00 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CUNA CREDIT UNION  | 1 | \$128,100.00 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DEERE HARVESTER CREDIT UNION                                   | 1 | \$128,000.00 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION                            | 3 | \$414,683.20 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DFCU FINANCIAL   | 1 | \$131,369.06 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DIME SAVINGS BANK OF NORWICH                                   | 1 | \$143,000.00 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY                                 | 2 | \$266,200.00 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EASTERN BANK   | 2 | \$262,200.00 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ENT FEDERAL CREDIT UNION                                       | 1 | \$127,108.06 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1 | \$125,800.00 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|---------------------------------------|---|--------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | EQUITY FINANCIAL GROUP                |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | ESB MORTGAGE COMPANY                  | 1 | \$126,141.75 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EVANS NATIONAL BANK                   | 1 | \$135,000.00 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EXTRACO MORTGAGE                      | 2 | \$264,311.13 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FAIRWINDS CREDIT UNION                | 1 | \$124,872.50 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FAMILY TRUST FEDERAL CREDIT UNION     | 1 | \$129,000.00 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS AND MERCHANTS TRUST COMPANY   | 1 | \$149,747.13 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY CREDIT UNION          | 1 | \$129,870.56 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL CAPITAL BANK            | 4 | \$555,891.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FINANCIAL BANK                  | 1 | \$129,870.56 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN BANK                   | 2 | \$288,666.19 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION   | 3 | \$409,276.32 | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                 | 4 | \$537,884.81 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION      | 4 | \$549,412.81 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.        | 1 | \$132,000.00 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE CORPORATION            | 2 | \$266,882.38 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK & TRUST           | 2 | \$283,450.06 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA            | 2 | \$263,000.00 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY | 1 | \$128,800.00 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK IN CANNON FALLS   | 1 | \$132,364.88 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK IN                | 2 | \$267,475.94 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | MANITOWOC                                    |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | FIRST NATIONAL BANK OF ALTAVISTA             | 1  | \$142,058.44   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF BAR HARBOR            | 1  | \$125,032.50   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF DEERWOOD              | 2  | \$269,710.56   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON                | 2  | \$264,732.31   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA                 | 6  | \$838,692.50   | 0.88% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO              | 1  | \$139,860.63   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                             | 22 | \$3,055,357.65 | 3.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST STATE BANK MORTGAGE COMPANY, LLC       | 2  | \$266,900.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FORUM MORTGAGE                               | 1  | \$138,040.69   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREEDOM MORTGAGE CORP.                       | 2  | \$284,760.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                                 | 24 | \$3,305,657.72 | 3.48% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK                                  | 2  | \$254,746.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION                 | 1  | \$131,069.38   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 1  | \$148,430.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GRANITE BANK                                 | 1  | \$131,868.56   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREATER NEVADA MORTGAGE SERVICES             | 1  | \$144,500.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENPOINT MORTGAGE FUNDING, INC.            | 1  | \$149,560.38   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GTE FEDERAL CREDIT UNION                     | 3  | \$412,988.25   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARDIAN MORTGAGE COMPANY INC.               | 2  | \$284,605.87   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANNIBAL NATIONAL BANK                       | 1  | \$144,859.06   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARRY MORTGAGE COMPANY                       | 3  | \$420,024.81   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HAYHURST MORTGAGE, INC.                      | 1  | \$132,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
|  | HIWAY FEDERAL CREDIT UNION                   | 1  | \$128,971.44   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK                    | 4  | \$542,572.33   | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FINANCING CENTER INC.                   | 8  | \$1,076,674.31 | 1.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEFEDERAL BANK                             | 5  | \$690,744.63   | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HSBC MORTGAGE CORPORATION (USA)              | 1  | \$140,796.50   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IBM SOUTHEAST EMPLOYEES FEDERAL CREDIT UNION | 1  | \$129,739.88   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ILLINOIS NATIONAL BANK                       | 2  | \$268,120.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDEPENDENT BANK CORPORATION                 | 4  | \$549,031.07   | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE               | 1  | \$130,200.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IOWA BANKERS MORTGAGE CORPORATION            | 1  | \$127,200.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY           | 7  | \$972,605.76   | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                       | 2  | \$258,246.44   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY                  | 9  | \$1,219,664.13 | 1.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JUSTICE FEDERAL CREDIT UNION                 | 1  | \$147,802.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LA GRANGE STATE BANK                         | 2  | \$261,936.13   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST                     | 1  | \$140,000.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE MORTGAGE COMPANY INC.                   | 2  | \$260,874.56   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LANDMARK CREDIT UNION                        | 11 | \$1,508,765.51 | 1.59% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIBERTY SAVINGS BANK, FSB                    | 2  | \$267,526.94   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MACON SAVINGS BANK                           | 4  | \$553,480.51   | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES                | 2  | \$254,303.44   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |    |                |       |   |        |    |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
| MARQUETTE BANK                          | 3  | \$393,175.56   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MCCAUGHAN MORTGAGE COMPANY INC.         | 2  | \$270,224.13   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MECHANICS SAVINGS BANK                  | 2  | \$290,480.63   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MEMBER FIRST MORTGAGE, LLC              | 1  | \$126,271.13   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCANTILE NATIONAL BANK OF INDIANA     | 1  | \$135,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCANTILE TRUST & SAVINGS BANK         | 1  | \$127,400.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION    | 10 | \$1,395,297.83 | 1.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERIWEST MORTGAGE CORPORATION           | 1  | \$143,060.81   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRILL MERCHANTS BANK                  | 1  | \$132,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| METROBANK                               | 1  | \$125,375.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK        | 6  | \$827,020.26   | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-HUDSON VALLEY FEDERAL CREDIT UNION  | 2  | \$269,824.50   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MISSOULA FEDERAL CREDIT UNION           | 2  | \$270,727.07   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MITCHELL MORTGAGE COMPANY L.L.C.        | 3  | \$405,315.51   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MONSON SAVINGS BANK                     | 3  | \$395,868.19   | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AMERICA, INC.                  | 6  | \$830,599.88   | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE CENTER, LLC                    | 2  | \$266,770.63   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MOUNTAIN STATES MORTGAGE CENTERS INC.   | 1  | \$147,004.94   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MT. MCKINLEY BANK                       | 1  | \$128,700.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE ADVANTAGE MORTGAGE COMPANY - | 8  | \$1,105,358.81 | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |



|   |    |                |       |        |    |        |    |        |
|---|----|----------------|-------|--------|----|--------|----|--------|
| RAYTHEON<br>EMPLOYEES<br>FEDERAL CREDIT<br>UNION  | 1  | \$134,862.31   | 0.14% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| REDWOOD CREDIT<br>UNION                           | 1  | \$128,871.56   | 0.14% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| ROCKLAND TRUST<br>COMPANY                         | 2  | \$269,823.06   | 0.28% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| ROCKY MOUNTAIN<br>MORTGAGE<br>COMPANY             | 1  | \$126,324.06   | 0.13% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| ROXBORO SAVINGS<br>BANK SSB                       | 1  | \$129,740.50   | 0.14% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| SACRAMENTO<br>CREDIT UNION                        | 1  | \$147,789.38   | 0.16% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| SAFeway ROCKY<br>MOUNTAIN FEDERAL<br>CREDIT UNION | 1  | \$137,000.00   | 0.14% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| SAWYER SAVINGS<br>BANK                            | 5  | \$678,736.63   | 0.71% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| SEATTLE SAVINGS<br>BANK                           | 1  | \$148,455.00   | 0.16% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| SECURITY<br>MORTGAGE<br>CORPORATION               | 3  | \$384,588.44   | 0.4%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| SKY FINANCIAL<br>GROUP                            | 10 | \$1,341,348.70 | 1.41% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| SOUND COMMUNITY<br>BANK                           | 1  | \$148,000.00   | 0.16% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| SPACE COAST<br>CREDIT UNION                       | 1  | \$134,805.00   | 0.14% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| ST. FRANCIS BANK<br>FSB                           | 1  | \$136,155.94   | 0.14% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| ST. PAUL POSTAL<br>EMPLOYEES CREDIT<br>UNION      | 5  | \$688,596.45   | 0.72% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| STANDARD<br>MORTGAGE<br>CORPORATION               | 2  | \$267,337.13   | 0.28% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| STAR FINANCIAL<br>GROUP, INC.                     | 5  | \$658,828.19   | 0.69% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| STATE BANK OF THE<br>LAKES                        | 1  | \$142,061.75   | 0.15% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| STATE EMPLOYEES<br>CREDIT UNION                   | 1  | \$142,178.94   | 0.15% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| STERLING SAVINGS<br>BANK                          | 5  | \$683,939.63   | 0.72% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|   | 1  | \$146,000.00   | 0.15% | \$0.00 | NA | \$0.00 | NA | \$0.00 |

|  |   |   |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|---|---|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | STILLWATER<br>NATIONAL BANK &<br>TRUST COMPANY                    |   |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | SUBURBAN<br>MORTGAGE<br>COMPANY OF NEW<br>MEXICO                  | 1 | \$130,500.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUFFOLK COUNTY<br>NATIONAL BANK                                   | 1 | \$130,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNCOAST SCHOOLS<br>FEDERAL CREDIT<br>UNION                       | 2 | \$269,634.44   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNSHINE<br>MORTGAGE<br>CORPORATION                               | 1 | \$141,300.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SWAIN MORTGAGE<br>COMPANY   | 1 | \$124,869.44   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYRACUSE<br>SECURITIES INC.                                       | 1 | \$132,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEACHERS FEDERAL<br>CREDIT UNION                                  | 1 | \$132,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE COMMUNITY<br>BANK, A<br>MASSACHUSETTS<br>CO-OPERATIVE<br>BANK | 1 | \$133,367.06   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE FIRST<br>NATIONAL BANK  | 1 | \$131,865.38   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HONOR STATE<br>BANK   | 1 | \$147,800.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE TRADERS<br>NATIONAL BANK                                      | 1 | \$141,379.06   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIB-THE<br>INDEPENDENT<br>BANKERSBANK                             | 3 | \$419,236.94   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWER FEDERAL<br>CREDIT UNION                                     | 8 | \$1,097,565.70 | 1.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOYOTA FEDERAL<br>CREDIT UNION                                    | 1 | \$132,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRAVERSE<br>MORTGAGE<br>CORPORATION                               | 2 | \$255,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRAVIS CREDIT<br>UNION  | 1 | \$137,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION FEDERAL<br>SAVINGS BANK                                     | 4 | \$542,698.00   | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK   | 3 | \$406,863.88   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED COMMUNITY  | 6 | \$829,634.88   | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |



| BANK                                    |   |              |       |   |        |    |   |        |    |   |        |
|---|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
| UNITED FINANCIAL MORTGAGE CORP.         | 1 | \$149,443.75 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED MORTGAGE COMPANY                 | 1 | \$134,750.00 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| USA MONEY CENTER INC.                   | 1 | \$130,376.13 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| VALLEY BANK & TRUST                     | 2 | \$275,366.19 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| VERMONT STATE EMPLOYEES CREDIT UNION    | 1 | \$125,874.56 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| VILLAGE MORTGAGE COMPANY                | 1 | \$143,000.00 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| VYSTAR CREDIT UNION                     | 1 | \$143,853.13 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WAKEFIELD CO-OPERATIVE BANK             | 1 | \$141,022.06 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WASHINGTON CAPITAL MORTGAGE GROUP       | 1 | \$133,000.00 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WASHINGTON STATE EMPLOYEES CREDIT UNION | 2 | \$278,071.69 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WAUKESHA STATE BANK                     | 2 | \$285,856.19 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WAYNE BANK                              | 1 | \$127,014.13 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WEOKIE CREDIT UNION                     | 1 | \$127,869.50 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WESCOM CREDIT UNION                     | 1 | \$129,864.25 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WESTCONSIN CREDIT UNION                 | 2 | \$273,465.38 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WILLIAMSVILLE STATE BANK AND TRUST      | 2 | \$258,467.81 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WORKERS CREDIT UNION                    | 2 | \$259,734.56 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WORLD SAVINGS BANK                      | 2 | \$287,859.94 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WORTHINGTON MORTGAGE GROUP INC.         | 1 | \$131,865.38 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| WRIGHT-PATT CREDIT UNION, INC.          | 4 | \$564,395.13 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| YADKIN VALLEY BANK AND TRUST            | 1 | \$130,267.00 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              | COMPANY                                      |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | Unavailable                                  | 86         | \$11,635,423.08        | 12.24%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>699</b> | <b>\$95,085,658.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KCX2    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC. | 6          | \$1,614,325.63         | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABACUS FEDERAL SAVINGS BANK                  | 2          | \$669,673.69           | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABBEVILLE BUILDING AND LOAN ASSOCIATION      | 2          | \$329,971.75           | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ACACIA FEDERAL SAVINGS BANK                  | 2          | \$523,859.63           | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ACCESS MORTGAGE CORPORATION                  | 1          | \$333,375.63           | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADDISON AVENUE FEDERAL CREDIT UNION          | 1          | \$162,000.00           | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                               | 6          | \$951,077.57           | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION              | 4          | \$773,777.94           | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                      | 11         | \$2,294,572.96         | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                       | 6          | \$1,336,170.14         | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION           | 4          | \$713,085.94           | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA                | 2          | \$406,726.13           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION           | 9          | \$2,104,638.07         | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL              | 4          | \$936,262.07           | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, WICHITA FALLS        | 1          | \$152,000.00           | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN SAVINGS BANK OF NJ                  | 1          | \$289,704.31           | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN SAVINGS BANK, F.S.B.                | 8          | \$2,149,159.95         | 0.52%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERIHOM MORTGAGE CORPORATION                | 1          | \$157,700.00           | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |                                       |    |                 |       |   |        |    |   |        |    |   |        |
|--|---------------------------------------|----|-----------------|-------|---|--------|----|---|--------|----|---|--------|
|  | AMERITRUST MORTGAGE CORPORATION       | 6  | \$1,163,940.69  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ANCHORBANK FSB                        | 12 | \$2,640,837.46  | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ASSOCIATED MORTGAGE INC.              | 74 | \$15,775,275.82 | 3.81% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AUBURNBANK                            | 5  | \$988,393.57    | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AULDS, HORNE & WHITE INVESTMENT CORP. | 2  | \$490,710.25    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AURORA FINANCIAL GROUP INC.           | 8  | \$1,679,948.82  | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCORPSOUTH BANK                     | 11 | \$2,726,264.26  | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK CALUMET, N.A.                    | 1  | \$280,800.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK CENTER FIRST                     | 2  | \$484,601.37    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK MUTUAL                           | 8  | \$1,884,768.38  | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF HAWAII                        | 10 | \$2,582,061.81  | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF NEWPORT                       | 4  | \$728,430.25    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF STANLY                        | 8  | \$1,581,776.44  | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF THE CASCADES                  | 5  | \$871,117.32    | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK-FUND STAFF FEDERAL CREDIT UNION  | 1  | \$209,785.88    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANKUNITED, FEDERAL SAVINGS BANK      | 1  | \$210,217.63    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BAXTER CREDIT UNION                   | 1  | \$294,400.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BENEFICIAL MUTUAL SAVINGS BANK        | 2  | \$390,318.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BENJAMIN FRANKLIN SAVINGS BANK        | 1  | \$192,000.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BETHPAGE FEDERAL CREDIT UNION         | 12 | \$2,719,381.81  | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLUE BALL NATIONAL BANK               | 5  | \$1,125,307.32  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOEING EMPLOYEES CREDIT UNION         | 14 | \$2,825,683.57  | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOSTON FEDERAL SAVINGS BANK           | 1  | \$284,723.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOTTOMLINE MORTGAGE, INC.             | 2  | \$477,820.00    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |                                       | 2  | \$375,516.69    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                   |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|-----------------------------------|----|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | BRIDGEWATER CREDIT UNION          |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | BRIDGEWATER SAVINGS BANK          | 1  | \$333,326.19   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE       | 20 | \$4,899,182.57 | 1.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUSEY BANK                        | 4  | \$796,922.25   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUTTE COMMUNITY BANK              | 3  | \$823,198.95   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPE COD FIVE CENTS SAVINGS BANK  | 13 | \$3,015,101.52 | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER, L.L.C.            | 10 | \$2,284,631.07 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL PACIFIC MORTGAGE COMPANY  | 1  | \$228,372.38   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CARVER FEDERAL SAVINGS BANK       | 1  | \$208,796.81   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CBC FEDERAL CREDIT UNION          | 1  | \$322,371.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL BANK OF PROVO             | 1  | \$167,828.69   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY          | 22 | \$4,466,532.88 | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL ONE FEDERAL CREDIT UNION  | 1  | \$291,722.94   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL PACIFIC BANK              | 1  | \$192,312.88   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL STATE BANK                | 1  | \$225,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CFCU COMMUNITY CREDIT UNION       | 1  | \$175,500.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHELSEA GROTON SAVINGS BANK       | 1  | \$189,819.69   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITADEL FEDERAL CREDIT UNION      | 1  | \$167,519.25   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIMORTGAGE, INC.                | 7  | \$1,288,758.02 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS BANK                     | 2  | \$342,653.94   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS BANK OF CAMPBELL COUNTY  | 2  | \$453,558.69   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE | 9  | \$1,798,921.44 | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS UNION SAVINGS BANK       | 1  | \$322,370.94   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |   |                |       |   |        |    |   |        |    |   |     |
|--|---------------------------------------|---|----------------|-------|---|--------|----|---|--------|----|---|-----|
|  | CITY LINE MORTGAGE CORPORATION        | 1 | \$280,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CITY NATIONAL BANK OF SULPHUR SPRINGS | 1 | \$187,808.31   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CITYWIDE BANK                         | 3 | \$746,673.56   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CITYWIDE MORTGAGE COMPANY             | 1 | \$174,833.94   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COAST BANK OF FLORIDA                 | 6 | \$1,290,546.50 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COLONIAL SAVINGS FA                   | 4 | \$688,535.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COLUMBIA CREDIT UNION                 | 1 | \$160,831.88   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COLUMBIA EQUITIES LTD.                | 7 | \$1,879,944.19 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMERCIAL BANK OF TEXAS, N.A.        | 1 | \$169,830.75   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMERCIAL STATE BANK                 | 2 | \$613,019.69   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMUNITY CREDIT UNION                | 2 | \$353,985.56   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMUNITY MORTGAGE FUNDING, LLC       | 2 | \$518,666.94   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMUNITY SAVINGS BANK                | 1 | \$190,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COMMUNITY STATE BANK                  | 1 | \$179,337.25   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CREDIT UNION MORTGAGE CO.             | 3 | \$583,685.63   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.  | 7 | \$1,427,557.31 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CREDIT UNION ONE (DBA ONES MORTGAGE)  | 1 | \$258,142.75   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CROWN BANK, N.A.                      | 4 | \$1,033,438.63 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CUNA CREDIT UNION                     | 1 | \$170,825.63   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | DENVER PUBLIC SCHOOLS CREDIT UNION    | 1 | \$203,796.88   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION   | 2 | \$311,413.38   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | DFCU FINANCIAL                        | 3 | \$609,592.75   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |

|   |   |                |       |   |        |    |   |        |    |   |        |
|---|---|----------------|-------|---|--------|----|---|--------|----|---|--------|
| DRAPER AND KRAMER MORTGAGE CORP.          | 4 | \$776,906.63   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| DUBUQUE BANK AND TRUST COMPANY            | 5 | \$988,861.44   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| DURANT BANK AND TRUST COMPANY             | 1 | \$231,764.19   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| EAST WEST BANK                            | 5 | \$972,685.06   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| EMIGRANT MORTGAGE COMPANY, INC.           | 1 | \$240,000.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| ENTERPRISE BANK AND TRUST COMPANY         | 1 | \$199,784.88   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| ESB MORTGAGE COMPANY                      | 1 | \$169,830.75   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| EVANS NATIONAL BANK                       | 1 | \$170,821.38   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXTRACO MORTGAGE                          | 5 | \$1,025,382.19 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| F & A FEDERAL CREDIT UNION                | 4 | \$671,619.75   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FAA EMPLOYEES CREDIT UNION                | 1 | \$156,244.25   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FAIRWINDS CREDIT UNION                    | 1 | \$188,870.63   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FAMILY TRUST FEDERAL CREDIT UNION         | 1 | \$175,000.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FAR EAST NATIONAL BANK                    | 2 | \$634,375.63   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS AND MERCHANTS TRUST COMPANY       | 1 | \$154,845.69   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS STATE BANK OF WEST SALEM          | 1 | \$172,619.44   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN INTERNATIONAL BANK         | 2 | \$628,000.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC | 3 | \$575,400.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK NA                    | 1 | \$156,300.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST EASTERN MORTGAGE                    | 2 | \$411,005.06   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |    |                |       |        |    |        |    |        |        |
|--|---------------------------------------|----|----------------|-------|--------|----|--------|----|--------|--------|
|  | CORPORATION                           |    |                |       |        |    |        |    |        |        |
|  | FIRST FEDERAL CAPITAL BANK            | 14 | \$3,025,647.01 | 0.73% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST FEDERAL SAVINGS BANK OF AMERICA | 1  | \$151,489.38   | 0.04% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST FINANCIAL BANK                  | 6  | \$1,246,029.76 | 0.3%  | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST FUTURE CREDIT UNION             | 1  | \$209,785.88   | 0.05% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST HAWAIIAN BANK                   | 10 | \$2,644,196.77 | 0.64% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION   | 6  | \$1,212,553.07 | 0.29% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST INTERSTATE BANK                 | 18 | \$3,571,188.15 | 0.86% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION      | 11 | \$2,050,052.70 | 0.49% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.        | 2  | \$356,448.57   | 0.09% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST MORTGAGE CORPORATION            | 4  | \$723,788.82   | 0.17% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST NATIONAL BANK & TRUST           | 1  | \$193,502.50   | 0.05% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA            | 10 | \$2,460,564.95 | 0.59% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST NATIONAL BANK IN CANNON FALLS   | 2  | \$407,577.82   | 0.1%  | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST NATIONAL BANK IN MANITOWOC      | 4  | \$1,021,778.81 | 0.25% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST NATIONAL BANK OF ALTAVISTA      | 1  | \$215,900.00   | 0.05% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST NATIONAL BANK OF BAR HARBOR     | 2  | \$463,932.69   | 0.11% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST NATIONAL BANK OF CARMI          | 1  | \$205,000.00   | 0.05% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST NATIONAL BANK OF DEERWOOD       | 3  | \$595,749.00   | 0.14% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST NATIONAL BANK OF HARTFORD       | 1  | \$299,694.13   | 0.07% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON         | 7  | \$1,511,863.50 | 0.36% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |

|  |  |     |                 |       |   |        |    |   |        |    |   |     |
|--|--|-----|-----------------|-------|---|--------|----|---|--------|----|---|-----|
|  | FIRST NATIONAL BANK OF OMAHA           | 21  | \$4,190,853.03  | 1.01% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST NATIONAL BANK OF QUITMAN         | 1   | \$182,822.13    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST NATIONAL BANK OF SUFFIELD THE    | 1   | \$154,246.25    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST NATIONAL BANK OF WATERLOO        | 1   | \$309,561.50    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST PLACE BANK                       | 58  | \$12,137,902.16 | 2.93% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST REPUBLIC SAVINGS BANK            | 1   | \$333,700.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST SOUTHERN NATIONAL BANK           | 2   | \$344,300.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST STATE BANK MORTGAGE COMPANY, LLC | 1   | \$332,000.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST UNITED BANK                      | 1   | \$159,840.69    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST WEST MORTGAGE BANKERS LTD.       | 1   | \$269,731.19    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FORUM MORTGAGE                         | 1   | \$181,809.94    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FREEDOM MORTGAGE CORP.                 | 1   | \$171,832.81    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FREMONT BANK                           | 128 | \$29,878,809.25 | 7.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FULTON BANK                            | 8   | \$1,902,595.26  | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | GARDINER SAVINGS INSTITUTION FSB       | 2   | \$431,312.88    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | GATEWAY BANK, F.S.B.                   | 2   | \$533,902.88    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | GATEWAY BUSINESS BANK                  | 11  | \$2,319,164.70  | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | GATEWAY MORTGAGE CORPORATION           | 1   | \$214,110.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | GRANITE BANK                           | 5   | \$1,208,585.44  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | GREATER NEVADA MORTGAGE SERVICES       | 2   | \$461,690.50    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | GREENPOINT MORTGAGE FUNDING, INC.      | 5   | \$1,334,490.08  | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | GTE FEDERAL CREDIT UNION               | 7   | \$1,215,274.76  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | GUARDIAN MORTGAGE COMPANY INC.         | 5   | \$1,212,792.50  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  |  | 1   | \$249,738.94    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |



|  |                                 |    |                |       |        |    |        |    |        |        |
|--|---------------------------------|----|----------------|-------|--------|----|--------|----|--------|--------|
|  | HANCOCK MORTGAGE COMPANY        |    |                |       |        |    |        |    |        |        |
|  | HANNIBAL NATIONAL BANK          | 1  | \$161,000.00   | 0.04% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK     | 11 | \$2,460,288.33 | 0.59% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HARRY MORTGAGE COMPANY          | 2  | \$488,500.00   | 0.12% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HARTFORD FUNDING LTD.           | 1  | \$207,900.00   | 0.05% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HAWAII HOME LOANS, INC.         | 1  | \$260,983.63   | 0.06% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HAWAII NATIONAL BANK            | 2  | \$429,565.88   | 0.1%  | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HAYHURST MORTGAGE, INC.         | 3  | \$675,042.25   | 0.16% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HEARTLAND CREDIT UNION          | 1  | \$215,774.44   | 0.05% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HERITAGE COMMUNITY BANK         | 2  | \$360,640.57   | 0.09% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HILLTOP NATIONAL BANK           | 1  | \$199,791.13   | 0.05% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HINSDALE BANK & TRUST           | 1  | \$204,000.00   | 0.05% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HIWAY FEDERAL CREDIT UNION      | 4  | \$996,802.19   | 0.24% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HOME BANK                       | 1  | \$186,027.25   | 0.04% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK       | 3  | \$579,821.69   | 0.14% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HOME FINANCING CENTER INC.      | 16 | \$3,377,786.92 | 0.81% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HOME STATE BANK                 | 3  | \$639,626.63   | 0.15% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HOMEFEDERAL BANK                | 9  | \$1,975,872.94 | 0.48% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HOMETOWN BANK                   | 1  | \$250,270.56   | 0.06% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | HSBC MORTGAGE CORPORATION (USA) | 37 | \$8,672,123.74 | 2.09% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | ILLINOIS NATIONAL BANK          | 2  | \$400,800.00   | 0.1%  | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | INDEPENDENT BANK CORPORATION    | 6  | \$1,108,935.89 | 0.27% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | INTEGRITY HOME FUNDING, LLC     | 2  | \$491,526.75   | 0.12% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE  | 1  | \$280,000.00   | 0.07% | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |
|  |                                 | 2  | \$415,808.31   | 0.1%  | \$0.00 | NA | \$0.00 | NA | \$0.00 | \$0.00 |



|                                      |    |                |       |   |        |    |   |        |    |   |        |
|--------------------------------------|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
| LIMA SUPERIOR FEDERAL CREDIT UNION   | 6  | \$1,096,465.64 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LORIMAC CORPORATION                  | 1  | \$160,000.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ALAMOS NATIONAL BANK             | 36 | \$8,864,256.96 | 2.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ANGELES POLICE CREDIT UNION      | 2  | \$353,041.13   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LYONS MORTGAGE SERVICES, INC.        | 1  | \$319,200.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MACHIAS SAVINGS BANK                 | 3  | \$629,681.19   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MACON SAVINGS BANK                   | 1  | \$180,000.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARBLEHEAD SAVINGS BANK              | 20 | \$4,682,969.61 | 1.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARINE BANK MORTGAGE SERVICES        | 4  | \$715,037.94   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARQUETTE BANK                       | 3  | \$733,200.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAYFLOWER COOPERATIVE BANK           | 2  | \$402,441.50   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAZUMA CREDIT UNION                  | 1  | \$169,989.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MCCAUGHAN MORTGAGE COMPANY INC.      | 1  | \$200,250.44   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MCCLAIN BANK, N.A.                   | 1  | \$157,239.50   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MCHENRY SAVINGS BANK                 | 1  | \$154,849.31   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MECHANICS SAVINGS BANK               | 2  | \$335,577.25   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MEDFORD CO-OPERATIVE BANK            | 2  | \$465,298.56   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCANTILE NATIONAL BANK OF INDIANA  | 1  | \$248,300.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION | 26 | \$5,153,860.91 | 1.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERIWEST MORTGAGE CORPORATION        | 6  | \$1,450,016.00 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRILL MERCHANTS BANK               | 3  | \$569,854.81   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |    |                 |       |   |        |    |   |        |    |   |        |
|--|----|-----------------|-------|---|--------|----|---|--------|----|---|--------|
| MERRIMACK COUNTY SAVINGS BANK          | 3  | \$624,274.32    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRIMACK VALLEY FEDERAL CREDIT UNION  | 8  | \$1,735,958.89  | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| METROBANK                              | 1  | \$174,825.75    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIAMI COUNTY NATIONAL BANK             | 1  | \$244,000.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK       | 52 | \$11,504,608.85 | 2.78% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID MINNESOTA FEDERAL CREDIT UNION     | 2  | \$337,338.19    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ATLANTIC FEDERAL CREDIT UNION      | 1  | \$240,000.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-HUDSON VALLEY FEDERAL CREDIT UNION | 6  | \$1,371,399.07  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ISLAND MORTGAGE CORP.              | 3  | \$638,097.88    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-STATE BANK                         | 9  | \$2,128,065.39  | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST COMMUNITY BANK                 | 1  | \$427,150.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MILFORD BANK, THE                      | 3  | \$619,598.25    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MINOTOLA NATIONAL BANK                 | 1  | \$170,833.75    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MITCHELL MORTGAGE COMPANY L.L.C.       | 2  | \$372,100.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIZZOU CREDIT UNION                    | 2  | \$340,000.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MONSON SAVINGS BANK                    | 3  | \$625,198.94    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AMERICA, INC.                 | 21 | \$4,643,117.52  | 1.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE CLEARING CORPORATION          | 1  | \$179,825.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE SECURITY, INC.                | 1  | \$151,780.63    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MOUNTAIN STATES MORTGAGE CENTERS INC.  | 1  | \$221,709.06    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MT. MCKINLEY BANK                      | 2  | \$356,839.88    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
|  | MURRAY FINANCIAL ASSOCIATES INC.                          | 1  | \$294,106.88   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NASSAU EDUCATORS FEDERAL CREDIT UNION                     | 1  | \$298,695.13   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 21 | \$4,150,187.95 | 1%    | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW SOUTH FEDERAL SAVINGS BANK                            | 1  | \$189,819.69   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWFIELD NATIONAL BANK                                    | 1  | \$214,785.94   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS BANK                                      | 4  | \$1,085,544.38 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEXSTAR FINANCIAL CORPORATION                             | 1  | \$189,602.25   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH FORK BANK   | 1  | \$174,825.75   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH SHORE BANK, A CO-OPERATIVE BANK                     | 1  | \$261,000.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHERN OHIO INVESTMENT COMPANY                          | 1  | \$166,000.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHMARK BANK  | 2  | \$464,743.75   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWEST FEDERAL CREDIT UNION                            | 44 | \$8,919,619.04 | 2.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                             | 13 | \$2,386,077.01 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NPB MORTGAGE LLC  | 1  | \$196,150.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NWA FEDERAL CREDIT UNION                                  | 1  | \$267,120.81   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OAK BANK  | 2  | \$570,363.06   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OAK TRUST AND SAVINGS BANK                                | 1  | \$261,351.75   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD FORT BANKING COMPANY                                  | 2  | \$359,828.75   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PACIFIC NW FEDERAL CREDIT UNION                           | 1  | \$204,291.50   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATELCO CREDIT UNION                                      | 8  | \$1,725,248.51 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |                |       |   |        |    |   |        |    |   |        |
|--|---|---|----------------|-------|---|--------|----|---|--------|----|---|--------|
|  | PAVILION MORTGAGE COMPANY               | 5 | \$1,002,850.00 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PENINSULA MORTGAGE BANKERS CORPORATION  | 4 | \$1,006,022.00 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK, NATIONAL ASSOCIATION      | 3 | \$600,416.25   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES NATIONAL BANK OF PARIS          | 1 | \$194,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES TRUST AND SAVINGS BANK          | 1 | \$204,419.75   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES TRUST COMPANY OF ST. ALBANS     | 1 | \$246,000.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE SERVICES CORPORATION       | 1 | \$172,480.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POLICE AND FIRE FEDERAL CREDIT UNION    | 5 | \$1,027,801.38 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEBANK                               | 1 | \$168,000.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEWEST MORTGAGE CORPORATION          | 3 | \$659,746.13   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | QUAKER CITY BANK                        | 1 | \$278,722.25   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RAYTHEON EMPLOYEES FEDERAL CREDIT UNION | 1 | \$174,642.25   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REDWOOD CREDIT UNION                    | 3 | \$624,343.38   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND TRUST COMPANY                  | 5 | \$1,145,614.50 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKY MOUNTAIN MORTGAGE COMPANY         | 1 | \$161,281.38   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | S&T BANK                                | 2 | \$426,006.13   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SABINE STATE BANK AND TRUST COMPANY     | 1 | \$174,825.75   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SACRAMENTO CREDIT UNION                 | 5 | \$954,289.38   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAFE CREDIT UNION                       | 2 | \$386,628.07   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAWYER SAVINGS BANK                     | 5 | \$1,056,904.44 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
|  | SBC MORTGAGE, LLC                         | 2  | \$522,386.31   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                      | 18 | \$3,812,639.26 | 0.92% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION             | 4  | \$814,600.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL GROUP                       | 26 | \$5,521,131.03 | 1.33% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOLIDARITY COMMUNITY FEDERAL CREDIT UNION | 1  | \$292,100.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOLVAY BANK                               | 2  | \$332,444.81   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOUND COMMUNITY BANK                      | 1  | \$319,707.88   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPACE COAST CREDIT UNION                  | 10 | \$2,057,456.08 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPRATT SAVINGS AND LOAN ASSOCIATION       | 2  | \$507,370.94   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. FRANCIS BANK FSB                      | 2  | \$407,435.13   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. JAMES MORTGAGE CORPORATION            | 5  | \$1,109,946.13 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. PAUL POSTAL EMPLOYEES CREDIT UNION    | 10 | \$2,039,847.40 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY           | 4  | \$835,227.26   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION             | 5  | \$1,169,106.94 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANFORD FEDERAL CREDIT UNION             | 3  | \$638,100.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STAR FINANCIAL GROUP, INC.                | 8  | \$1,543,870.57 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF LINCOLN                     | 2  | \$364,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF NEW PRAGUE                  | 1  | \$333,359.75   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF SOUTHERN UTAH               | 3  | \$620,965.81   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF THE LAKES                   | 4  | \$789,049.38   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE EMPLOYEES CREDIT UNION              | 3  | \$536,774.69   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |                |       |   |        |    |   |        |    |   |     |
|--|---|---|----------------|-------|---|--------|----|---|--------|----|---|-----|
|  | STERLING SAVINGS BANK                                 | 4 | \$754,495.13   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY              | 1 | \$171,824.63   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO               | 1 | \$154,703.06   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SUFFOLK COUNTY NATIONAL BANK                          | 2 | \$412,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SUNCOAST SCHOOLS FEDERAL CREDIT UNION                 | 8 | \$1,471,851.21 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SWAIN MORTGAGE COMPANY                                | 2 | \$398,302.38   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SYRACUSE SECURITIES INC.                              | 1 | \$199,800.88   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TEACHERS FEDERAL CREDIT UNION                         | 3 | \$825,750.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TEXAS BANK  | 1 | \$296,718.19   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | THE COMMUNITY BANK, A MASSACHUSETTS CO-OPERATIVE BANK | 1 | \$180,000.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | THE FIRST NATIONAL BANK                               | 1 | \$162,342.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | THE HONOR STATE BANK                                  | 1 | \$333,700.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | THE NATIONAL BANK OF INDIANAPOLIS                     | 1 | \$322,386.31   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | THE RAHWAY SAVINGS INSTITUTION                        | 1 | \$188,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | THE SUTTON STATE BANK                                 | 1 | \$156,400.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TIB-THE INDEPENDENT BANKERSBANK                       | 1 | \$267,745.69   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TIERONE BANK  | 1 | \$196,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TINKER FEDERAL CREDIT UNION                           | 1 | \$166,088.38   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TOWER FEDERAL CREDIT UNION                            | 9 | \$1,877,849.95 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TOWN AND COUNTRY BANC                                 | 4 | \$817,336.81   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |



|  |  |   |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|--|---|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | MORTGAGE SERVICES                            |   |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | TOYOTA FEDERAL CREDIT UNION                  | 1 | \$333,700.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRANE FEDERAL CREDIT UNION                   | 3 | \$509,700.06   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRAVERSE MORTGAGE CORPORATION                | 3 | \$543,869.44   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRAVIS CREDIT UNION                          | 3 | \$641,555.63   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U OF C FEDERAL CREDIT UNION                  | 4 | \$932,874.57   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE CORP.                         | 2 | \$470,350.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UMPQUA BANK MORTGAGE                         | 1 | \$204,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION CENTER NATIONAL BANK                   | 1 | \$200,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION FEDERAL SAVINGS BANK                   | 4 | \$657,852.88   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK                                    | 2 | \$320,731.50   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK OF UNION                         | 2 | \$450,400.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK, N.A.                            | 1 | \$241,500.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED CALIFORNIA SYSTEMS INTERNATIONAL INC. | 2 | \$324,677.32   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED COMMUNITY BANK                        | 3 | \$497,412.88   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED FINANCIAL MORTGAGE CORP.              | 7 | \$1,651,066.38 | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED MEMBERS MORTGAGE, LLC                 | 1 | \$164,827.69   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED MORTGAGE COMPANY                      | 3 | \$522,900.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY BANK & TRUST                          | 1 | \$210,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY MORTGAGE COMPANY INC.                 | 1 | \$259,741.13   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VERITY CREDIT UNION                          | 1 | \$154,882.31   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VIRTUALBANK                                  | 1 | \$215,095.69   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VISIONS FEDERAL CREDIT UNION                 | 2 | \$349,617.38   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VYSTAR CREDIT UNION                          | 1 | \$212,782.81   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |              |                         |             |          |               |    |          |               |    |          |               |
|--------------|--|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | WASHINGTON CAPITAL MORTGAGE GROUP                                  | 2            | \$332,456.63            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION                            | 4            | \$690,186.38            | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAUKESHA STATE BANK  | 4            | \$972,690.44            | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAYNE BANK   | 3            | \$600,382.57            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION  | 11           | \$2,364,834.08          | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTBOROUGH SAVINGS BANK   | 1            | \$205,000.00            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION  | 7            | \$1,323,831.20          | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTERLY SAVINGS BANK  | 2            | \$410,000.00            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILLIAMSVILLE STATE BANK AND TRUST                                 | 1            | \$170,226.25            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WOODLAND CAPITAL CORPORATION                                       | 2            | \$355,500.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK   | 12           | \$2,717,625.52          | 0.66%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.                                    | 2            | \$431,548.94            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.                                     | 2            | \$414,736.94            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | YADKIN VALLEY BANK AND TRUST COMPANY                               | 6            | \$1,048,790.94          | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 207          | \$43,825,993.35         | 10.23%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>1,931</b> | <b>\$415,888,506.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KCY0    | ARVEST MORTGAGE COMPANY  | 17           | \$1,619,700.00          | 14.14%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENDANT MORTGAGE CORPORATION DBA PHH MORTGAGE SERVICES CORPORATION | 67           | \$6,501,844.44          | 56.78%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY  | 6            | \$585,400.00            | 5.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 9            | \$900,790.00            | 7.87%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                        |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | HOMEOWNERS MORTGAGE ENTERPRISES INC.                               |            |                        |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
|              | NEXSTAR DEDICATED CHANNEL  | 2          | \$194,900.00           | 1.7%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK   | 1          | \$90,250.00            | 0.79%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (DEDICATED CHANNEL)                     | 13         | \$1,241,062.06         | 10.84%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 3          | \$317,800.00           | 2.77%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>118</b> | <b>\$11,451,746.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
| 31376KCZ7    | ARVEST MORTGAGE COMPANY  | 34         | \$6,776,240.00         | 10.21%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENDANT MORTGAGE CORPORATION DBA PHH MORTGAGE SERVICES CORPORATION | 167        | \$37,122,481.50        | 55.93%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY  | 35         | \$7,635,177.00         | 11.5%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEOWNERS MORTGAGE ENTERPRISES INC.                               | 15         | \$3,338,395.00         | 5.03%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NEXSTAR DEDICATED CHANNEL  | 5          | \$1,003,100.00         | 1.51%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.   | 1          | \$164,150.00           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK   | 7          | \$1,401,201.00         | 2.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.   | 3          | \$665,995.00           | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (DEDICATED CHANNEL)                     | 28         | \$5,769,755.57         | 8.69%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 13         | \$2,795,554.93         | 3.77%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>308</b> | <b>\$66,672,050.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
| 31376KDA1    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC.                       | 1          | \$120,000.00           | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK   | 2          | \$223,166.25           | 1.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 1          | \$119,900.00           | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | ALPINE BANK OF ILLINOIS                    |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | AMARILLO NATIONAL BANK                     | 2  | \$241,363.00   | 1.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN NATIONAL BANK, TERRELL            | 1  | \$118,056.63   | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN SAVINGS BANK, F.S.B.              | 1  | \$123,540.88   | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ANCHORBANK FSB                             | 3  | \$371,128.88   | 2.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ASSOCIATED MORTGAGE INC.                   | 5  | \$594,229.82   | 3.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AULDS, HORNE & WHITE INVESTMENT CORP.      | 2  | \$227,817.00   | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF HAWAII                             | 2  | \$238,096.75   | 1.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF THE CASCADES                       | 1  | \$123,000.00   | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BETHPAGE FEDERAL CREDIT UNION              | 2  | \$245,000.00   | 1.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUTTE COMMUNITY BANK                       | 1  | \$119,551.00   | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER, L.L.C.                     | 1  | \$120,000.00   | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY                   | 3  | \$345,741.69   | 1.95% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTREBANK                                 | 1  | \$115,000.00   | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITYWIDE BANK                              | 1  | \$117,000.00   | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY CREDIT UNION                     | 2  | \$242,059.00   | 1.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION ONE (DBA ONES MORTGAGE)       | 14 | \$1,662,148.58 | 9.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FAA EMPLOYEES CREDIT UNION                 | 1  | \$122,600.00   | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK NA                     | 1  | \$124,072.31   | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL SAVINGS BANK OF EASTERN OHIO | 1  | \$113,750.00   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FINANCIAL BANK                       | 1  | \$122,041.69   | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                      | 3  | \$349,305.69   | 1.97% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION           | 5  | \$578,283.75   | 3.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |              |       |   |        |    |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
| FIRST MORTGAGE COMPANY, L.L.C.               | 1 | \$123,574.25 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK ALASKA                   | 2 | \$230,226.26 | 1.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF BAR HARBOR            | 1 | \$110,400.00 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                             | 3 | \$354,968.18 | 2.01% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST REPUBLIC SAVINGS BANK                  | 1 | \$118,558.44 | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST SOUTHERN NATIONAL BANK                 | 1 | \$120,000.00 | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                                 | 2 | \$247,843.13 | 1.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BANK, F.S.B.                         | 1 | \$111,151.44 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                        | 2 | \$245,074.81 | 1.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GOLDEN FIRST MORTGAGE CORPORATION            | 1 | \$116,445.38 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GRANITE BANK                                 | 1 | \$111,585.31 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARDIAN MORTGAGE COMPANY INC.               | 1 | \$124,527.38 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HAMPDEN SAVINGS BANK                         | 1 | \$117,834.50 | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARRY MORTGAGE COMPANY                       | 1 | \$114,565.19 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HIWAY FEDERAL CREDIT UNION                   | 5 | \$600,753.64 | 3.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FEDERAL SAVINGS BANK                    | 1 | \$122,046.44 | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| IBM SOUTHEAST EMPLOYEES FEDERAL CREDIT UNION | 3 | \$351,132.63 | 1.98% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| KINECTA FEDERAL CREDIT UNION                 | 2 | \$236,374.50 | 1.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA GRANGE STATE BANK                         | 2 | \$230,343.94 | 1.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE FOREST BANK & TRUST                     | 1 | \$112,000.00 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT UNION                        | 1 | \$124,700.00 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ALAMOS NATIONAL BANK                     | 1 | \$125,000.00 | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAIN STREET FINANCIAL                        | 2 | \$224,587.50 | 1.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | SERVICES CORP  |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | MARATHON<br>FINANCIAL<br>CORPORATION                                     | 1 | \$124,000.00 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION                               | 2 | \$239,111.00 | 1.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERIWEST<br>MORTGAGE<br>COMPANY, LLC                                     | 1 | \$112,500.00 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-HUDSON<br>VALLEY FEDERAL<br>CREDIT UNION                             | 1 | \$116,113.56 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-STATE BANK   | 1 | \$119,109.50 | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MITCHELL<br>MORTGAGE<br>COMPANY L.L.C.                                   | 1 | \$119,496.50 | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MONSON SAVINGS<br>BANK   | 1 | \$112,500.00 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE<br>MARKETS, LLC   | 1 | \$112,570.75 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MT. MCKINLEY<br>BANK   | 1 | \$110,788.25 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY<br>MORTGAGE<br>COMPANY                                     | 1 | \$110,009.13 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE<br>COMPANY -<br>DEDICATED<br>CHANNEL | 1 | \$110,584.69 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS<br>BANK  | 1 | \$112,500.00 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN<br>MORTGAGE<br>COMPANY                                      | 1 | \$117,558.50 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEBANK  | 1 | \$111,000.00 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEWEST<br>MORTGAGE<br>CORPORATION                                     | 1 | \$111,580.94 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REDSTONE FEDERAL<br>CREDIT UNION   | 1 | \$119,804.75 | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS INSTITUTE  | 1 | \$113,577.88 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SBC MORTGAGE, LLC  | 1 | \$124,900.00 | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS<br>BANK  | 1 | \$118,000.00 | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1 | \$121,050.13 | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | SECOND NATIONAL BANK OF WARREN               |            |                        |             |          |               |    |          |               |    |          |               |
|              | SHREWSBURY STATE BANK                        | 2          | \$236,939.01           | 1.34%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SKY FINANCIAL GROUP                          | 2          | \$230,920.25           | 1.31%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SPACE COAST CREDIT UNION                     | 3          | \$364,310.57           | 2.06%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF CROSS PLAINS                   | 1          | \$119,178.50           | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE CENTRAL CREDIT UNION                   | 1          | \$123,070.19           | 0.7%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEACHERS FEDERAL CREDIT UNION                | 1          | \$125,000.00           | 0.71%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE CALIFORNIA CREDIT UNION                  | 2          | \$241,358.13           | 1.36%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TOWN AND COUNTRY BANC MORTGAGE SERVICES      | 1          | \$119,551.00           | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U OF C FEDERAL CREDIT UNION                  | 1          | \$113,668.63           | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED COMMUNITY BANK                        | 1          | \$118,704.81           | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VILLAGE MORTGAGE COMPANY                     | 1          | \$114,574.19           | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION      | 1          | \$114,574.19           | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTBANK                                     | 2          | \$242,928.82           | 1.37%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | YADKIN VALLEY BANK AND TRUST COMPANY         | 1          | \$118,000.00           | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 14         | \$1,620,484.01         | 9.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>150</b> | <b>\$17,690,563.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KDB9    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC. | 3          | \$616,018.94           | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABACUS FEDERAL SAVINGS BANK                  | 20         | \$5,081,316.06         | 4.07%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADIRONDACK TRUST COMPANY THE                 | 1          | \$130,000.00           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                               | 1          | \$322,700.00           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AEA FEDERAL CREDIT UNION                     | 1          | \$197,642.06           | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AF BANK                                      | 1          | \$149,438.75           | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 4          | \$558,823.19           | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |    |                |       |   |        |    |   |        |    |   |     |    |   |     |    |   |     |    |   |     |
|--|---|----|----------------|-------|---|--------|----|---|--------|----|---|-----|----|---|-----|----|---|-----|----|---|-----|
|  | ALASKA USA<br>FEDERAL CREDIT<br>UNION       |    |                |       |   |        |    |   |        |    |   |     |    |   |     |    |   |     |    |   |     |
|  | ALPINE BANK OF<br>ILLINOIS                  | 3  | \$647,309.57   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | AMARILLO<br>NATIONAL BANK                   | 1  | \$139,481.63   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | AMERICA FIRST<br>FEDERAL CREDIT<br>UNION    | 1  | \$135,894.94   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | AMERICAN HOME<br>MORTGAGE<br>CORPORATION    | 4  | \$778,043.39   | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | AMERICAN<br>NATIONAL BANK,<br>TERRELL       | 1  | \$194,150.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | AMERICAN SAVINGS<br>BANK, F.S.B.            | 4  | \$671,706.57   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | ANCHORBANK FSB                              | 7  | \$1,279,852.13 | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | ASSOCIATED CREDIT<br>UNION                  | 1  | \$135,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | ASSOCIATED<br>MORTGAGE INC.                 | 25 | \$4,682,326.63 | 3.75% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | AUBURNBANK                                  | 1  | \$132,444.75   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | AULDS, HORNE &<br>WHITE INVESTMENT<br>CORP. | 2  | \$624,677.56   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | AURORA FINANCIAL<br>GROUP INC.              | 1  | \$322,700.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BANCORPSOUTH<br>BANK                        | 10 | \$2,110,720.82 | 1.69% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BANK OF HANOVER<br>AND TRUST<br>COMPANY     | 1  | \$128,558.88   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BANK OF HAWAII                              | 17 | \$3,995,173.20 | 3.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BANK OF STANLY                              | 2  | \$320,508.87   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BANK-FUND STAFF<br>FEDERAL CREDIT<br>UNION  | 3  | \$705,000.13   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BANKERS<br>FINANCIAL GROUP<br>INC.          | 1  | \$298,636.50   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BAXTER CREDIT<br>UNION                      | 4  | \$770,978.50   | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BETHPAGE FEDERAL<br>CREDIT UNION            | 13 | \$2,441,580.19 | 1.95% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |
|  | BLUE BALL<br>NATIONAL BANK                  | 1  | \$284,542.56   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 | NA | 0 | \$0 |



|  |                                      |    |                |       |   |        |    |   |        |    |   |        |
|--|--------------------------------------|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
|  | BOSTON FEDERAL SAVINGS BANK          | 1  | \$149,438.75   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOTTOMLINE MORTGAGE, INC.            | 1  | \$172,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRIDGEWATER CREDIT UNION             | 1  | \$269,249.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRIDGEWATER SAVINGS BANK             | 1  | \$150,000.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE          | 2  | \$452,000.00   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUSEY BANK                           | 4  | \$706,618.38   | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPE COD FIVE CENTS SAVINGS BANK     | 2  | \$400,000.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER, L.L.C.               | 3  | \$451,600.00   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CARROLL MORTGAGE GROUP               | 1  | \$249,074.38   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTEX HOME EQUITY COMPANY, LLC      | 1  | \$156,542.31   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY             | 3  | \$460,850.00   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHELSEA GROTON SAVINGS BANK          | 1  | \$129,528.63   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIMORTGAGE, INC.                   | 1  | \$146,710.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS BANK OF CAMPBELL COUNTY     | 2  | \$443,303.69   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE    | 3  | \$669,158.38   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITY STATE BANK                      | 1  | \$218,180.63   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCE BANK & TRUST COMPANY        | 1  | \$316,550.38   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANK & TRUST CO.           | 1  | \$231,113.75   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COTTAGE SAVINGS BANK                 | 5  | \$1,000,884.12 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE CO.            | 1  | \$143,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC. | 4  | \$909,669.51   | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION ONE (DBA ONES MORTGAGE) | 22 | \$3,632,454.15 | 2.91% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CROWN BANK, N.A.                     | 2  | \$324,331.50   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|--------|
|  | CUNA CREDIT UNION  | 1  | \$137,489.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DENALI STATE BANK  | 2  | \$386,695.32   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DFCU FINANCIAL   | 4  | \$689,824.13   | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DRAPER AND<br>KRAMER MORTGAGE<br>CORP.                       | 1  | \$190,000.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUBUQUE BANK<br>AND TRUST<br>COMPANY                         | 4  | \$572,053.44   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EAGLE BANK   | 1  | \$240,000.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EAST WEST BANK   | 9  | \$1,947,015.45 | 1.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EMIGRANT<br>MORTGAGE<br>COMPANY, INC.                        | 1  | \$159,401.38   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ENTERPRISE<br>CORPORATION OF<br>THE DELTA                    | 1  | \$145,355.56   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EXTRACO<br>MORTGAGE  | 3  | \$580,469.12   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS<br>BANK & TRUST<br>COMPANY OF SC              | 2  | \$302,669.69   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL<br>CAPITAL BANK                                | 1  | \$220,239.13   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL<br>SAVINGS AND LOAN<br>ASSN OF LAKE<br>CHARLES | 1  | \$152,000.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL<br>SAVINGS BANK OF<br>THE GLADES               | 1  | \$322,700.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FINANCIAL<br>BANK                                      | 4  | \$763,736.13   | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN<br>BANK                                       | 11 | \$2,344,805.51 | 1.88% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE<br>BANK                                     | 8  | \$1,756,357.13 | 1.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MERIT<br>MORTGAGE<br>CORPORATION                       | 5  | \$1,072,740.12 | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE<br>COMPANY, L.L.C.                            | 3  | \$432,665.07   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK                                       | 1  | \$128,500.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK ALASKA                                | 7  | \$1,595,092.70 | 1.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK IN                                    | 1  | \$229,850.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |    |   |     |     |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|-----|-----|
|  | MANITOWOC                              |    |                |       |   |        |    |   |        |    |   |     |     |
|  | FIRST NATIONAL BANK OF BAR HARBOR      | 3  | \$595,758.63   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | FIRST NATIONAL BANK OF DECATUR         | 1  | \$171,600.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | FIRST NATIONAL BANK OF HUDSON          | 2  | \$289,444.63   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | FIRST NATIONAL BANK OF OMAHA           | 4  | \$721,481.31   | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | FIRST NATIONAL BANK OF PLATTEVILLE     | 1  | \$200,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | FIRST PLACE BANK                       | 29 | \$5,308,880.09 | 4.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | FIRST REPUBLIC SAVINGS BANK            | 1  | \$275,000.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | FIRST STATE BANK MORTGAGE COMPANY, LLC | 1  | \$149,444.63   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | FORT BLISS FEDERAL CREDIT UNION        | 1  | \$154,828.38   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | FREEDOM MORTGAGE CORP.                 | 1  | \$276,461.75   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | FREMONT BANK                           | 3  | \$439,843.38   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | GARDINER SAVINGS INSTITUTION FSB       | 3  | \$599,515.32   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | GATEWAY BANK, F.S.B.                   | 4  | \$690,006.32   | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | GATEWAY BUSINESS BANK                  | 2  | \$399,608.07   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | GRANITE BANK                           | 3  | \$674,269.25   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | GUARDIAN MORTGAGE COMPANY INC.         | 6  | \$1,160,894.08 | 0.93% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | HAMPDEN SAVINGS BANK                   | 4  | \$667,562.82   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | HARBOR FEDERAL SAVINGS BANK            | 1  | \$134,900.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | HAWAII HOME LOANS, INC.                | 4  | \$993,700.00   | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | HAWAII NATIONAL BANK                   | 2  | \$309,829.75   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | HIBERNIA NATIONAL BANK                 | 9  | \$1,845,419.75 | 1.48% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  | HINSDALE BANK & TRUST                  | 1  | \$229,148.44   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |
|  |  | 13 | \$2,021,044.45 | 1.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 | \$0 |

|  |  |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | HIWAY FEDERAL CREDIT UNION                   |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | HOME FEDERAL SAVINGS BANK                    | 1  | \$142,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FINANCING CENTER INC.                   | 7  | \$1,024,431.63 | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEAMERICAN MORTGAGE CORPORATION            | 1  | \$268,500.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IBM SOUTHEAST EMPLOYEES FEDERAL CREDIT UNION | 7  | \$1,303,847.01 | 1.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ILLINOIS NATIONAL BANK                       | 2  | \$476,600.00   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDEPENDENT BANK CORPORATION                 | 1  | \$136,094.25   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTEGRITY HOME FUNDING, LLC                  | 2  | \$462,000.31   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE               | 1  | \$333,700.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KINECTA FEDERAL CREDIT UNION                 | 28 | \$5,442,383.63 | 4.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LA DOTD FEDERAL CREDIT UNION                 | 1  | \$132,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LA GRANGE STATE BANK                         | 1  | \$139,476.19   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST                     | 12 | \$2,808,286.94 | 2.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LANCASTER MORTGAGE SERVICES                  | 1  | \$332,477.38   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LANDMARK CREDIT UNION                        | 4  | \$579,480.69   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIMA SUPERIOR FEDERAL CREDIT UNION           | 1  | \$181,518.31   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LORIMAC CORPORATION                          | 1  | \$127,747.88   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK                     | 6  | \$1,085,512.87 | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MAIN STREET FINANCIAL SERVICES CORP          | 2  | \$397,148.50   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES                | 1  | \$163,392.75   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |                |       |   |        |    |   |        |    |   |        |
|--|---|----------------|-------|---|--------|----|---|--------|----|---|--------|
| MARQUETTE BANK   | 2 | \$334,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAYFLOWER<br>COOPERATIVE BANK  | 2 | \$345,876.13   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MCCAUGHAN<br>MORTGAGE<br>COMPANY INC.                                    | 2 | \$335,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION                               | 6 | \$1,171,315.38 | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRILL<br>MERCHANTS BANK  | 1 | \$169,750.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-HUDSON<br>VALLEY FEDERAL<br>CREDIT UNION                             | 1 | \$137,869.94   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST<br>FINANCIAL CREDIT<br>UNION                                     | 1 | \$191,289.13   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MISSOULA FEDERAL<br>CREDIT UNION   | 1 | \$332,451.50   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MITCHELL<br>MORTGAGE<br>COMPANY L.L.C.                                   | 4 | \$918,833.07   | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MONSON SAVINGS<br>BANK   | 2 | \$326,208.63   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE<br>AMERICA, INC.  | 2 | \$318,414.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MT. MCKINLEY<br>BANK   | 1 | \$142,500.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MURRAY FINANCIAL<br>ASSOCIATES INC.                                      | 1 | \$193,000.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE<br>ADVANTAGE<br>MORTGAGE<br>COMPANY -<br>DEDICATED<br>CHANNEL | 1 | \$140,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEWTOWN SAVINGS<br>BANK  | 3 | \$650,699.06   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTH SHORE<br>BANK, A<br>CO-OPERATIVE<br>BANK                           | 5 | \$813,540.69   | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWESTERN<br>MORTGAGE<br>COMPANY                                      | 5 | \$903,471.19   | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORWOOD<br>COOPERATIVE BANK  | 1 | \$180,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| NWA FEDERAL  | 1 | \$184,806.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|---------------------------------------|----|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | CREDIT UNION                          |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | OAK BANK                              | 1  | \$160,254.44   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OREGON FEDERAL CREDIT UNION           | 1  | \$151,829.81   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK, NATIONAL ASSOCIATION    | 1  | \$132,123.75   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE SERVICES CORPORATION     | 1  | \$180,407.63   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PUBLIC SERVICE EMPLOYEES CREDIT UNION | 1  | \$172,500.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND TRUST COMPANY                | 1  | \$139,481.63   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAFE CREDIT UNION                     | 2  | \$330,943.94   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SBC MORTGAGE, LLC                     | 1  | \$130,500.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                  | 3  | \$452,008.38   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECOND NATIONAL BANK OF WARREN        | 5  | \$953,092.95   | 0.76% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION         | 3  | \$448,920.69   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SHREWSBURY STATE BANK                 | 2  | \$272,742.19   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL GROUP                   | 10 | \$1,812,569.75 | 1.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPACE COAST CREDIT UNION              | 1  | \$142,343.19   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY       | 2  | \$300,800.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION         | 2  | \$265,004.57   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANFORD FEDERAL CREDIT UNION         | 2  | \$323,789.26   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF CROSS PLAINS            | 4  | \$569,899.93   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF SOUTHERN UTAH           | 2  | \$318,826.56   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE CENTRAL CREDIT UNION            | 3  | \$591,874.13   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STERLING SAVINGS BANK                 | 1  | \$169,357.31   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STILLWATER NATIONAL BANK &            | 1  | \$300,000.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |                |       |   |        |    |   |        |    |   |     |
|--|---|---|----------------|-------|---|--------|----|---|--------|----|---|-----|
|  | TRUST COMPANY                           |   |                |       |   |        |    |   |        |    |   |     |
|  | SUFFOLK COUNTY NATIONAL BANK            | 1 | \$205,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TAUNTON FEDERAL CREDIT UNION            | 1 | \$135,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TAYLOR COUNTY BANK                      | 1 | \$321,492.69   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | THE CALIFORNIA CREDIT UNION             | 7 | \$1,222,596.02 | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | THE SUTTON STATE BANK                   | 2 | \$266,511.25   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TINKER FEDERAL CREDIT UNION             | 1 | \$126,131.25   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES | 2 | \$277,500.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TRANE FEDERAL CREDIT UNION              | 1 | \$273,000.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | U OF C FEDERAL CREDIT UNION             | 4 | \$696,129.56   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | UMPQUA BANK MORTGAGE                    | 1 | \$139,470.69   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | UNITED COMMUNITY BANK                   | 1 | \$141,547.56   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | UNITED FINANCIAL MORTGAGE CORP.         | 4 | \$855,746.38   | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | UNITED MEMBERS MORTGAGE, LLC            | 2 | \$312,382.69   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | UNIVERSITY FEDERAL CREDIT UNION         | 2 | \$286,900.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | VALLEY MORTGAGE COMPANY INC.            | 1 | \$150,400.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | VALLEY NATIONAL BANK                    | 6 | \$1,037,410.26 | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | VERITY CREDIT UNION                     | 1 | \$195,017.63   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | VIRTUALBANK                             | 2 | \$331,433.37   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | WAKEFIELD CO-OPERATIVE BANK             | 1 | \$196,188.69   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | WARREN FEDERAL CREDIT UNION             | 1 | \$132,153.69   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | WASHINGTON CAPITAL MORTGAGE GROUP       | 2 | \$291,506.13   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  |   | 1 | \$174,345.25   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |

|              |  |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
|--------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION                            |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
|              | WEOKIE CREDIT UNION  | 3          | \$574,992.07            | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION  | 11         | \$1,870,220.82          | 1.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTBANK   | 5          | \$876,202.51            | 0.7%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION  | 2          | \$287,500.00            | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY   | 1          | \$132,491.94            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK   | 9          | \$1,872,031.07          | 1.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.                                    | 1          | \$144,352.19            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 41         | \$7,690,406.81          | 5.93%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>659</b> | <b>\$125,176,737.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
| 31376KDC7    | ARVEST MORTGAGE COMPANY  | 19         | \$3,457,500.00          | 14.47%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CASTLE MORTGAGE CORPORATION  | 1          | \$143,000.00            | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENDANT MORTGAGE CORPORATION DBA PHH MORTGAGE SERVICES CORPORATION | 77         | \$15,280,184.50         | 63.96%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENTURY MORTGAGE CORPORATION                                       | 1          | \$176,400.00            | 0.74%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY  | 5          | \$809,600.00            | 3.39%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK   | 1          | \$164,800.00            | 0.69%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (DEDICATED CHANNEL)                     | 17         | \$2,801,998.25          | 11.73%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 8          | \$1,236,392.25          | 4.42%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>129</b> | <b>\$24,069,875.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
| 31376KDD5    | ACACIA FEDERAL SAVINGS BANK  | 1          | \$204,208.69            | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AEA FEDERAL CREDIT UNION   | 1          | \$191,717.38            | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |



|  |    |                 |        |   |        |    |   |        |    |   |        |
|--|----|-----------------|--------|---|--------|----|---|--------|----|---|--------|
| ALASKA USA<br>FEDERAL CREDIT<br>UNION      | 1  | \$144,221.13    | 0.4%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| AMERICAN HOME<br>FUNDING INC.              | 1  | \$170,319.19    | 0.48%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| AMERICAN SAVINGS<br>BANK, F.S.B.           | 1  | \$134,473.50    | 0.38%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF STANLY                             | 1  | \$189,266.63    | 0.53%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANKIOWA                                   | 2  | \$276,968.06    | 0.78%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLUE BALL<br>NATIONAL BANK                 | 1  | \$136,465.69    | 0.38%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| BUSEY BANK                                 | 1  | \$317,688.88    | 0.89%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY CREDIT<br>UNION                  | 2  | \$435,674.81    | 1.22%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN BANK, N.A.                           | 1  | \$234,331.19    | 0.66%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HERITAGE<br>FINANCIAL<br>CORPORATION | 1  | \$168,351.38    | 0.47%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HORIZON<br>HOME LOAN<br>CORPORATION  | 1  | \$153,330.81    | 0.43%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE<br>BANK                   | 2  | \$311,989.00    | 0.88%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                           | 1  | \$217,639.50    | 0.61%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FULTON BANK                                | 2  | \$514,568.13    | 1.44%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUILD MORTGAGE<br>COMPANY                  | 1  | \$245,568.06    | 0.69%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HAWAII NATIONAL<br>BANK                    | 1  | \$192,255.00    | 0.54%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HIBERNIA NATIONAL<br>BANK                  | 5  | \$1,000,502.57  | 2.81%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| KINECTA FEDERAL<br>CREDIT UNION            | 63 | \$12,459,390.47 | 34.96% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LIMA SUPERIOR<br>FEDERAL CREDIT<br>UNION   | 1  | \$146,568.94    | 0.41%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MACON SAVINGS<br>BANK                      | 1  | \$144,504.06    | 0.41%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION | 2  | \$330,574.69    | 0.93%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MITCHELL<br>MORTGAGE<br>COMPANY L.L.C.     | 1  | \$147,756.94    | 0.41%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| NWA FEDERAL<br>CREDIT UNION                | 72 | \$13,493,518.19 | 37.86% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| PHH MORTGAGE<br>SERVICES                   | 1  | \$221,908.50    | 0.62%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |            |                        |             |          |               |    |          |               |    |          |               |  |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|--|
|              | CORPORATION                                  |            |                        |             |          |               |    |          |               |    |          |               |  |
|              | SAVINGS INSTITUTE                            | 1          | \$169,006.38           | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | SKY FINANCIAL GROUP                          | 1          | \$159,581.63           | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | THE NATIONAL BANK OF INDIANAPOLIS            | 10         | \$2,728,712.26         | 7.66%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | TOYOTA FEDERAL CREDIT UNION                  | 1          | \$136,659.75           | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | UNIONBANK                                    | 1          | \$128,932.69           | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | WESTBANK                                     | 1          | \$136,798.38           | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  | <b>183</b> | <b>\$35,643,452.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
|              |  |            |                        |             |          |               |    |          |               |    |          |               |  |
| 31376KDE3    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC. | 1          | \$175,619.06           | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | ABACUS FEDERAL SAVINGS BANK                  | 1          | \$270,000.00           | 0.9%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | ADIRONDACK TRUST COMPANY THE                 | 1          | \$190,000.00           | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | ALPINE BANK OF ILLINOIS                      | 2          | \$319,436.25           | 1.06%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | AMARILLO NATIONAL BANK                       | 3          | \$486,100.88           | 1.62%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | AMERICAN SAVINGS BANK OF NJ                  | 1          | \$239,465.00           | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | ANCHORBANK FSB                               | 2          | \$347,226.57           | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | ASSOCIATED MORTGAGE INC.                     | 11         | \$1,994,773.77         | 6.63%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | BANCORPSOUTH BANK                            | 1          | \$153,661.69           | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | BANK CALUMET, N.A.                           | 1          | \$126,000.00           | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | BANK OF THE CASCADES                         | 1          | \$150,000.00           | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | BETHPAGE FEDERAL CREDIT UNION                | 1          | \$155,000.00           | 0.52%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | BLUE BALL NATIONAL BANK                      | 1          | \$234,483.75           | 0.78%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | BRYN MAWR TRUST COMPANY THE                  | 1          | \$333,700.00           | 1.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | BUSEY BANK                                   | 3          | \$406,388.25           | 1.35%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | CAPE COD FIVE CENTS SAVINGS BANK             | 1          | \$164,637.56           | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              | CAPITAL CENTER, L.L.C.                       | 1          | \$175,000.00           | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              |  | 3          | \$477,639.50           | 1.59%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |

|  |  |   |              |       |   |        |    |   |        |    |   |        |    |   |
|--|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|----|---|
|  | CENTRAL MORTGAGE COMPANY               |   |              |       |   |        |    |   |        |    |   |        |    |   |
|  | CENTRAL ONE FEDERAL CREDIT UNION       | 1 | \$124,729.44 | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | CITIZENS BANK OF CAMPBELL COUNTY       | 1 | \$153,961.06 | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | CITIZENS MORTGAGE CORPORATION          | 5 | \$965,140.00 | 3.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | CITIZENS UNION SAVINGS BANK            | 1 | \$156,655.13 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | CITY NATIONAL BANK OF SULPHUR SPRINGS  | 1 | \$198,675.56 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | COLUMBIA EQUITIES LTD.                 | 2 | \$347,674.88 | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | COMMUNITY BANK & TRUST CO.             | 1 | \$143,457.69 | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | COMMUNITY CREDIT UNION                 | 1 | \$192,484.94 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | CONTINENTAL CAPITAL CORPORATION        | 1 | \$219,260.13 | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | DIME SAVINGS BANK OF WILLIAMSBURGH THE | 1 | \$170,000.00 | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | DOVENMUEHLE FUNDING, INC.              | 1 | \$179,011.69 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | DOW CHEMICAL EMPLOYEES CREDIT UNION    | 1 | \$142,000.00 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | EXTRACO MORTGAGE                       | 2 | \$392,928.63 | 1.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | F & A FEDERAL CREDIT UNION             | 2 | \$314,602.63 | 1.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | FARMERS AND MERCHANTS TRUST COMPANY    | 2 | \$475,184.50 | 1.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | FIRST FUTURE CREDIT UNION              | 2 | \$521,252.00 | 1.73% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | FIRST INTERSTATE BANK                  | 1 | \$168,000.00 | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | FIRST MORTGAGE CORPORATION             | 1 | \$128,213.50 | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
|  | FIRST NATIONAL BANK ALASKA             | 1 | \$159,643.31 | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |

|                                      |   |              |       |   |        |    |   |        |    |   |        |
|--------------------------------------|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
| FIRST NATIONAL BANK IN CANNON FALLS  | 1 | \$216,500.00 | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF DANVILLE      | 1 | \$141,388.75 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF HUDSON        | 1 | \$125,000.00 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF WATERLOO      | 2 | \$320,899.38 | 1.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                     | 1 | \$157,414.88 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                         | 2 | \$397,988.87 | 1.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FULTON BANK                          | 2 | \$405,902.25 | 1.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                | 1 | \$237,469.44 | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GRANITE BANK                         | 2 | \$340,444.25 | 1.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREATER NEVADA MORTGAGE SERVICES     | 1 | \$140,000.00 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREENWOOD CREDIT UNION               | 1 | \$177,000.00 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GTE FEDERAL CREDIT UNION             | 1 | \$172,480.00 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HAYHURST MORTGAGE, INC.              | 2 | \$375,300.00 | 1.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FINANCING CENTER INC.           | 3 | \$549,811.25 | 1.83% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMEFEDERAL BANK                     | 1 | \$138,625.00 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| ILLINOIS NATIONAL BANK               | 1 | \$221,911.44 | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| INTEGRITY HOME FUNDING, LLC          | 1 | \$211,541.13 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| INTERNATIONAL BANK OF COMMERCE       | 1 | \$170,000.00 | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA GRANGE STATE BANK                 | 1 | \$142,854.81 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE MORTGAGE COMPANY INC.           | 1 | \$185,500.00 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT UNION                | 2 | \$286,314.63 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MANUFACTURERS BANK AND TRUST CO.     | 1 | \$145,674.50 | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION | 2 | \$305,822.19 | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|                                      | 1 | \$129,722.75 | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |   |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|--|---|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | MERRILL<br>MERCHANTS BANK  |   |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | MID AMERICA<br>FEDERAL SAVINGS<br>BANK                                   | 6 | \$1,020,819.75 | 3.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-HUDSON<br>VALLEY FEDERAL<br>CREDIT UNION                             | 3 | \$475,665.00   | 1.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-ISLAND<br>MORTGAGE CORP.   | 2 | \$424,900.00   | 1.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-STATE BANK   | 1 | \$204,022.81   | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST<br>FINANCIAL CREDIT<br>UNION                                     | 1 | \$189,200.00   | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MINOTOLA<br>NATIONAL BANK  | 1 | \$285,000.00   | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MT. MCKINLEY<br>BANK   | 1 | \$141,200.00   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE<br>COMPANY -<br>DEDICATED<br>CHANNEL | 7 | \$1,283,897.63 | 4.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN<br>MORTGAGE<br>COMPANY                                      | 1 | \$131,705.75   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PARTNERS BANK  | 1 | \$124,726.56   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | QUAKER CITY BANK   | 1 | \$166,594.56   | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SACRAMENTO<br>CREDIT UNION   | 2 | \$309,812.44   | 1.03% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS<br>BANK  | 1 | \$186,483.31   | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY<br>MORTGAGE<br>CORPORATION                                      | 1 | \$196,061.94   | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL<br>GROUP   | 4 | \$655,196.13   | 2.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOMERSET TRUST<br>COMPANY  | 1 | \$243,464.00   | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPENCER SAVINGS<br>BANK  | 1 | \$149,665.56   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. JAMES<br>MORTGAGE<br>CORPORATION                                     | 1 | \$129,900.00   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. PAUL POSTAL<br>EMPLOYEES CREDIT<br>UNION                             | 1 | \$149,675.31   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | STANDARD BANK AND TRUST COMPANY                      | 1          | \$127,000.00           | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STAR FINANCIAL GROUP, INC.                           | 1          | \$152,600.00           | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF THE LAKES                              | 1          | \$211,000.00           | 0.7%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK   | 1          | \$138,095.44           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE FIRST NATIONAL BANK                              | 1          | \$131,805.50           | 0.44%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.                                 | 4          | \$802,137.06           | 2.67%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIONBANK  | 1          | \$160,000.00           | 0.53%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED BANK OF UNION                                 | 1          | \$233,000.00           | 0.77%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED FINANCIAL MORTGAGE CORP.                      | 1          | \$196,567.25           | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WALL STREET MORTGAGE BANKERS LTD D/B/A POWER EXPRESS | 1          | \$171,622.19           | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION              | 1          | \$143,180.06           | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION                                  | 4          | \$748,356.19           | 2.49%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.                      | 3          | \$477,372.44           | 1.59%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 15         | \$2,687,673.01         | 8.88%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>170</b> | <b>\$30,095,972.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KDF0    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC.         | 2          | \$442,558.81           | 1.38%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABACUS FEDERAL SAVINGS BANK                          | 1          | \$267,700.00           | 0.83%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADIRONDACK TRUST COMPANY THE                         | 1          | \$150,000.00           | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                              | 1          | \$147,765.94           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED CREDIT UNION                              | 1          | \$151,656.13           | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                             | 1          | \$171,605.13           | 0.53%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AUBURNBANK   | 2          | \$258,299.94           | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AULDS, HORNE & WHITE INVESTMENT                      | 1          | \$155,000.00           | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |   |                |       |   |        |    |   |        |    |   |     |
|--|--|---|----------------|-------|---|--------|----|---|--------|----|---|-----|
|  | CORP.                                      |   |                |       |   |        |    |   |        |    |   |     |
|  | AURORA FINANCIAL GROUP INC.                | 1 | \$250,000.00   | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | BANCORPSOUTH BANK                          | 2 | \$265,394.00   | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | BAXTER CREDIT UNION                        | 1 | \$138,000.00   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | BETHPAGE FEDERAL CREDIT UNION              | 8 | \$1,684,009.70 | 5.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | BOEING EMPLOYEES CREDIT UNION              | 4 | \$824,793.62   | 2.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | BRYN MAWR TRUST COMPANY THE                | 1 | \$199,534.13   | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CAPITAL CENTER, L.L.C.                     | 1 | \$174,000.00   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CENTRAL BANK OF PROVO                      | 1 | \$148,900.00   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CENTRAL MORTGAGE COMPANY                   | 2 | \$342,460.88   | 1.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CITIZENS MORTGAGE CORPORATION              | 1 | \$150,044.50   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | COLUMBIA CREDIT UNION                      | 1 | \$264,391.63   | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | CREDIT UNION OF JOHNSON COUNTY             | 1 | \$180,000.00   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | DRAPER AND KRAMER MORTGAGE CORP.           | 1 | \$247,239.38   | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | ESB MORTGAGE COMPANY                       | 1 | \$125,000.00   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | EXTRACO MORTGAGE                           | 1 | \$149,655.63   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | F & A FEDERAL CREDIT UNION                 | 2 | \$435,973.63   | 1.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FARMERS AND MERCHANTS TRUST COMPANY        | 1 | \$142,871.25   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST FEDERAL CAPITAL BANK                 | 1 | \$289,842.81   | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST FEDERAL SAVINGS BANK OF EASTERN OHIO | 1 | \$160,700.00   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST INTERSTATE BANK                      | 1 | \$250,000.00   | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | FIRST MERIT MORTGAGE                       | 3 | \$491,903.19   | 1.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |

|  |  |    |                |        |   |        |    |   |        |    |   |        |    |
|--|--|----|----------------|--------|---|--------|----|---|--------|----|---|--------|----|
|  | CORPORATION                            |    |                |        |   |        |    |   |        |    |   |        |    |
|  | FIRST MORTGAGE COMPANY INC.            | 1  | \$204,543.00   | 0.64%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | FIRST NATIONAL BANK                    | 1  | \$190,000.00   | 0.59%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | FIRST NATIONAL BANK OF OMAHA           | 1  | \$162,289.44   | 0.51%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | FIRST PLACE BANK                       | 2  | \$396,048.82   | 1.23%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | FULTON BANK                            | 1  | \$199,540.88   | 0.62%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | GTE FEDERAL CREDIT UNION               | 1  | \$155,647.06   | 0.48%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | HIBERNIA NATIONAL BANK                 | 2  | \$331,073.19   | 1.03%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | HIWAY FEDERAL CREDIT UNION             | 1  | \$154,207.69   | 0.48%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | HOME FINANCING CENTER INC.             | 2  | \$390,776.88   | 1.22%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | HOMEFEDERAL BANK                       | 1  | \$194,530.00   | 0.61%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | INTERNATIONAL BANK OF COMMERCE         | 1  | \$160,386.31   | 0.5%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | ISLAND FEDERAL CREDIT UNION            | 1  | \$200,000.00   | 0.62%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | IVANHOE FINANCIAL INC.                 | 1  | \$160,839.88   | 0.5%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | KINECTA FEDERAL CREDIT UNION           | 37 | \$8,084,481.79 | 25.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | LOS ALAMOS NATIONAL BANK               | 4  | \$976,904.38   | 3.04%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | MARINE BANK MORTGAGE SERVICES          | 1  | \$165,442.69   | 0.52%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | MARQUETTE BANK                         | 2  | \$348,000.00   | 1.08%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | MAYFLOWER COOPERATIVE BANK             | 1  | \$151,152.19   | 0.47%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | MCCLAIN BANK, N.A.                     | 1  | \$164,615.63   | 0.51%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | MCHENRY SAVINGS BANK                   | 2  | \$388,536.57   | 1.21%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION   | 1  | \$220,993.19   | 0.69%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | MERRIMACK VALLEY FEDERAL CREDIT UNION  | 1  | \$186,252.81   | 0.58%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |
|  | MID-HUDSON VALLEY FEDERAL CREDIT UNION | 1  | \$181,950.81   | 0.57%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA |



|  |  |   |              |       |   |        |    |   |        |    |   |        |
|--|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
|  | MITCHELL<br>MORTGAGE<br>COMPANY L.L.C.                                   | 2 | \$301,045.06 | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIZZOU CREDIT<br>UNION   | 2 | \$521,825.00 | 1.63% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MONSON SAVINGS<br>BANK   | 2 | \$340,146.38 | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE<br>COMPANY -<br>DEDICATED<br>CHANNEL | 3 | \$412,388.94 | 1.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWFIELD<br>NATIONAL BANK  | 1 | \$200,000.00 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS<br>BANK  | 3 | \$676,463.81 | 2.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN<br>MORTGAGE<br>COMPANY                                      | 1 | \$169,584.13 | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NWA FEDERAL<br>CREDIT UNION  | 1 | \$128,209.25 | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OREGON FEDERAL<br>CREDIT UNION   | 1 | \$126,209.56 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PARTNERS BANK  | 1 | \$128,800.00 | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATELCO CREDIT<br>UNION  | 1 | \$230,062.81 | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK,<br>NATIONAL<br>ASSOCIATION                                 | 1 | \$180,000.00 | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY<br>MORTGAGE<br>CORPORATION                                      | 1 | \$184,000.00 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL<br>GROUP   | 3 | \$618,400.00 | 1.93% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOUND COMMUNITY<br>BANK  | 1 | \$134,000.00 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. PAUL POSTAL<br>EMPLOYEES CREDIT<br>UNION                             | 1 | \$125,537.44 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF<br>LINCOLN   | 1 | \$175,000.00 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF NEW<br>PRAGUE  | 1 | \$150,000.00 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF THE<br>LAKES   | 1 | \$215,000.00 | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUFFOLK COUNTY<br>NATIONAL BANK  | 1 | \$176,300.00 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | TEACHERS FEDERAL CREDIT UNION           | 4          | \$740,000.00           | 2.31%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE FIRST NATIONAL BANK OF BERWICK      | 2          | \$278,396.44           | 0.87%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE SUTTON STATE BANK                   | 1          | \$175,000.00           | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.                    | 1          | \$187,000.00           | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VYSTAR CREDIT UNION                     | 1          | \$156,634.25           | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAKEFIELD CO-OPERATIVE BANK             | 1          | \$212,473.44           | 0.66%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 2          | \$273,175.57           | 0.85%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION                     | 3          | \$761,264.94           | 2.37%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 1          | \$192,000.00           | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 7          | \$1,497,042.51         | 4.67%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>165</b> | <b>\$32,093,473.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KDG8    | AMERITRUST MORTGAGE CORPORATION         | 1          | \$62,943.05            | 1.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                          | 1          | \$40,561.47            | 0.81%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AURORA FINANCIAL GROUP INC.             | 1          | \$56,246.58            | 1.12%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF STANLY                          | 1          | \$52,450.19            | 1.05%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKWEST                                | 1          | \$9,690.80             | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS FIRST WHOLESALE MORTGAGE       | 6          | \$369,112.60           | 7.36%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA                     | 2          | \$158,437.94           | 3.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COMMERCE SERVICE CORPORATION            | 1          | \$53,200.00            | 1.06%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DUBUQUE BANK AND TRUST COMPANY          | 1          | \$55,946.86            | 1.12%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DURANT BANK AND TRUST COMPANY           | 2          | \$107,700.00           | 2.15%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EATON NATIONAL BANK AND TRUST COMPANY   | 1          | \$50,000.00            | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 1          | \$39,000.00            | 0.78%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
| FIRST INTERSTATE BANK                        |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
| FIRST PLACE BANK                             | 2 | \$105,997.07 | 2.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREEDOM MORTGAGE CORP.                       | 1 | \$53,191.00  | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                                 | 1 | \$64,938.32  | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                        | 1 | \$70,255.00  | 1.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 1 | \$74,785.38  | 1.49% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREATER NEVADA MORTGAGE SERVICES             | 1 | \$76,926.94  | 1.53% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREENWOOD CREDIT UNION                       | 1 | \$81,424.50  | 1.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FINANCING CENTER INC.                   | 1 | \$62,415.72  | 1.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| HSBC MORTGAGE CORPORATION (USA)              | 1 | \$41,960.14  | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| INDEPENDENT BANK CORPORATION                 | 1 | \$79,847.75  | 1.59% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| INTERNATIONAL BANK OF COMMERCE               | 1 | \$41,500.00  | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| IVANHOE FINANCIAL INC.                       | 3 | \$161,346.75 | 3.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES B. NUTTER AND COMPANY                  | 3 | \$212,398.35 | 4.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| KEYWORTH MORTGAGE FUNDING CORPORATION        | 1 | \$52,450.19  | 1.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE MORTGAGE COMPANY INC.                   | 2 | \$138,431.26 | 2.76% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT UNION                        | 1 | \$44,871.24  | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAZUMA CREDIT UNION                          | 2 | \$142,103.92 | 2.83% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MCCAUGHAN MORTGAGE COMPANY INC.              | 1 | \$54,900.00  | 1.09% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION         | 4 | \$243,856.22 | 4.86% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE ADVANTAGE MORTGAGE                | 5 | \$274,867.25 | 5.48% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              | COMPANY -<br>DEDICATED<br>CHANNEL                                 |           |                       |             |          |               |    |          |               |    |          |            |
|--------------|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|----|----------|------------|
|              | NORTHERN OHIO<br>INVESTMENT<br>COMPANY                            | 1         | \$68,500.00           | 1.37%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | SABINE STATE BANK<br>AND TRUST<br>COMPANY                         | 1         | \$61,681.98           | 1.23%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | SEATTLE SAVINGS<br>BANK   | 1         | \$66,400.00           | 1.32%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | SECURITY<br>MORTGAGE<br>CORPORATION                               | 1         | \$65,000.00           | 1.3%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | SKY FINANCIAL<br>GROUP  | 3         | \$197,445.45          | 3.94%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | SPACE COAST<br>CREDIT UNION                                       | 2         | \$139,467.44          | 2.78%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | STAR FINANCIAL<br>GROUP, INC.                                     | 3         | \$195,664.10          | 3.9%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | SWAIN MORTGAGE<br>COMPANY   | 1         | \$52,000.00           | 1.04%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | SYRACUSE<br>SECURITIES INC.                                       | 2         | \$112,100.00          | 2.24%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | THE COMMUNITY<br>BANK, A<br>MASSACHUSETTS<br>CO-OPERATIVE<br>BANK | 1         | \$24,976.28           | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | THE TRADERS<br>NATIONAL BANK                                      | 1         | \$58,644.30           | 1.17%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | TRAVIS CREDIT<br>UNION  | 1         | \$69,933.56           | 1.39%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | VISIONS FEDERAL<br>CREDIT UNION                                   | 1         | \$53,449.24           | 1.07%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | WORKERS CREDIT<br>UNION   | 1         | \$79,847.75           | 1.59%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | WORTHINGTON<br>MORTGAGE GROUP<br>INC.                             | 1         | \$62,940.22           | 1.25%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | Unavailable   | 10        | \$573,461.11          | 11.43%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
| <b>Total</b> |   | <b>84</b> | <b>\$5,015,267.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0</b> |
| 31376KDH6    | ADVANTAGE BANK  | 1         | \$64,000.00           | 1.28%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | AMERICAN<br>NATIONAL BANK,<br>TERRELL                             | 1         | \$57,946.29           | 1.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |
|              | ANCHORBANK FSB  | 1         | \$69,934.81           | 1.4%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0        |

|  |  |   |              |       |   |        |    |   |        |    |   |        |
|--|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
|  | ASSOCIATED MORTGAGE INC.                                     | 2 | \$115,782.22 | 2.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLUE BALL NATIONAL BANK                                      | 2 | \$95,041.72  | 1.9%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLONIAL SAVINGS FA  | 1 | \$63,791.34  | 1.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANK & TRUST CO.                                   | 2 | \$104,856.19 | 2.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY                               | 1 | \$60,000.00  | 1.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DURANT BANK AND TRUST COMPANY                                | 1 | \$61,692.81  | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK NA                                       | 2 | \$119,887.01 | 2.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC | 1 | \$76,926.88  | 1.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.                               | 3 | \$111,174.20 | 2.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA                                 | 2 | \$147,859.50 | 2.95% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO                              | 1 | \$45,700.00  | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK   | 5 | \$264,622.29 | 5.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK   | 1 | \$49,953.69  | 1%    | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK  | 1 | \$78,773.94  | 1.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREYLOCK FEDERAL CREDIT UNION                                | 2 | \$151,428.63 | 3.03% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK                                  | 2 | \$98,000.00  | 1.96% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTERNATIONAL HOME CAPITAL CORPORATION                       | 1 | \$65,091.00  | 1.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INVESTORS SAVINGS BANK                                       | 1 | \$60,842.21  | 1.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                                       | 1 | \$57,545.34  | 1.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY                                  | 1 | \$77,281.75  | 1.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KEY MORTGAGE LINK, INC.                                      | 1 | \$42,000.00  | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KEYWORTH MORTGAGE FUNDING CORPORATION                        | 1 | \$78,000.00  | 1.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1 | \$57,946.29  | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |           |                       |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
|--------------|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | LA GRANGE STATE BANK                                      |           |                       |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |
|              | MECHANICS SAVINGS BANK                                    | 1         | \$69,622.94           | 1.39%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 3         | \$156,656.30          | 3.13%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MORTGAGE CLEARING CORPORATION                             | 1         | \$67,935.44           | 1.36%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MOUNTAIN STATES MORTGAGE CENTERS INC.                     | 1         | \$64,939.79           | 1.3%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 3         | \$193,132.38          | 3.86%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NORTHERN OHIO INVESTMENT COMPANY                          | 3         | \$143,700.00          | 2.87%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PAVILION MORTGAGE COMPANY                                 | 2         | \$108,835.94          | 2.17%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PENNSYLVANIA STATE EMPLOYEES CREDIT UNION                 | 1         | \$50,256.48           | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | S&T BANK  | 1         | \$53,000.00           | 1.06%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SKY FINANCIAL GROUP                                       | 4         | \$268,913.61          | 5.37%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SPRATT SAVINGS AND LOAN ASSOCIATION                       | 1         | \$57,246.93           | 1.14%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ST. MARYS BANK  | 1         | \$62,000.00           | 1.24%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STAR FINANCIAL GROUP, INC.                                | 1         | \$74,928.81           | 1.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYRACUSE SECURITIES INC.                                  | 1         | \$44,000.00           | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRAVERSE MORTGAGE CORPORATION                             | 1         | \$45,600.00           | 0.91%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIONBANK   | 1         | \$55,754.31           | 1.11%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VANDYK MORTGAGE CORPORATION                               | 1         | \$29,972.88           | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 20        | \$1,181,456.35        | 23.62%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>86</b> | <b>\$5,004,030.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |           |                       |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |          |               |

|           |  |    |                |       |        |    |        |    |        |
|-----------|--|----|----------------|-------|--------|----|--------|----|--------|
| 31376KDJ2 | ADAMS FIRST FINANCIAL INC.                   | 1  | \$58,699.42    | 0.1%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | ADVANCED FINANCIAL SERVICES, INC             | 1  | \$172,122.38   | 0.3%  | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | ADVANTAGE BANK                               | 1  | \$67,140.69    | 0.12% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | ADVANTAGE CREDIT UNION                       | 2  | \$451,500.00   | 0.79% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | ALPINE BANK OF ILLINOIS                      | 4  | \$260,503.10   | 0.46% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | AMERICAN HOME MORTGAGE CORPORATION           | 1  | \$90,000.00    | 0.16% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | AMERICAN NATIONAL BANK, TERRELL              | 3  | \$380,888.22   | 0.67% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | AMERICAN SAVINGS BANK, F.S.B.                | 1  | \$153,757.44   | 0.27% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | ANCHORBANK FSB                               | 2  | \$151,782.75   | 0.27% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | ASSOCIATED MORTGAGE INC.                     | 1  | \$41,921.98    | 0.07% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 1  | \$281,000.00   | 0.49% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | AURORA FINANCIAL GROUP INC.                  | 4  | \$677,689.06   | 1.19% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | BANK OF HAWAII                               | 1  | \$141,500.00   | 0.25% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | BANKERS FINANCIAL GROUP INC.                 | 1  | \$51,868.00    | 0.09% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | BANKUNITED, FEDERAL SAVINGS BANK             | 1  | \$62,757.88    | 0.11% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | BAXTER CREDIT UNION                          | 1  | \$70,134.94    | 0.12% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | BOTTOMLINE MORTGAGE, INC.                    | 3  | \$599,083.63   | 1.05% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | BRYN MAWR TRUST COMPANY THE                  | 14 | \$1,785,703.07 | 3.13% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | BSB BANK & TRUST CO.                         | 1  | \$92,600.00    | 0.16% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | BUSEY BANK                                   | 2  | \$91,837.18    | 0.16% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | BUTTE COMMUNITY BANK                         | 3  | \$441,062.88   | 0.77% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | CAPITAL CENTER, L.L.C.                       | 1  | \$85,500.00    | 0.15% | \$0.00 | NA | \$0.00 | NA | \$0.00 |
|           | CARVER FEDERAL SAVINGS BANK                  | 1  | \$174,258.44   | 0.31% | \$0.00 | NA | \$0.00 | NA | \$0.00 |

|   |   |                |       |   |        |    |   |        |    |   |        |
|---|---|----------------|-------|---|--------|----|---|--------|----|---|--------|
| CENTRAL MORTGAGE COMPANY                  | 4 | \$317,529.81   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| CFCU COMMUNITY CREDIT UNION               | 1 | \$209,714.00   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEMICAL BANK                             | 1 | \$72,832.44    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS BANK                             | 1 | \$60,747.65    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST WHOLESALE MORTGAGE         | 8 | \$970,358.00   | 1.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITY LINE MORTGAGE CORPORATION            | 1 | \$76,800.00    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITYWIDE MORTGAGE COMPANY                 | 4 | \$307,900.00   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| COAST BANK OF FLORIDA                     | 3 | \$666,662.81   | 1.17% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLONIAL SAVINGS FA                       | 1 | \$142,335.25   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLUMBIA EQUITIES LTD.                    | 6 | \$1,198,081.25 | 2.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMERCE SERVICE CORPORATION              | 1 | \$44,000.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY BANK & TRUST CO.                | 4 | \$471,878.38   | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY CREDIT UNION                    | 1 | \$80,000.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION MORTGAGE CO.                 | 1 | \$48,000.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION ONE (DBA ONES MORTGAGE)      | 1 | \$61,021.15    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| EAGLE BANK                                | 1 | \$178,500.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| EQUITY FINANCIAL GROUP                    | 1 | \$184,500.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXTRACO MORTGAGE                          | 3 | \$314,084.06   | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN INTERNATIONAL BANK         | 1 | \$322,000.00   | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC | 1 | \$64,350.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST EASTERN MORTGAGE CORPORATION        | 3 | \$408,235.37   | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|   | 2 | \$108,702.85   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |



|  |  |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | FIRST FEDERAL CAPITAL BANK                                   |    |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC | 3  | \$362,047.11   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FLORIDA FUNDING CORPORATION                            | 2  | \$393,846.25   | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION                          | 3  | \$513,416.44   | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK  | 2  | \$113,720.23   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION                             | 1  | \$115,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.                               | 2  | \$79,677.90    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE CORPORATION                                   | 3  | \$391,087.19   | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK  | 1  | \$134,535.25   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA                                 | 1  | \$69,234.25    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO                              | 1  | \$68,339.63    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK   | 35 | \$3,342,641.87 | 5.87% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST SAVINGS BANK   | 1  | \$48,720.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK   | 19 | \$3,268,142.32 | 5.74% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK  | 3  | \$433,653.06   | 0.76% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK  | 7  | \$804,630.93   | 1.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GRANITE BANK   | 2  | \$268,000.00   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREATER NEVADA MORTGAGE SERVICES                             | 2  | \$331,516.81   | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENWOOD CREDIT UNION                                       | 1  | \$249,779.38   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREYLOCK FEDERAL CREDIT UNION                                | 1  | \$60,000.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUERNSEY BANK FSB  | 1  | \$165,000.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK                                  | 4  | \$624,567.51   | 1.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARRY MORTGAGE COMPANY                                       | 4  | \$154,963.89   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |   |              |       |   |        |    |   |        |    |   |        |
|--|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
|  | HAYHURST MORTGAGE, INC.                | 3 | \$370,450.00 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HIBERNIA NATIONAL BANK                 | 1 | \$67,140.00  | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FINANCING CENTER INC.             | 2 | \$172,314.38 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEBANC MORTGAGE CORPORATION          | 1 | \$92,156.31  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEFEDERAL BANK                       | 1 | \$116,888.94 | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDEPENDENT BANK CORPORATION           | 2 | \$261,757.25 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTEGRITY HOME FUNDING, LLC            | 2 | \$379,250.00 | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTERNATIONAL HOME CAPITAL CORPORATION | 1 | \$46,582.72  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY     | 2 | \$155,911.75 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY            | 5 | \$399,024.46 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JEFFERSON MORTGAGE SERVICES INC.       | 2 | \$454,143.75 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JUSTICE FEDERAL CREDIT UNION           | 3 | \$689,090.44 | 1.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KEY MORTGAGE LINK, INC.                | 6 | \$600,861.64 | 1.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KEYWORTH MORTGAGE FUNDING CORPORATION  | 1 | \$94,050.00  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LA GRANGE STATE BANK                   | 2 | \$151,748.19 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST               | 1 | \$194,000.00 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEADER BANK, N.A.                      | 1 | \$381,654.63 | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIBERTY SAVINGS BANK, FSB              | 1 | \$49,600.00  | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MCCAUGHAN MORTGAGE COMPANY INC.        | 3 | \$192,000.00 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MCCLAIN BANK, N.A.                     | 2 | \$169,949.88 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MECHANICS SAVINGS BANK                 | 4 | \$696,734.19 | 1.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1 | \$36,750.00  | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |                |       |        |    |        |    |        |    |        |    |        |    |        |    |        |    |        |    |        |
|--|---|----------------|-------|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|----|--------|
| MERCANTILE NATIONAL BANK OF INDIANA    |   |                |       |        |    |        |    |        |    |        |    |        |    |        |    |        |    |        |    |        |
| MERCHANTS BANK, NATIONAL ASSOCIATION   | 6 | \$500,402.23   | 0.88% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK       | 9 | \$1,598,864.05 | 2.81% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MID-ISLAND MORTGAGE CORP.              | 2 | \$423,963.81   | 0.74% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MIDWEST COMMUNITY BANK                 | 1 | \$128,583.63   | 0.23% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MORTGAGE AMERICA, INC.                 | 1 | \$145,000.00   | 0.25% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MORTGAGE MARKETS, LLC                  | 1 | \$131,705.75   | 0.23% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| MOUNTAIN STATES MORTGAGE CENTERS INC.  | 2 | \$295,529.63   | 0.52% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NEW SOUTH FEDERAL SAVINGS BANK         | 2 | \$163,199.94   | 0.29% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NORTH FORK BANK                        | 1 | \$74,932.19    | 0.13% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NORTHEAST COMMUNITY CREDIT UNION       | 2 | \$387,817.38   | 0.68% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NORTHERN OHIO INVESTMENT COMPANY       | 2 | \$287,077.75   | 0.5%  | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NORTHWESTERN MORTGAGE COMPANY          | 1 | \$163,625.88   | 0.29% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| NUMERICA CREDIT UNION                  | 1 | \$100,000.00   | 0.18% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| OCEAN BANK                             | 1 | \$108,000.00   | 0.19% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| OLYMPIA MORTGAGE CORPORATION           | 1 | \$101,172.00   | 0.18% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| PACIFIC CREST MORTGAGE CORPORATION     | 1 | \$246,687.38   | 0.43% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| PENINSULA MORTGAGE BANKERS CORPORATION | 3 | \$355,986.56   | 0.62% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |
| PENNSYLVANIA STATE EMPLOYEES           | 1 | \$144,266.25   | 0.25% | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 | NA | \$0.00 |

|  | CREDIT UNION                                |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | PEOPLES NATIONAL BANK OF PARIS              | 1 | \$54,400.00  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES TRUST COMPANY OF ST. ALBANS         | 1 | \$140,000.00 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE SERVICES CORPORATION           | 1 | \$133,478.00 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POLICE AND FIRE FEDERAL CREDIT UNION        | 1 | \$190,000.00 | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEWEST MORTGAGE CORPORATION              | 6 | \$604,419.81 | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PROFILE BANK FSB                            | 1 | \$120,300.00 | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PROGRESSIVE EQUITY FUNDING CORPORATION      | 1 | \$253,617.06 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | QUAKER CITY BANK                            | 1 | \$110,000.00 | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REDWOOD CREDIT UNION                        | 2 | \$198,500.00 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND TRUST COMPANY                      | 2 | \$258,000.00 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROXBORO SAVINGS BANK SSB                    | 1 | \$130,199.25 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | S&T BANK                                    | 2 | \$410,000.00 | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SABINE STATE BANK AND TRUST COMPANY         | 2 | \$205,550.00 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAFeway ROCKY MOUNTAIN FEDERAL CREDIT UNION | 1 | \$83,400.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SALEM FIVE MORTGAGE COMPANY, LLC            | 1 | \$269,755.88 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                        | 1 | \$142,500.00 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECOND NATIONAL BANK OF WARREN              | 2 | \$196,000.00 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION               | 3 | \$353,296.56 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL GROUP                         | 9 | \$975,106.10 | 1.71% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. JAMES MORTGAGE CORPORATION              | 1 | \$80,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |              |       |   |        |    |   |        |    |   |     |
|--|---|---|--------------|-------|---|--------|----|---|--------|----|---|-----|
|  | ST. MARYS BANK  | 1 | \$183,000.00 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | ST. PAUL POSTAL<br>EMPLOYEES CREDIT<br>UNION                      | 1 | \$194,038.94 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | STANDARD<br>MORTGAGE<br>CORPORATION                               | 3 | \$317,133.25 | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | STAR FINANCIAL<br>GROUP, INC.                                     | 2 | \$186,132.63 | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | STATE BANK OF<br>CROSS PLAINS                                     | 1 | \$79,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | STATE BANK OF THE<br>LAKES  | 1 | \$98,010.00  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | SUBURBAN<br>MORTGAGE<br>COMPANY OF NEW<br>MEXICO                  | 1 | \$192,000.00 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | THE COMMUNITY<br>BANK, A<br>MASSACHUSETTS<br>CO-OPERATIVE<br>BANK | 1 | \$149,861.06 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | THE FIRST<br>NATIONAL BANK OF<br>BERWICK                          | 1 | \$65,607.31  | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TIB-THE<br>INDEPENDENT<br>BANKERSBANK                             | 3 | \$353,443.44 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TIERONE BANK  | 2 | \$288,849.94 | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | TOWER FEDERAL<br>CREDIT UNION                                     | 1 | \$70,363.63  | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | U. S. MORTGAGE<br>CORP.   | 2 | \$494,287.32 | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | UMPQUA BANK<br>MORTGAGE   | 1 | \$102,600.00 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | UNITED CALIFORNIA<br>SYSTEMS<br>INTERNATIONAL<br>INC.             | 3 | \$597,150.19 | 1.05% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | VANDYK MORTGAGE<br>CORPORATION                                    | 1 | \$100,000.00 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | VISIONS FEDERAL<br>CREDIT UNION                                   | 1 | \$57,897.62  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | WALL STREET<br>MORTGAGE<br>BANKERS LTD D/B/A<br>POWER EXPRESS     | 2 | \$458,437.00 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|  | WALLICK AND VOLK  | 1 | \$202,212.50 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |

|              |  |            |                        |             |          |               |    |          |               |    |          |               |          |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|----------|
|              | INC.   |            |                        |             |          |               |    |          |               |    |          |               |          |
|              | WASHINGTON STATE<br>EMPLOYEES CREDIT<br>UNION      | 1          | \$215,720.13           | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | WAUKESHA STATE<br>BANK                             | 1          | \$129,879.56           | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | WESTERLY SAVINGS<br>BANK                           | 1          | \$262,500.00           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | WORLD SAVINGS<br>BANK                              | 2          | \$490,555.25           | 0.86%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | Unavailable  | 88         | \$10,955,879.19        | 19.23%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |  | <b>447</b> | <b>\$56,966,018.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31376KDL7    | 1ST 2ND MORTGAGE<br>COMPANY OF NEW<br>JERSEY, INC. | 1          | \$236,000.00           | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | ABACUS FEDERAL<br>SAVINGS BANK                     | 1          | \$230,000.00           | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | ADDISON AVENUE<br>FEDERAL CREDIT<br>UNION          | 1          | \$226,500.00           | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | ALASKA USA<br>FEDERAL CREDIT<br>UNION              | 3          | \$599,500.00           | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | AMERICAN HOME<br>MORTGAGE<br>CORPORATION           | 1          | \$165,000.00           | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | AMERICAN SAVINGS<br>BANK, F.S.B.                   | 3          | \$815,200.00           | 1.36%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | ANCHORBANK FSB                                     | 3          | \$695,617.94           | 1.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | ANHEUSER-BUSCH<br>EMPLOYEES CREDIT<br>UNION        | 1          | \$25,000.00            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | ASSOCIATED<br>MORTGAGE INC.                        | 1          | \$144,000.00           | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | BANCORPSOUTH<br>BANK                               | 6          | \$1,127,600.00         | 1.88%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | BANK MUTUAL  | 4          | \$751,434.38           | 1.25%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | BANK OF HAWAII                                     | 12         | \$3,272,902.69         | 5.44%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | BANK OF THE<br>CASCADES                            | 4          | \$920,200.00           | 1.53%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | BANK-FUND STAFF<br>FEDERAL CREDIT<br>UNION         | 1          | \$200,000.00           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              | BANKERS<br>FINANCIAL GROUP<br>INC.                 | 2          | \$469,646.00           | 0.78%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              |  | 1          | \$200,000.00           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |

|  |                                      |   |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|--------------------------------------|---|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | BENJAMIN FRANKLIN SAVINGS BANK       |   |                |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | BETHPAGE FEDERAL CREDIT UNION        | 2 | \$289,052.00   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLACKHAWK CREDIT UNION               | 1 | \$126,400.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOEING EMPLOYEES CREDIT UNION        | 4 | \$650,000.00   | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOTTOMLINE MORTGAGE, INC.            | 1 | \$119,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE          | 5 | \$846,200.00   | 1.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER, L.L.C.               | 8 | \$1,565,700.00 | 2.6%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY             | 3 | \$292,550.00   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL SAVINGS BANK                 | 1 | \$136,800.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL STATE BANK                   | 1 | \$139,394.06   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHELSEA GROTON SAVINGS BANK          | 1 | \$129,600.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITYWIDE BANK                        | 1 | \$195,000.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITYWIDE MORTGAGE COMPANY            | 1 | \$155,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA CREDIT UNION                | 1 | \$134,900.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCIAL BANK OF TEXAS, N.A.       | 1 | \$160,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANK & TRUST CO.           | 1 | \$218,530.63   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY CREDIT UNION               | 4 | \$683,510.00   | 1.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY MORTGAGE FUNDING, LLC      | 1 | \$137,400.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY SAVINGS BANK               | 1 | \$195,000.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CORTRUST BANK                        | 1 | \$193,750.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC. | 5 | \$889,500.00   | 1.48% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION ONE (DBA ONES MORTGAGE) | 3 | \$423,655.88   | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |   |              |       |   |        |    |   |        |    |   |        |
|--|---------------------------------------|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
|  | CRESCENT CREDIT UNION                 | 3 | \$471,072.56 | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EAST WEST BANK                        | 1 | \$203,000.00 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EMIGRANT MORTGAGE COMPANY, INC.       | 1 | \$295,000.00 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN BANK                   | 4 | \$814,200.00 | 1.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION   | 1 | \$125,100.00 | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                 | 1 | \$279,600.00 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK                   | 1 | \$237,037.00 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA            | 2 | \$325,100.00 | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY | 3 | \$588,550.00 | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF DEERWOOD       | 1 | \$259,100.00 | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA          | 3 | \$925,398.50 | 1.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                      | 1 | \$206,096.75 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FORUM MORTGAGE                        | 1 | \$267,200.00 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK                           | 3 | \$480,621.82 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB      | 1 | \$231,000.00 | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK                 | 1 | \$136,500.00 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GRANITE BANK                          | 1 | \$322,000.00 | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREATER NEVADA MORTGAGE SERVICES      | 1 | \$139,000.00 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANSCOM FEDERAL CREDIT UNION          | 3 | \$346,467.51 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HAWAII HOME LOANS, INC.               | 1 | \$328,000.00 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HILLTOP NATIONAL BANK                 | 1 | \$169,000.00 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK             | 2 | \$389,000.00 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STATE BANK                       | 1 | \$225,000.00 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE        | 1 | \$207,000.00 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |



|  |                                       |   |                |       |   |        |    |   |        |    |   |        |
|--|---------------------------------------|---|----------------|-------|---|--------|----|---|--------|----|---|--------|
|  | KINECTA FEDERAL CREDIT UNION          | 1 | \$234,754.63   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LA GRANGE STATE BANK                  | 2 | \$455,130.31   | 0.76% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST              | 3 | \$776,700.00   | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE MORTGAGE COMPANY INC.            | 1 | \$162,300.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEADER BANK, N.A.                     | 1 | \$314,400.00   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK              | 2 | \$378,200.00   | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LYDIAN PRIVATE BANK                   | 1 | \$333,351.56   | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LYONS MORTGAGE SERVICES, INC.         | 1 | \$275,000.00   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MACON SAVINGS BANK                    | 1 | \$216,000.00   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES         | 4 | \$646,591.56   | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MAYFLOWER COOPERATIVE BANK            | 2 | \$384,781.06   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MCCLAIN BANK, N.A.                    | 2 | \$475,450.00   | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERIWEST MORTGAGE COMPANY, LLC        | 1 | \$163,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK      | 7 | \$1,430,920.00 | 2.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-ATLANTIC FEDERAL CREDIT UNION     | 1 | \$135,500.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MINOTOLA NATIONAL BANK                | 1 | \$61,000.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MONSON SAVINGS BANK                   | 1 | \$87,000.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE AMERICA, INC.                | 1 | \$130,000.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MT. MCKINLEY BANK                     | 2 | \$491,000.00   | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHROP GRUMMAN FEDERAL CREDIT UNION | 1 | \$257,268.44   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWEST FEDERAL CREDIT UNION        | 3 | \$519,636.63   | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN MORTGAGE                 | 7 | \$1,172,703.13 | 1.95% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

| COMPANY   |   |                |       |   |        |    |   |        |    |   |        |    |   |
|---|---|----------------|-------|---|--------|----|---|--------|----|---|--------|----|---|
| PAVILION MORTGAGE COMPANY                             | 2 | \$382,200.00   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| PFF BANK AND TRUST                                    | 2 | \$304,670.06   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| POLICE AND FIRE FEDERAL CREDIT UNION                  | 2 | \$460,000.00   | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| PORT WASHINGTON STATE BANK                            | 2 | \$326,500.00   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| PUBLIC SERVICE EMPLOYEES CREDIT UNION                 | 3 | \$756,700.00   | 1.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| ROCKY MOUNTAIN MORTGAGE COMPANY                       | 1 | \$194,750.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| SABINE STATE BANK AND TRUST COMPANY                   | 1 | \$160,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| SEATTLE SAVINGS BANK                                  | 5 | \$1,359,700.00 | 2.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| SECURITY MORTGAGE CORPORATION                         | 1 | \$312,000.00   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| SKY FINANCIAL GROUP                                   | 4 | \$478,000.00   | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| ST. FRANCIS BANK FSB                                  | 2 | \$451,415.50   | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| STAR FINANCIAL GROUP, INC.                            | 4 | \$760,023.44   | 1.26% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| STATE BANK OF LINCOLN                                 | 1 | \$135,000.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| STERLING SAVINGS BANK                                 | 1 | \$162,400.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| SUPERIOR FEDERAL CREDIT UNION                         | 1 | \$129,500.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| SUPERIOR MORTGAGE CORPORATION (21ST CENTURY MORTGAGE) | 1 | \$174,808.44   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| TAYLOR COUNTY BANK                                    | 1 | \$160,389.13   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| TEACHERS FEDERAL CREDIT UNION                         | 1 | \$132,000.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |
| THE HUNTINGTON NATIONAL BANK                          | 7 | \$1,199,726.07 | 2%    | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 |

|              |   |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | TRAVERSE MORTGAGE CORPORATION           | 1          | \$198,400.00           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUWEST CREDIT UNION                    | 1          | \$172,350.00           | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.                    | 31         | \$5,784,200.05         | 9.62%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UMPQUA BANK MORTGAGE                    | 4          | \$677,000.00           | 1.13%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED FINANCIAL MORTGAGE CORP.         | 15         | \$3,184,432.13         | 5.3%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED MEMBERS MORTGAGE, LLC            | 1          | \$328,700.00           | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 2          | \$339,542.44           | 0.56%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 1          | \$158,834.00           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY                | 5          | \$1,001,920.00         | 1.67%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                      | 5          | \$1,129,704.70         | 1.88%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 23         | \$4,276,048.52         | 7.1%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>308</b> | <b>\$60,121,189.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KDM5    | ALASKA USA FEDERAL CREDIT UNION         | 1          | \$100,600.00           | 0.91%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK, N.A.                     | 1          | \$89,100.00            | 0.81%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                | 1          | \$66,000.00            | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AURORA FINANCIAL GROUP INC.             | 1          | \$103,350.00           | 0.94%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCORPSOUTH BANK                       | 4          | \$278,900.00           | 2.53%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK MUTUAL                             | 2          | \$220,500.00           | 2%          | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                          | 2          | \$208,500.00           | 1.89%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF THE CASCADES                    | 1          | \$100,000.00           | 0.91%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK-FUND STAFF FEDERAL CREDIT UNION    | 1          | \$96,743.00            | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKIOWA                                | 2          | \$120,100.00           | 1.09%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BETHPAGE FEDERAL CREDIT UNION           | 1          | \$89,900.00            | 0.82%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BOEING EMPLOYEES CREDIT UNION           | 2          | \$193,700.00           | 1.76%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |   |              |       |   |        |    |   |        |    |   |        |
|--|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|
|  | BRYN MAWR TRUST COMPANY THE            | 1 | \$88,000.00  | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER, L.L.C.                 | 1 | \$105,000.00 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTEX HOME EQUITY COMPANY, LLC        | 1 | \$63,000.00  | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY               | 1 | \$72,000.00  | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL SAVINGS BANK                   | 3 | \$270,129.44 | 2.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHELSEA GROTON SAVINGS BANK            | 1 | \$109,785.50 | 1%    | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CLYDE SAVINGS BANK COMPANY             | 1 | \$91,000.00  | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA CREDIT UNION                  | 3 | \$291,500.00 | 2.65% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY CREDIT UNION                 | 1 | \$95,200.00  | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.   | 1 | \$85,000.00  | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION ONE (DBA ONES MORTGAGE)   | 3 | \$290,772.44 | 2.64% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CRESCENT CREDIT UNION                  | 3 | \$334,156.57 | 3.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FAA EMPLOYEES CREDIT UNION             | 2 | \$92,650.00  | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN BANK                    | 1 | \$73,000.00  | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                  | 2 | \$177,400.00 | 1.61% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE COMPANY INC.            | 1 | \$122,500.00 | 1.11% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY  | 1 | \$100,000.00 | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                       | 1 | \$124,669.00 | 1.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST STATE BANK MORTGAGE COMPANY, LLC | 1 | \$50,550.00  | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK                            | 3 | \$319,250.00 | 2.9%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK                  | 1 | \$92,000.00  | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENPOINT MORTGAGE                    | 1 | \$33,000.00  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|--|--|---|--------------|-------|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|----|---|--------|
|  | FUNDING, INC.  |   |              |       |   |        |    |   |        |    |   |        |    |   |        |    |   |        |    |   |        |
|  | HANCOCK<br>MORTGAGE<br>COMPANY   | 1 | \$108,000.00 | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HONESDALE<br>NATIONAL BANK<br>THE  | 1 | \$90,000.00  | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MACON SAVINGS<br>BANK  | 1 | \$84,800.00  | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARINE BANK<br>MORTGAGE<br>SERVICES                                      | 5 | \$456,031.88 | 4.14% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MAYFLOWER<br>COOPERATIVE BANK  | 1 | \$75,000.00  | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE<br>AMERICA, INC.  | 1 | \$104,100.00 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE<br>COMPANY -<br>DEDICATED<br>CHANNEL | 1 | \$47,500.00  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN<br>MORTGAGE<br>COMPANY                                      | 3 | \$255,000.00 | 2.32% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PFF BANK AND<br>TRUST  | 1 | \$106,796.31 | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKY MOUNTAIN<br>MORTGAGE<br>COMPANY                                    | 2 | \$142,050.00 | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | S&T BANK   | 1 | \$101,849.75 | 0.93% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS<br>BANK  | 4 | \$407,000.00 | 3.7%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY<br>MORTGAGE<br>CORPORATION                                      | 4 | \$344,350.00 | 3.13% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL<br>GROUP   | 5 | \$432,600.00 | 3.93% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF<br>SOUTHERN UTAH   | 4 | \$369,000.00 | 3.35% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUBURBAN<br>MORTGAGE<br>COMPANY OF NEW<br>MEXICO                         | 1 | \$89,750.00  | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUPERIOR FEDERAL<br>CREDIT UNION   | 2 | \$189,600.00 | 1.72% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HARVARD<br>STATE BANK  | 1 | \$83,400.00  | 0.76% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              | THE HUNTINGTON NATIONAL BANK            | 1          | \$97,218.75            | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TOWN AND COUNTRY BANC MORTGAGE SERVICES | 1          | \$42,500.00            | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.                    | 6          | \$566,168.79           | 5.14%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UMPQUA BANK MORTGAGE                    | 1          | \$102,400.00           | 0.93%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED COMMUNITY BANK                   | 1          | \$55,500.00            | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED MEMBERS MORTGAGE, LLC            | 1          | \$85,000.00            | 0.77%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON CAPITAL MORTGAGE GROUP       | 1          | \$109,000.00           | 0.99%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 2          | \$219,635.56           | 1.99%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEOKIE CREDIT UNION                     | 1          | \$118,238.63           | 1.07%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 1          | \$75,000.00            | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY                | 4          | \$357,000.00           | 3.24%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                      | 1          | \$110,000.00           | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.         | 1          | \$120,000.00           | 1.09%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 9          | \$717,399.44           | 6.53%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>123</b> | <b>\$11,009,845.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TTX4    | ENTERPRISE MORTGAGE INVESTMENTS INC.    | 2          | \$4,722,722.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>2</b>   | <b>\$4,722,722.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TVP8    | AMERICAN PROPERTY FINANCING INC.        | 1          | \$1,831,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1</b>   | <b>\$1,831,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TVR4    | PW FUNDING INC.                         | 1          | \$2,500,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1</b>   | <b>\$2,500,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377TVZ6    |   | 1          | \$4,700,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |    |          |               |  |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|--|
|              |  | ARCS COMMERCIAL<br>MORTGAGE<br>COMPANY, L.P.     |            |                        |             |          |               |    |          |               |    |          |               |  |
| <b>Total</b> |  |  | <b>1</b>   | <b>\$4,700,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31377TWE2    |  | MIDLAND<br>MORTGAGE<br>INVESTMENT<br>CORPORATION | 1          | \$1,813,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |  | <b>1</b>   | <b>\$1,813,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31388RQP5    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION              | 18         | \$2,747,821.16         | 92.59%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              |  | Unavailable                                      | 1          | \$220,000.00           | 7.41%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |  | <b>19</b>  | <b>\$2,967,821.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31388VEG9    |  | KB HOME<br>MORTGAGE<br>COMPANY                   | 11         | \$1,231,375.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,231,375.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31390NK68    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION              | 21         | \$3,691,376.34         | 60.73%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
|              |  | Unavailable                                      | 13         | \$2,386,740.55         | 39.27%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |  | <b>34</b>  | <b>\$6,078,116.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31390WV90    |  | PHH MORTGAGE<br>SERVICES<br>CORPORATION          | 38         | \$8,073,830.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |  | <b>38</b>  | <b>\$8,073,830.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31390WWA6    |  | PHH MORTGAGE<br>SERVICES<br>CORPORATION          | 61         | \$12,116,642.30        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |  | <b>61</b>  | <b>\$12,116,642.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31391E4Q1    |  | WASHINGTON<br>MUTUAL BANK, FA                    | 187        | \$24,368,366.17        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |  | <b>187</b> | <b>\$24,368,366.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31391E4R9    |  | WASHINGTON<br>MUTUAL BANK, FA                    | 180        | \$23,733,077.38        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |
| <b>Total</b> |  |  | <b>180</b> | <b>\$23,733,077.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |
| 31391E4S7    |  |  | 20         | \$2,149,343.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |  |

|              |  |  |           |                        |             |          |               |    |          |               |  |  |          |               |        |  |          |               |   |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|--|--|----------|---------------|--------|--|----------|---------------|---|----------|---------------|
|              |  | WASHINGTON<br>MUTUAL BANK, FA          |           |                        |             |          |               |    |          |               |  |  |          |               |        |  |          |               |   |          |               |
| <b>Total</b> |  |  | <b>20</b> | <b>\$2,149,343.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |  | <b>0</b> | <b>\$0.00</b> |        |  | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |
| 31391E4T5    |  | WASHINGTON<br>MUTUAL BANK, FA          | 89        | \$11,897,431.01        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |
| <b>Total</b> |  |  | <b>89</b> | <b>\$11,897,431.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |  | <b>0</b> | <b>\$0.00</b> |        |  | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |
| 31391JGU8    |  | FIRST MERIT<br>MORTGAGE<br>CORPORATION | 54        | \$6,636,322.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |
| <b>Total</b> |  |  | <b>54</b> | <b>\$6,636,322.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |  | <b>0</b> | <b>\$0.00</b> |        |  | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |
| 31400CNC4    |  | MI FINANCIAL<br>CORPORATION            | 8         | \$1,883,700.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |
| <b>Total</b> |  |  | <b>8</b>  | <b>\$1,883,700.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |  | <b>0</b> | <b>\$0.00</b> |        |  | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |
| 31400CND2    |  | MI FINANCIAL<br>CORPORATION            | 20        | \$4,138,600.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |
| <b>Total</b> |  |  | <b>20</b> | <b>\$4,138,600.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |  | <b>0</b> | <b>\$0.00</b> |        |  | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |
| 31400CNE0    |  | MI FINANCIAL<br>CORPORATION            | 7         | \$1,479,333.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |
| <b>Total</b> |  |  | <b>7</b>  | <b>\$1,479,333.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |  | <b>0</b> | <b>\$0.00</b> |        |  | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |
| 31400EBE9    |  | TCF MORTGAGE<br>CORPORATION            | 28        | \$4,397,770.05         | 35.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |
|              |  | Unavailable                            | 40        | \$7,946,595.30         | 64.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |
| <b>Total</b> |  |  | <b>68</b> | <b>\$12,344,365.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |  | <b>0</b> | <b>\$0.00</b> |        |  | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |
| 31400EBG4    |  | TCF MORTGAGE<br>CORPORATION            | 8         | \$1,226,013.01         | 26.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |
|              |  | Unavailable                            | 18        | \$3,364,073.48         | 73.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |
| <b>Total</b> |  |  | <b>26</b> | <b>\$4,590,086.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |  | <b>0</b> | <b>\$0.00</b> |        |  | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |
| 31400EBH2    |  | TCF MORTGAGE<br>CORPORATION            | 13        | \$1,635,560.97         | 29.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |
|              |  | Unavailable                            | 24        | \$3,846,943.32         | 70.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |
| <b>Total</b> |  |  | <b>37</b> | <b>\$5,482,504.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |  | <b>0</b> | <b>\$0.00</b> |        |  | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |
| 31400EBK5    |  | TCF MORTGAGE<br>CORPORATION            | 14        | \$919,042.42           | 70.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |
|              |  | Unavailable                            | 6         | \$390,411.59           | 29.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |
| <b>Total</b> |  |  | <b>20</b> | <b>\$1,309,454.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |  |  | <b>0</b> | <b>\$0.00</b> |        |  | <b>0</b> | <b>\$0.00</b> |   | <b>0</b> | <b>\$0.00</b> |
| 31400EBL3    |  | TCF MORTGAGE<br>CORPORATION            | 16        | \$2,766,044.20         | 60.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |  |  | NA       | 0             | \$0.00 |  |          | NA            | 0 | \$0.00   |               |



|              |  |                               |           |                       |             |          |               |    |          |               |    |          |               |
|--------------|--|-------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | Unavailable                   | 9         | \$1,785,355.06        | 39.23%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>25</b> | <b>\$4,551,399.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400EBM1    |  | TCF MORTGAGE CORPORATION      | 21        | \$2,456,951.40        | 79.23%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 5         | \$644,000.00          | 20.77%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>26</b> | <b>\$3,100,951.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400EBN9    |  | TCF MORTGAGE CORPORATION      | 24        | \$2,785,663.72        | 74.99%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 10        | \$928,916.38          | 25.01%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>34</b> | <b>\$3,714,580.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400R4F5    |  | Unavailable                   | 3         | \$197,381.13          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>3</b>  | <b>\$197,381.13</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400R4G3    |  | Unavailable                   | 2         | \$111,395.36          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>2</b>  | <b>\$111,395.36</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400TYP6    |  | WACHOVIA MORTGAGE CORPORATION | 53        | \$6,262,561.07        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>53</b> | <b>\$6,262,561.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400TYQ4    |  | WACHOVIA MORTGAGE CORPORATION | 35        | \$4,388,176.72        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>35</b> | <b>\$4,388,176.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UM27    |  | ABN AMRO MORTGAGE GROUP, INC. | 1         | \$206,650.00          | 12.97%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 7         | \$1,386,527.86        | 87.03%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>8</b>  | <b>\$1,593,177.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UM35    |  | ABN AMRO MORTGAGE GROUP, INC. | 3         | \$599,836.48          | 53.64%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 3         | \$518,343.67          | 46.36%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>6</b>  | <b>\$1,118,180.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UM43    |  | Unavailable                   | 11        | \$1,794,817.66        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>11</b> | <b>\$1,794,817.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UM68    |  | ABN AMRO MORTGAGE GROUP, INC. | 1         | \$189,353.70          | 5.44%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |           |                       |             |          |               |    |          |               |    |          |               |
|--------------|--|-------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | Unavailable                         | 20        | \$3,292,046.03        | 94.56%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>21</b> | <b>\$3,481,399.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UM84    |  | Unavailable                         | 13        | \$2,147,764.42        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>13</b> | <b>\$2,147,764.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UM92    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 2         | \$332,654.11          | 7.45%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 23        | \$4,133,879.22        | 92.55%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>25</b> | <b>\$4,466,533.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMS0    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 1         | \$66,950.83           | 3.44%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 31        | \$1,877,427.48        | 96.56%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>32</b> | <b>\$1,944,378.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMT8    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 5         | \$205,650.00          | 6.86%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 46        | \$2,790,741.06        | 93.14%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>51</b> | <b>\$2,996,391.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMU5    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 7         | \$305,434.55          | 28.36%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 16        | \$771,450.00          | 71.64%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>23</b> | <b>\$1,076,884.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMV3    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 2         | \$206,000.00          | 13.77%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 14        | \$1,289,721.21        | 86.23%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>16</b> | <b>\$1,495,721.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMW1    |  | Unavailable                         | 14        | \$1,327,125.62        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>14</b> | <b>\$1,327,125.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMX9    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 2         | \$177,600.00          | 8.47%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 21        | \$1,920,283.48        | 91.53%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>23</b> | <b>\$2,097,883.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31400UMY7    |  | ABN AMRO<br>MORTGAGE GROUP,         | 6         | \$611,464.82          | 14.97%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |           |                        |             |          |               |    |          |               |    |          |               |          |
|--------------|--|-------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|----------|
|              |  | INC.                                |           |                        |             |          |               |    |          |               |    |          |               |          |
|              |  | Unavailable                         | 38        | \$3,472,441.58         | 85.03%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |  |                                     | <b>44</b> | <b>\$4,083,906.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31400UMZ4    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 4         | \$386,700.00           | 30.04%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              |  | Unavailable                         | 10        | \$900,369.49           | 69.96%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |  |                                     | <b>14</b> | <b>\$1,287,069.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31400UNA8    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 6         | \$669,815.51           | 16.64%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              |  | Unavailable                         | 24        | \$3,355,859.93         | 83.36%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |  |                                     | <b>30</b> | <b>\$4,025,675.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31400UNB6    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 2         | \$319,050.00           | 31.83%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              |  | Unavailable                         | 4         | \$683,199.53           | 68.17%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |  |                                     | <b>6</b>  | <b>\$1,002,249.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31400UNC4    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 3         | \$777,350.00           | 25.99%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              |  | Unavailable                         | 14        | \$2,214,083.02         | 74.01%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |  |                                     | <b>17</b> | <b>\$2,991,433.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31400UND2    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC. | 14        | \$2,203,717.99         | 74.41%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              |  | Unavailable                         | 5         | \$758,000.00           | 25.59%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |  |                                     | <b>19</b> | <b>\$2,961,717.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31401K5G6    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 52        | \$7,782,874.48         | 75.99%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              |  | Unavailable                         | 16        | \$2,458,431.26         | 24.01%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |  |                                     | <b>68</b> | <b>\$10,241,305.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31401K5H4    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 32        | \$5,112,647.32         | 84.08%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
|              |  | Unavailable                         | 6         | \$968,100.00           | 15.92%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |
| <b>Total</b> |  |                                     | <b>38</b> | <b>\$6,080,747.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |                                     |           |                        |             |          |               |    |          |               |    |          |               |          |
| 31401WYS2    |  |                                     | 19        | \$3,015,560.32         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | 0        |



|              |  |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31402ELY2    | RBC CENTURA BANK                       | 21         | \$2,073,410.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>21</b>  | <b>\$2,073,410.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402ELZ9    | RBC CENTURA BANK                       | 15         | \$1,508,477.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>15</b>  | <b>\$1,508,477.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HBQ3    | WASHINGTON MUTUAL BANK                 | 18         | \$3,045,909.54         | 11.28%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA             | 81         | \$13,230,306.72        | 49.01%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL FEDERAL SAVINGS BANK | 3          | \$346,000.00           | 1.28%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 60         | \$10,373,148.57        | 38.43%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>162</b> | <b>\$26,995,364.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HBR1    | WASHINGTON MUTUAL BANK                 | 12         | \$2,315,667.94         | 16%         | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA             | 44         | \$8,297,107.48         | 57.33%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 20         | \$3,859,554.15         | 26.67%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>76</b>  | <b>\$14,472,329.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HBS9    | WASHINGTON MUTUAL BANK                 | 4          | \$488,700.00           | 3.48%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA             | 40         | \$6,155,599.81         | 43.86%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL FEDERAL SAVINGS BANK | 1          | \$63,840.00            | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 41         | \$7,326,486.34         | 52.21%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>86</b>  | <b>\$14,034,626.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HYL9    | WASHINGTON MUTUAL BANK, FA             | 150        | \$16,045,470.51        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>150</b> | <b>\$16,045,470.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HYM7    | WASHINGTON MUTUAL BANK, FA             | 158        | \$15,653,311.81        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>158</b> | <b>\$15,653,311.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HYN5    | WASHINGTON MUTUAL BANK, FA             | 78         | \$7,356,252.08         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>78</b>  | <b>\$7,356,252.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HYPO    |  | 80         | \$8,058,151.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | WASHINGTON<br>MUTUAL BANK, FA                      |           |                       |             |          |               |    |          |               |    |          |               |
| <b>Total</b> |  |  | <b>80</b> | <b>\$8,058,151.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |
| 31402HYQ8    |  | WASHINGTON<br>MUTUAL BANK, FA                      | 37        | \$3,961,777.69        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>37</b> | <b>\$3,961,777.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |
| 31402HYR6    |  | WASHINGTON<br>MUTUAL BANK, FA                      | 54        | \$5,156,388.76        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>54</b> | <b>\$5,156,388.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |
| 31402HYS4    |  | WASHINGTON<br>MUTUAL BANK, FA                      | 55        | \$6,005,326.95        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>55</b> | <b>\$6,005,326.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |
| 31402HYT2    |  | WASHINGTON<br>MUTUAL BANK, FA                      | 14        | \$1,648,194.66        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$1,648,194.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |
| 31402JFM4    |  | ASTORIA FEDERAL<br>SAVINGS AND LOAN<br>ASSOCIATION | 17        | \$3,573,125.76        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b> | <b>\$3,573,125.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |
| 31402JFN2    |  | ASTORIA FEDERAL<br>SAVINGS AND LOAN<br>ASSOCIATION | 15        | \$3,116,364.14        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>15</b> | <b>\$3,116,364.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |
| 31402JFP7    |  | ASTORIA FEDERAL<br>SAVINGS AND LOAN<br>ASSOCIATION | 13        | \$1,503,000.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>13</b> | <b>\$1,503,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |
| 31402JKH9    |  | COMMERCIAL<br>FEDERAL BANK                         | 7         | \$595,489.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>7</b>  | <b>\$595,489.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |
| 31402JKJ5    |  | COMMERCIAL<br>FEDERAL BANK                         | 1         | \$32,192.36           | 2.96%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 20        | \$1,054,882.66        | 97.04%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>21</b> | <b>\$1,087,075.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |
| 31402JKK2    |  | Unavailable  | 8         | \$577,851.38          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>8</b>  | <b>\$577,851.38</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |

|              |                                  |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31402JKL0    | COMMERCIAL<br>FEDERAL BANK       | 1          | \$80,020.50            | 8.22%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 16         | \$893,345.69           | 91.78%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>17</b>  | <b>\$973,366.19</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402K2L7    | HARWOOD STREET<br>FUNDING I, LLC | 135        | \$18,538,824.39        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>135</b> | <b>\$18,538,824.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402K2M5    | HARWOOD STREET<br>FUNDING I, LLC | 28         | \$4,952,410.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>28</b>  | <b>\$4,952,410.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402K2N3    | HARWOOD STREET<br>FUNDING I, LLC | 47         | \$4,302,138.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>47</b>  | <b>\$4,302,138.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402LDX7    | FIRST BANC<br>MORTGAGE           | 24         | \$3,300,564.91         | 61.01%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 8          | \$2,109,036.04         | 38.99%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>32</b>  | <b>\$5,409,600.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402LDY5    | FIRST BANC<br>MORTGAGE           | 13         | \$1,487,891.82         | 79.32%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 3          | \$387,931.56           | 20.68%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>16</b>  | <b>\$1,875,823.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402MPD6    | WASHINGTON<br>MUTUAL BANK        | 9          | \$1,673,782.36         | 5%          | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON<br>MUTUAL BANK, FA    | 66         | \$12,036,542.74        | 35.98%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 93         | \$19,738,722.70        | 59.02%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>168</b> | <b>\$33,449,047.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402MPE4    | WASHINGTON<br>MUTUAL BANK        | 3          | \$453,816.58           | 7.16%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON<br>MUTUAL BANK, FA    | 14         | \$2,413,237.73         | 38.1%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 20         | \$3,466,894.63         | 54.74%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>37</b>  | <b>\$6,333,948.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402MPF1    | WASHINGTON<br>MUTUAL BANK        | 7          | \$1,205,100.00         | 10.78%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON<br>MUTUAL BANK, FA    | 21         | \$4,517,874.91         | 40.4%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 33         | \$5,461,053.15         | 48.82%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>61</b>  | <b>\$11,184,028.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                            |           |                       |             |          |               |    |          |               |    |          |               |
|--------------|----------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31402MPG9    | WASHINGTON MUTUAL BANK     | 5         | \$633,287.94          | 9.12%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA | 16        | \$2,821,829.83        | 40.64%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 18        | \$3,488,490.44        | 50.24%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>39</b> | <b>\$6,943,608.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402MPH7    | WASHINGTON MUTUAL BANK     | 3         | \$528,500.00          | 6.4%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA | 24        | \$3,173,002.65        | 38.41%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 29        | \$4,559,545.68        | 55.19%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>56</b> | <b>\$8,261,048.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402NM21    | CROWN MORTGAGE COMPANY     | 8         | \$1,028,650.74        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>8</b>  | <b>\$1,028,650.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402NM39    | CROWN MORTGAGE COMPANY     | 6         | \$1,029,714.78        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>6</b>  | <b>\$1,029,714.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402NMU9    | CROWN MORTGAGE COMPANY     | 8         | \$1,032,975.50        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>8</b>  | <b>\$1,032,975.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402NMV7    | CROWN MORTGAGE COMPANY     | 9         | \$1,032,189.78        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>9</b>  | <b>\$1,032,189.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402NMW5    | CROWN MORTGAGE COMPANY     | 10        | \$1,037,797.74        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>10</b> | <b>\$1,037,797.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402NMX3    | CROWN MORTGAGE COMPANY     | 10        | \$1,035,725.48        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>10</b> | <b>\$1,035,725.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402NMY1    | CROWN MORTGAGE COMPANY     | 10        | \$1,205,373.10        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>10</b> | <b>\$1,205,373.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402NMZ8    | CROWN MORTGAGE COMPANY     | 8         | \$1,037,155.16        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>8</b>  | <b>\$1,037,155.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |  |  |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31402NSS8    |  | HOMESTREET BANK  | 15         | \$1,575,450.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>15</b>  | <b>\$1,575,450.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402NST6    |  | HOMESTREET BANK  | 7          | \$1,028,050.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>7</b>   | <b>\$1,028,050.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402QAK7    |  | HEARTLAND BANK   | 13         | \$2,000,150.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>13</b>  | <b>\$2,000,150.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402QAL5    |  | HEARTLAND BANK   | 11         | \$1,431,900.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,431,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402QDG3    |  | Unavailable  | 18         | \$2,206,133.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>18</b>  | <b>\$2,206,133.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402RYQ6    |  | PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE CAPITAL<br>RESOURCES, LLC | 9          | \$692,233.43           | 7.37%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 89         | \$8,701,375.48         | 92.63%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>98</b>  | <b>\$9,393,608.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402RYR4    |  | PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE CAPITAL<br>RESOURCES, LLC | 9          | \$995,132.63           | 9.62%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 88         | \$9,350,788.91         | 90.38%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>97</b>  | <b>\$10,345,921.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402RYS2    |  | PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE CAPITAL<br>RESOURCES, LLC | 6          | \$315,950.58           | 23.37%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 16         | \$1,036,099.64         | 76.63%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>22</b>  | <b>\$1,352,050.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402SG76    |  | HARWOOD STREET<br>FUNDING I, LLC                               | 100        | \$17,430,038.03        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>100</b> | <b>\$17,430,038.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402SG84    |  | HARWOOD STREET<br>FUNDING I, LLC                               | 159        | \$29,506,394.95        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>159</b> | <b>\$29,506,394.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402SG92    |  | HARWOOD STREET<br>FUNDING I, LLC                               | 55         | \$9,084,422.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>55</b>  | <b>\$9,084,422.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                               |           |                        |             |          |               |    |          |               |    |          |               |
|--------------|-------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31402SHB6    | HARWOOD STREET FUNDING I, LLC | 87        | \$16,059,124.32        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>87</b> | <b>\$16,059,124.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402SHC4    | HARWOOD STREET FUNDING I, LLC | 22        | \$4,273,107.73         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>22</b> | <b>\$4,273,107.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402SM46    | WACHOVIA MORTGAGE CORPORATION | 10        | \$1,744,866.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>10</b> | <b>\$1,744,866.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402SP27    | WACHOVIA MORTGAGE CORPORATION | 12        | \$1,522,685.02         | 26.28%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 30        | \$4,271,208.87         | 73.72%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>42</b> | <b>\$5,793,893.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402SZ26    | BANK ONE,N.A.                 | 37        | \$2,290,940.81         | 96.64%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 1         | \$79,690.02            | 3.36%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>38</b> | <b>\$2,370,630.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402SZ34    | BANK ONE,N.A.                 | 26        | \$2,598,557.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>26</b> | <b>\$2,598,557.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402SZ42    | BANK ONE,N.A.                 | 14        | \$2,385,637.81         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>14</b> | <b>\$2,385,637.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402SZ59    | BANK ONE,N.A.                 | 16        | \$2,965,091.18         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>16</b> | <b>\$2,965,091.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402SZ67    | BANK ONE,N.A.                 | 11        | \$1,291,402.35         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>11</b> | <b>\$1,291,402.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402SZX8    | BANK ONE,N.A.                 | 25        | \$4,500,535.98         | 96.79%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 1         | \$149,438.80           | 3.21%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>26</b> | <b>\$4,649,974.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402SZZ3    | BANK ONE,N.A.                 | 16        | \$1,539,414.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>16</b> | <b>\$1,539,414.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402TX26    | PULTE MORTGAGE, L.L.C.        | 47        | \$9,999,898.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>47</b> | <b>\$9,999,898.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                   |            |                        |             |          |               |    |          |               |    |          |               |
|--------------|-----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
| 31402TX34    | PULTE MORTGAGE, L.L.C.            | 222        | \$37,998,795.34        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>222</b> | <b>\$37,998,795.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402TX42    | PULTE MORTGAGE, L.L.C.            | 35         | \$4,999,847.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>35</b>  | <b>\$4,999,847.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402UF23    | GREENPOINT MORTGAGE FUNDING, INC. | 9          | \$1,559,997.21         | 23.1%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 32         | \$5,193,282.43         | 76.9%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>41</b>  | <b>\$6,753,279.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402UF31    | GREENPOINT MORTGAGE FUNDING, INC. | 16         | \$2,969,367.51         | 30.41%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 54         | \$6,793,757.10         | 69.59%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>70</b>  | <b>\$9,763,124.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402UF49    | GREENPOINT MORTGAGE FUNDING, INC. | 18         | \$2,710,546.66         | 16.66%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 116        | \$13,560,746.52        | 83.34%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>134</b> | <b>\$16,271,293.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402UF56    | GREENPOINT MORTGAGE FUNDING, INC. | 2          | \$298,464.81           | 6.44%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 36         | \$4,335,898.40         | 93.56%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>38</b>  | <b>\$4,634,363.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402UFU1    | GREENPOINT MORTGAGE FUNDING, INC. | 9          | \$1,580,682.64         | 6.85%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 110        | \$21,491,116.95        | 93.15%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>119</b> | <b>\$23,071,799.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402UFV9    | GREENPOINT MORTGAGE FUNDING, INC. | 30         | \$5,790,795.56         | 6.2%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 508        | \$87,609,277.15        | 93.8%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>538</b> | <b>\$93,400,072.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402UFW7    | GREENPOINT MORTGAGE               | 40         | \$7,418,331.89         | 6.22%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                   |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |
|--------------|--|-----------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|----------|---------------|----|
|              |  | FUNDING, INC.                     |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |
|              |  | Unavailable                       | 789        | \$111,825,535.76        | 93.78%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
| <b>Total</b> |  |                                   | <b>829</b> | <b>\$119,243,867.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    |
|              |  |                                   |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |
| 31402UFX5    |  | GREENPOINT MORTGAGE FUNDING, INC. | 10         | \$1,430,339.92          | 1.99%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
|              |  | Unavailable                       | 450        | \$70,270,974.13         | 98.01%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
| <b>Total</b> |  |                                   | <b>460</b> | <b>\$71,701,314.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    |
|              |  |                                   |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |
| 31402UFY3    |  | GREENPOINT MORTGAGE FUNDING, INC. | 1          | \$231,695.44            | 1.66%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
|              |  | Unavailable                       | 80         | \$13,716,959.36         | 98.34%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
| <b>Total</b> |  |                                   | <b>81</b>  | <b>\$13,948,654.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    |
|              |  |                                   |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |
| 31402UFZ0    |  | GREENPOINT MORTGAGE FUNDING, INC. | 1          | \$146,361.79            | 5.38%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
|              |  | Unavailable                       | 11         | \$2,574,264.78          | 94.62%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
| <b>Total</b> |  |                                   | <b>12</b>  | <b>\$2,720,626.57</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    |
|              |  |                                   |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |
| 31402WZM3    |  | THE LEADER MORTGAGE COMPANY       | 1          | \$62,562.78             | 12.71%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
|              |  | Unavailable                       | 5          | \$429,481.56            | 87.29%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
| <b>Total</b> |  |                                   | <b>6</b>   | <b>\$492,044.34</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    |
|              |  |                                   |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |
| 31402WZN1    |  | THE LEADER MORTGAGE COMPANY       | 1          | \$134,250.03            | 7.93%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
|              |  | Unavailable                       | 16         | \$1,559,015.01          | 92.07%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
| <b>Total</b> |  |                                   | <b>17</b>  | <b>\$1,693,265.04</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    |
|              |  |                                   |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |
| 31402XBK1    |  | Unavailable                       | 19         | \$1,301,659.85          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
| <b>Total</b> |  |                                   | <b>19</b>  | <b>\$1,301,659.85</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    |
|              |  |                                   |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |
| 31402YMM3    |  | BANK OF AMERICA NA                | 49         | \$2,720,946.29          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
| <b>Total</b> |  |                                   | <b>49</b>  | <b>\$2,720,946.29</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    |
|              |  |                                   |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |
| 31402YMN1    |  | BANK OF AMERICA NA                | 40         | \$3,743,230.14          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |
| <b>Total</b> |  |                                   | <b>40</b>  | <b>\$3,743,230.14</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    |
|              |  |                                   |            |                         |             |          |               |    |          |               |    |          |               |    |          |               |    |          |               |    |
| 31402YMP6    |  | BANK OF AMERICA NA                | 45         | \$6,915,834.11          | 91.32%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        | NA |

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|              |  |   |           |                       |             |          |               |    |          |               |    |          |               |
|--------------|--|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | Unavailable                                 | 5         | \$657,186.64          | 8.68%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>50</b> | <b>\$7,573,020.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YMQ4    |  | BANK OF AMERICA<br>NA                       | 45        | \$2,423,778.85        | 90.19%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 5         | \$263,700.00          | 9.81%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>50</b> | <b>\$2,687,478.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YMR2    |  | BANK OF AMERICA<br>NA                       | 26        | \$2,297,069.41        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b> | <b>\$2,297,069.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YMS0    |  | BANK OF AMERICA<br>NA                       | 8         | \$1,450,683.85        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>  | <b>\$1,450,683.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YMU5    |  | BANK OF AMERICA<br>NA                       | 12        | \$1,527,601.00        | 84.88%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 2         | \$272,100.00          | 15.12%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>14</b> | <b>\$1,799,701.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YMX9    |  | BANK OF AMERICA<br>NA                       | 8         | \$1,535,522.00        | 62.77%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 11        | \$910,634.68          | 37.23%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>19</b> | <b>\$2,446,156.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YMY7    |  | BANK OF AMERICA<br>NA                       | 10        | \$738,446.88          | 73.77%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 4         | \$262,552.56          | 26.23%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>14</b> | <b>\$1,000,999.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YPT5    |  | MATRIX FINANCIAL<br>SERVICES<br>CORPORATION | 3         | \$252,391.36          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>3</b>  | <b>\$252,391.36</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YPU2    |  | MATRIX FINANCIAL<br>SERVICES<br>CORPORATION | 1         | \$63,543.08           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b>  | <b>\$63,543.08</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YT79    |  | GUILD MORTGAGE<br>COMPANY                   | 8         | \$1,004,090.19        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>  | <b>\$1,004,090.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YT95    |  | GUILD MORTGAGE<br>COMPANY                   | 53        | \$9,584,856.13        | 95.92%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | Unavailable                                      | 2         | \$408,000.00          | 4.08%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>55</b> | <b>\$9,992,856.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YUA0    |  | GUILD MORTGAGE COMPANY                           | 15        | \$1,714,533.79        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>15</b> | <b>\$1,714,533.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402YUB8    |  | GUILD MORTGAGE COMPANY                           | 8         | \$1,628,365.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>8</b>  | <b>\$1,628,365.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403BVH3    |  | Unavailable                                      | 4         | \$257,305.24          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>4</b>  | <b>\$257,305.24</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403BVJ9    |  | Unavailable                                      | 2         | \$151,464.99          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>2</b>  | <b>\$151,464.99</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403D2J7    |  | SALEM FIVE MORTGAGE COMPANY, LLC                 | 10        | \$1,525,898.04        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b> | <b>\$1,525,898.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4R5    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 30        | \$2,911,117.36        | 90.94%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 3         | \$289,944.98          | 9.06%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>33</b> | <b>\$3,201,062.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4S3    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 37        | \$3,294,515.00        | 97.59%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 2         | \$81,400.00           | 2.41%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>39</b> | <b>\$3,375,915.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4T1    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 25        | \$3,032,966.23        | 93.76%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 2         | \$202,000.00          | 6.24%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>27</b> | <b>\$3,234,966.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4U8    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 26        | \$3,165,553.58        | 81.82%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |           |                       |             |          |               |    |          |               |    |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|----|----------|---------------|
|              |  | Unavailable                                      | 7         | \$703,238.26          | 18.18%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>33</b> | <b>\$3,868,791.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4V6    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 17        | \$2,136,722.63        | 92.95%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 1         | \$162,000.00          | 7.05%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>18</b> | <b>\$2,298,722.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4W4    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 31        | \$4,560,787.58        | 98.1%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 1         | \$88,200.00           | 1.9%        | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>32</b> | <b>\$4,648,987.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4X2    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 12        | \$2,234,474.82        | 77.14%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 5         | \$662,158.50          | 22.86%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b> | <b>\$2,896,633.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4Y0    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 26        | \$3,007,856.42        | 97.71%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 1         | \$70,560.00           | 2.29%       | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>27</b> | <b>\$3,078,416.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E4Z7    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 9         | \$1,162,456.66        | 72.16%      | 0        | \$0.00        | NA | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 3         | \$448,557.55          | 27.84%      | 0        | \$0.00        |    |          |               |    |          |               |