

## FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE

Form ABS-15G/A

November 12, 2013

File 09 of 57

| Name of Issuing Entity | Check if Registered | Name of Originator                      | Total Assets by Originator |                        |                          | Assets that Were Subject of Demand |               | Assets that Were Repurchased/Replaced |          |               |
|------------------------|---------------------|---|----------------------------|------------------------|--------------------------|------------------------------------|---------------|---------------------------------------|----------|---------------|
|                        |                     |   | #                          | \$                     | (% of principal balance) | #                                  | \$            | (% of principal balance)              | #        | \$            |
| 31389PRR3              |                     | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 38                         | \$6,976,978.74         | 100%                     | 0                                  | \$0.00        | NA                                    | 0        | \$0.00        |
| <b>Total</b>           |                     |   | <b>38</b>                  | <b>\$6,976,978.74</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                                       | <b>0</b> | <b>\$0.00</b> |
| 31389PRS1              |                     | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 104                        | \$17,631,919.30        | 100%                     | 0                                  | \$0.00        | NA                                    | 0        | \$0.00        |
| <b>Total</b>           |                     |   | <b>104</b>                 | <b>\$17,631,919.30</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                                       | <b>0</b> | <b>\$0.00</b> |
| 31389PRU6              |                     | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 31                         | \$5,809,291.64         | 89.57%                   | 0                                  | \$0.00        | NA                                    | 0        | \$0.00        |
|                        |                     | PHH MORTGAGE SERVICES CORPORATION       | 4                          | \$676,705.04           | 10.43%                   | 0                                  | \$0.00        | NA                                    | 0        | \$0.00        |
| <b>Total</b>           |                     |   | <b>35</b>                  | <b>\$6,485,996.68</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                                       | <b>0</b> | <b>\$0.00</b> |
| 31389PRW2              |                     | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 113                        | \$16,960,471.51        | 100%                     | 0                                  | \$0.00        | NA                                    | 0        | \$0.00        |
| <b>Total</b>           |                     |   | <b>113</b>                 | <b>\$16,960,471.51</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                                       | <b>0</b> | <b>\$0.00</b> |
| 31389PRX0              |                     | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 161                        | \$21,222,776.60        | 100%                     | 0                                  | \$0.00        | NA                                    | 0        | \$0.00        |
| <b>Total</b>           |                     |   | <b>161</b>                 | <b>\$21,222,776.60</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                                       | <b>0</b> | <b>\$0.00</b> |
| 31389PRY8              |                     | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 42                         | \$5,525,230.68         | 90.6%                    | 0                                  | \$0.00        | NA                                    | 0        | \$0.00        |
|                        |                     | PHH MORTGAGE SERVICES CORPORATION       | 4                          | \$573,530.88           | 9.4%                     | 0                                  | \$0.00        | NA                                    | 0        | \$0.00        |
| <b>Total</b>           |                     |   | <b>46</b>                  | <b>\$6,098,761.56</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                                       | <b>0</b> | <b>\$0.00</b> |
| 31389PRZ5              |                     | BISHOPS GATE RESIDENTIAL                | 64                         | \$4,442,531.28         | 100%                     | 0                                  | \$0.00        | NA                                    | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | MORTGAGE TRUST                                |            |                        |             |          |               |          |               |
| <b>Total</b> |  |   | <b>64</b>  | <b>\$4,442,531.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389PS27    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 41         | \$7,226,268.77         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>41</b>  | <b>\$7,226,268.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389PS35    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 98         | \$14,716,917.46        | 98.18%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 2          | \$272,168.91           | 1.82%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>100</b> | <b>\$14,989,086.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389PS43    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 79         | \$14,180,108.72        | 71.36%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 27         | \$5,692,464.87         | 28.64%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>106</b> | <b>\$19,872,573.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389PS50    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 98         | \$14,918,235.55        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>98</b>  | <b>\$14,918,235.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389PS68    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 70         | \$9,873,394.29         | 97.86%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 2          | \$216,296.06           | 2.14%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>72</b>  | <b>\$10,089,690.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389PS76    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 63         | \$9,447,394.66         | 93.66%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 4          | \$639,730.50           | 6.34%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>67</b>  | <b>\$10,087,125.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389PS84    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 63         | \$9,525,419.18         | 95.93%      | 0        | \$0.00        | NA       | \$0.00        |

|              |  |   |           |                        |             |          |               |    |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | PHH MORTGAGE SERVICES CORPORATION       | 2         | \$403,873.23           | 4.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>65</b> | <b>\$9,929,292.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PS92    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 49        | \$8,529,544.25         | 84.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE SERVICES CORPORATION       | 7         | \$1,518,760.00         | 15.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>56</b> | <b>\$10,048,304.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSC5    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 19        | \$2,429,112.29         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>19</b> | <b>\$2,429,112.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSD3    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 27        | \$3,677,787.70         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>27</b> | <b>\$3,677,787.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSE1    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 10        | \$1,364,333.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b> | <b>\$1,364,333.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSF8    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 24        | \$1,419,601.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b> | <b>\$1,419,601.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSG6    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 93        | \$5,030,379.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>93</b> | <b>\$5,030,379.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSH4    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 44        | \$2,314,823.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>44</b> | <b>\$2,314,823.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSJ0    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 10        | \$1,183,276.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b> | <b>\$1,183,276.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389PSK7    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 42         | \$6,412,588.05         | 90.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 5          | \$685,732.99           | 9.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>47</b>  | <b>\$7,098,321.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSL5    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 13         | \$1,261,897.12         | 77.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 5          | \$374,020.07           | 22.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>18</b>  | <b>\$1,635,917.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSM3    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 47         | \$5,504,286.38         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>47</b>  | <b>\$5,504,286.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSP6    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 56         | \$10,966,162.50        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>56</b>  | <b>\$10,966,162.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSQ4    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 102        | \$19,805,583.02        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>102</b> | <b>\$19,805,583.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PST8    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 10         | \$1,190,191.73         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>10</b>  | <b>\$1,190,191.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSU5    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 34         | \$3,851,163.48         | 91.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 4          | \$375,632.23           | 8.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>38</b>  | <b>\$4,226,795.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSW1    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 9          | \$1,611,178.07         | 86.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | PHH MORTGAGE SERVICES CORPORATION       | 1          | \$242,156.59           | 13.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b>  | <b>\$1,853,334.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSY7    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 139        | \$9,168,075.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>139</b> | <b>\$9,168,075.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PSZ4    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 117        | \$11,486,772.02        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>117</b> | <b>\$11,486,772.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PT26    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 20         | \$3,005,007.18         | 84.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE SERVICES CORPORATION       | 2          | \$534,769.33           | 15.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>22</b>  | <b>\$3,539,776.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PT42    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 51         | \$3,472,252.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>51</b>  | <b>\$3,472,252.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PT59    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 132        | \$8,720,295.16         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>132</b> | <b>\$8,720,295.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PT67    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 87         | \$4,792,909.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>87</b>  | <b>\$4,792,909.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PT75    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 34         | \$1,822,836.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>34</b>  | <b>\$1,822,836.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389PT83    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 31         | \$3,039,089.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>31</b>  | <b>\$3,039,089.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                        |                         |               |          |               |
|--------------|---|------------|------------------------|-------------------------|---------------|----------|---------------|
| 31389PT91    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 103        | \$10,018,401.17        | 100% <sup>0</sup>       | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>103</b> | <b>\$10,018,401.17</b> | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389PTA8    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 45         | \$7,071,273.61         | 83.11% <sup>0</sup>     | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 9          | \$1,437,283.39         | 16.89% <sup>0</sup>     | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>54</b>  | <b>\$8,508,557.00</b>  | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389PTB6    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 78         | \$11,561,352.76        | 98.45% <sup>0</sup>     | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 1          | \$182,500.00           | 1.55% <sup>0</sup>      | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>79</b>  | <b>\$11,743,852.76</b> | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389PTC4    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 15         | \$1,827,208.81         | 98.2% <sup>0</sup>      | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 1          | \$33,491.67            | 1.8% <sup>0</sup>       | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>16</b>  | <b>\$1,860,700.48</b>  | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389PTD2    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 20         | \$1,994,528.17         | 90.3% <sup>0</sup>      | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 2          | \$214,164.26           | 9.7% <sup>0</sup>       | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>22</b>  | <b>\$2,208,692.43</b>  | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389PTE0    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 26         | \$5,291,325.71         | 93.84% <sup>0</sup>     | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 2          | \$347,371.51           | 6.16% <sup>0</sup>      | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>28</b>  | <b>\$5,638,697.22</b>  | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389PTH3    | BISHOPS GATE<br>RESIDENTIAL                   | 8          | \$1,018,937.83         | 43.56% <sup>0</sup>     | \$0.00        | NA       | \$0.00        |

|              |  |   |            |                        |             |          |               |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | MORTGAGE TRUST                          |            |                        |             |          |               |          |               |
|              |  | PHH MORTGAGE SERVICES CORPORATION       | 6          | \$1,320,485.74         | 56.44%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>14</b>  | <b>\$2,339,423.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |          |               |
| 31389PTN0    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 104        | \$19,992,848.15        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>104</b> | <b>\$19,992,848.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |          |               |
| 31389PTU4    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 93         | \$14,066,953.69        | 94.29%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  |   |            |                        |             |          |               |          |               |
|              |  | PHH MORTGAGE SERVICES CORPORATION       | 5          | \$851,093.11           | 5.71%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>98</b>  | <b>\$14,918,046.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |          |               |
| 31389PTV2    |  | USAA FEDERAL SAVINGS BANK               | 38         | \$7,053,778.97         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>38</b>  | <b>\$7,053,778.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |          |               |
| 31389PTW0    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 51         | \$8,731,592.00         | 88.51%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  |   |            |                        |             |          |               |          |               |
|              |  | PHH MORTGAGE SERVICES CORPORATION       | 7          | \$1,133,920.00         | 11.49%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>58</b>  | <b>\$9,865,512.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |          |               |
| 31389PTX8    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 88         | \$13,783,917.07        | 92.29%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  |   |            |                        |             |          |               |          |               |
|              |  | PHH MORTGAGE SERVICES CORPORATION       | 7          | \$1,151,960.72         | 7.71%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>95</b>  | <b>\$14,935,877.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |          |               |
| 31389PUA6    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 48         | \$4,622,203.09         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>48</b>  | <b>\$4,622,203.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |          |               |
| 31389Q2A5    |  | IRWIN MORTGAGE CORPORATION              | 2          | \$73,250.00            | 6.98%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                             | 10         | \$976,129.03           | 93.02%      | 0        | \$0.00        | NA       | \$0.00        |

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|              |  |                                    |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                    | <b>12</b>  | <b>\$1,049,379.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q2P2    |  | GMAC MORTGAGE CORPORATION          | 19         | \$1,614,733.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>19</b>  | <b>\$1,614,733.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q2Q0    |  | GMAC MORTGAGE CORPORATION          | 34         | \$2,583,923.74         | 90.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 3          | \$280,868.18           | 9.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>37</b>  | <b>\$2,864,791.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q2S6    |  | GMAC MORTGAGE CORPORATION          | 38         | \$2,449,180.96         | 88.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 4          | \$319,432.45           | 11.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>42</b>  | <b>\$2,768,613.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q2U1    |  | GMAC MORTGAGE CORPORATION          | 18         | \$899,443.17           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>18</b>  | <b>\$899,443.17</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q2V9    |  | Unavailable                        | 59         | \$10,502,960.22        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>59</b>  | <b>\$10,502,960.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q3F3    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 3          | \$465,126.40           | 42.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 5          | \$617,829.48           | 57.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>8</b>   | <b>\$1,082,955.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q3G1    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 64         | \$9,487,968.28         | 80.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 15         | \$2,357,440.23         | 19.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>79</b>  | <b>\$11,845,408.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q3H9    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 97         | \$10,958,760.71        | 79.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 24         | \$2,815,081.07         | 20.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>121</b> | <b>\$13,773,841.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q3J5    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 31         | \$2,940,936.62         | 51.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 27         | \$2,737,386.16         | 48.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>58</b>  | <b>\$5,678,322.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |                                    |           |                        |             |          |               |    |          |               |
|--------------|------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389Q3K2    | UNION FEDERAL BANK OF INDIANAPOLIS | 4         | \$255,378.32           | 24.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 13        | \$767,711.55           | 75.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>17</b> | <b>\$1,023,089.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q3L0    | CHEVY CHASE SAVINGS BANK FSB       | 8         | \$905,798.75           | 46.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 4         | \$1,022,994.13         | 53.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>12</b> | <b>\$1,928,792.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q3M8    | CHEVY CHASE SAVINGS BANK FSB       | 19        | \$3,754,972.84         | 82.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 3         | \$772,303.56           | 17.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>22</b> | <b>\$4,527,276.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q3N6    | CHEVY CHASE SAVINGS BANK FSB       | 28        | \$4,440,839.82         | 68.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 13        | \$2,084,755.69         | 31.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>41</b> | <b>\$6,525,595.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q3P1    | CHEVY CHASE SAVINGS BANK FSB       | 26        | \$4,483,460.68         | 91.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 3         | \$394,567.09           | 8.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>29</b> | <b>\$4,878,027.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q3Q9    | CHEVY CHASE SAVINGS BANK FSB       | 63        | \$8,878,700.18         | 77.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 15        | \$2,509,758.03         | 22.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>78</b> | <b>\$11,388,458.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q3R7    | CHEVY CHASE SAVINGS BANK FSB       | 20        | \$2,851,723.92         | 91.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 1         | \$275,000.00           | 8.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>21</b> | <b>\$3,126,723.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q3T3    | Unavailable                        | 22        | \$1,471,052.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>22</b> | <b>\$1,471,052.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q3W6    | Unavailable                        | 16        | \$2,694,305.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>16</b> | <b>\$2,694,305.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q3Y2    | RBMG INC.                          | 1         | \$167,500.00           | 5.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 27        | \$3,074,923.74         | 94.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>28</b> | <b>\$3,242,423.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |             |           |                       |             |          |               |    |          |               |
|--------------|-------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31389Q3Z9    | Unavailable | 14        | \$2,057,625.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>14</b> | <b>\$2,057,625.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4A3    | Unavailable | 9         | \$1,232,663.64        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>9</b>  | <b>\$1,232,663.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4C9    | Unavailable | 24        | \$3,025,950.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>24</b> | <b>\$3,025,950.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4D7    | Unavailable | 27        | \$3,850,328.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>27</b> | <b>\$3,850,328.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4E5    | Unavailable | 7         | \$1,134,036.17        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>7</b>  | <b>\$1,134,036.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4F2    | Unavailable | 24        | \$3,498,616.83        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>24</b> | <b>\$3,498,616.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4H8    | Unavailable | 6         | \$1,115,200.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>6</b>  | <b>\$1,115,200.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4J4    | Unavailable | 33        | \$5,393,671.11        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>33</b> | <b>\$5,393,671.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4L9    | Unavailable | 23        | \$2,713,473.35        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>23</b> | <b>\$2,713,473.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4M7    | Unavailable | 31        | \$4,784,269.82        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>31</b> | <b>\$4,784,269.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4N5    | Unavailable | 20        | \$2,849,746.18        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>20</b> | <b>\$2,849,746.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4P0    | Unavailable | 45        | \$7,573,126.80        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>45</b> | <b>\$7,573,126.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4Q8    | RBMG INC.   | 1         | \$290,000.00          | 16.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 8         | \$1,464,710.00        | 83.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>9</b>  | <b>\$1,754,710.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4R6    | RBMG INC.   | 2         | \$223,600.00          | 16.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 8         | \$1,114,400.00        | 83.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>10</b> | <b>\$1,338,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4V7    | Unavailable | 15        | \$2,252,524.67        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |   | <b>15</b>  | <b>\$2,252,524.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4X3    |  | Unavailable                                 | 26         | \$3,054,368.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b>  | <b>\$3,054,368.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4Y1    |  | Unavailable                                 | 15         | \$1,500,949.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>15</b>  | <b>\$1,500,949.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q4Z8    |  | Unavailable                                 | 28         | \$2,702,041.30         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>28</b>  | <b>\$2,702,041.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q5A2    |  | Unavailable                                 | 33         | \$2,384,704.81         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>33</b>  | <b>\$2,384,704.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q5F1    |  | Unavailable                                 | 7          | \$1,004,150.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>7</b>   | <b>\$1,004,150.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q5H7    |  | Unavailable                                 | 13         | \$1,512,920.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>13</b>  | <b>\$1,512,920.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q5J3    |  | Unavailable                                 | 12         | \$2,026,176.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>12</b>  | <b>\$2,026,176.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q5M6    |  | Unavailable                                 | 8          | \$1,652,360.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>   | <b>\$1,652,360.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q5N4    |  | Unavailable                                 | 11         | \$1,620,400.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>11</b>  | <b>\$1,620,400.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q5P9    |  | Unavailable                                 | 14         | \$1,647,175.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>14</b>  | <b>\$1,647,175.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q5Y0    |  | FRANKLIN<br>AMERICAN<br>MORTGAGE<br>COMPANY | 150        | \$18,183,189.81        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>150</b> | <b>\$18,183,189.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q5Z7    |  | FRANKLIN<br>AMERICAN<br>MORTGAGE<br>COMPANY | 159        | \$17,908,804.12        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>159</b> | <b>\$17,908,804.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q6A1    |  | FRANKLIN<br>AMERICAN                        | 99         | \$7,486,190.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                    |            |                        |             |          |               |          |               |
|--------------|--|------------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | MORTGAGE COMPANY                   |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                                    | <b>99</b>  | <b>\$7,486,190.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389Q6B9    |  | FRANKLIN AMERICAN MORTGAGE COMPANY | 24         | \$3,415,886.45         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>24</b>  | <b>\$3,415,886.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389Q6C7    |  | FRANKLIN AMERICAN MORTGAGE COMPANY | 266        | \$36,131,673.02        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>266</b> | <b>\$36,131,673.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389Q6D5    |  | FRANKLIN AMERICAN MORTGAGE COMPANY | 749        | \$89,765,756.10        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>749</b> | <b>\$89,765,756.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389Q6E3    |  | FRANKLIN AMERICAN MORTGAGE COMPANY | 62         | \$5,849,137.56         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>62</b>  | <b>\$5,849,137.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389Q6G8    |  | WASHINGTON MUTUAL BANK             | 81         | \$14,208,371.00        | 84.46%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 13         | \$2,613,453.95         | 15.54%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>94</b>  | <b>\$16,821,824.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389Q6H6    |  | WASHINGTON MUTUAL BANK             | 32         | \$5,102,064.17         | 77.36%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 9          | \$1,492,750.00         | 22.64%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>41</b>  | <b>\$6,594,814.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389Q6J2    |  | WASHINGTON MUTUAL BANK, FA         | 142        | \$26,789,747.05        | 60.01%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 87         | \$17,850,109.29        | 39.99%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>229</b> | <b>\$44,639,856.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389Q6K9    |  | WASHINGTON MUTUAL BANK, FA         | 72         | \$12,801,686.09        | 68.87%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 32         | \$5,785,181.51         | 31.13%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>104</b> | <b>\$18,586,867.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |  |           |                       |             |          |               |    |          |               |
|--------------|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31389Q6Q6    | WASHINGTON<br>MUTUAL BANK                    | 33        | \$5,873,458.61        | 95.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 1         | \$264,000.00          | 4.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>34</b> | <b>\$6,137,458.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q6W3    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 37        | \$4,551,419.81        | 62.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 25        | \$2,686,785.65        | 37.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>62</b> | <b>\$7,238,205.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q6X1    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 42        | \$5,134,943.83        | 77.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 15        | \$1,489,899.30        | 22.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>57</b> | <b>\$6,624,843.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q6Y9    | COLONIAL SAVINGS<br>FA                       | 12        | \$1,519,649.62        | 82.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 2         | \$318,921.22          | 17.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>14</b> | <b>\$1,838,570.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q6Z6    | COLONIAL SAVINGS<br>FA                       | 19        | \$2,360,792.19        | 43.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 18        | \$3,067,502.09        | 56.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>37</b> | <b>\$5,428,294.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q7A0    | COLONIAL SAVINGS<br>FA                       | 17        | \$1,771,830.91        | 39.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 17        | \$2,733,603.46        | 60.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>34</b> | <b>\$4,505,434.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q7B8    | COLONIAL SAVINGS<br>FA                       | 14        | \$1,122,651.13        | 64.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 7         | \$606,003.60          | 35.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>21</b> | <b>\$1,728,654.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q7H5    | Unavailable                                  | 22        | \$1,173,863.10        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>22</b> | <b>\$1,173,863.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389Q7J1    | ABN AMRO<br>MORTGAGE GROUP,<br>INC.          | 3         | \$150,300.00          | 8.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 25        | \$1,583,225.00        | 91.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>28</b> | <b>\$1,733,525.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                                   |            |                        |             |          |               |    |          |               |
|--------------|--|-----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389Q7K8    |  | Unavailable                       | 31         | \$1,712,664.01         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>31</b>  | <b>\$1,712,664.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QAA6    |  | USAA FEDERAL SAVINGS BANK         | 17         | \$1,824,482.83         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>17</b>  | <b>\$1,824,482.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QAB4    |  | USAA FEDERAL SAVINGS BANK         | 20         | \$2,886,068.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>20</b>  | <b>\$2,886,068.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QHF8    |  | PHH MORTGAGE SERVICES CORPORATION | 24         | \$3,967,726.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>24</b>  | <b>\$3,967,726.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QHG6    |  | PHH MORTGAGE SERVICES CORPORATION | 12         | \$1,816,722.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>12</b>  | <b>\$1,816,722.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QHJ0    |  | PHH MORTGAGE SERVICES CORPORATION | 15         | \$1,444,996.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>15</b>  | <b>\$1,444,996.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QHK7    |  | PHH MORTGAGE SERVICES CORPORATION | 7          | \$1,262,978.76         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>7</b>   | <b>\$1,262,978.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QHQ4    |  | PHH MORTGAGE SERVICES CORPORATION | 7          | \$1,478,450.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>7</b>   | <b>\$1,478,450.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QHS0    |  | PHH MORTGAGE SERVICES CORPORATION | 24         | \$2,870,326.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>24</b>  | <b>\$2,870,326.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QM21    |  | Unavailable                       | 18         | \$2,439,105.74         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>18</b>  | <b>\$2,439,105.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QM62    |  | THIRD FEDERAL SAVINGS AND LOAN    | 203        | \$25,058,921.47        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>203</b> | <b>\$25,058,921.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389QM70    | WITMER FUNDING, LLC                    | 109        | \$19,944,533.34        | 65.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 54         | \$10,683,993.58        | 34.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>163</b> | <b>\$30,628,526.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QM88    | WITMER FUNDING, LLC                    | 100        | \$17,756,305.77        | 62.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 54         | \$10,473,118.92        | 37.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>154</b> | <b>\$28,229,424.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QM96    | WITMER FUNDING, LLC                    | 210        | \$18,792,527.39        | 70.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 85         | \$7,772,641.45         | 29.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>295</b> | <b>\$26,565,168.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QMC9    | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 26         | \$3,355,621.94         | 45.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 29         | \$3,954,182.62         | 54.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>55</b>  | <b>\$7,309,804.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QMD7    | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 45         | \$6,838,777.84         | 50.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 45         | \$6,623,974.51         | 49.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>90</b>  | <b>\$13,462,752.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QMF2    | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 77         | \$11,598,210.81        | 62.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 60         | \$6,898,685.56         | 37.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>137</b> | <b>\$18,496,896.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QMG0    | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 60         | \$9,401,127.21         | 67.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 39         | \$4,484,609.49         | 32.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>99</b>  | <b>\$13,885,736.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QMJ4    | Unavailable                            | 14         | \$1,659,480.29         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>14</b>  | <b>\$1,659,480.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QNA2    | WITMER FUNDING, LLC                    | 100        | \$18,725,829.41        | 58.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 67         | \$13,504,676.04        | 41.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>167</b> | <b>\$32,230,505.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                     |            |                        |             |          |               |    |          |               |
|--------------|---------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389QNC8    | WITMER FUNDING, LLC | 38         | \$5,818,655.32         | 32.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable         | 64         | \$12,046,493.24        | 67.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                     | <b>102</b> | <b>\$17,865,148.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QND6    | WITMER FUNDING, LLC | 56         | \$9,519,794.90         | 49.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable         | 49         | \$9,523,447.63         | 50.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                     | <b>105</b> | <b>\$19,043,242.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QNE4    | WITMER FUNDING, LLC | 17         | \$2,034,806.40         | 30.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable         | 36         | \$4,683,442.85         | 69.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                     | <b>53</b>  | <b>\$6,718,249.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QNG9    | WITMER FUNDING, LLC | 68         | \$9,862,504.12         | 38.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable         | 107        | \$15,737,931.06        | 61.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                     | <b>175</b> | <b>\$25,600,435.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QNH7    | WITMER FUNDING, LLC | 97         | \$10,807,306.70        | 67.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable         | 41         | \$5,128,138.55         | 32.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                     | <b>138</b> | <b>\$15,935,445.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QNJ3    | WITMER FUNDING, LLC | 30         | \$3,168,952.23         | 38.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable         | 51         | \$5,027,860.31         | 61.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                     | <b>81</b>  | <b>\$8,196,812.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QNK0    | WITMER FUNDING, LLC | 17         | \$2,147,275.01         | 28.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable         | 34         | \$5,345,318.00         | 71.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                     | <b>51</b>  | <b>\$7,492,593.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QNL8    | WITMER FUNDING, LLC | 94         | \$11,018,110.37        | 49.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable         | 87         | \$11,175,013.49        | 50.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                     | <b>181</b> | <b>\$22,193,123.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QNM6    | WITMER FUNDING, LLC | 22         | \$3,842,996.00         | 27.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable         | 64         | \$10,334,208.72        | 72.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                     | <b>86</b>  | <b>\$14,177,204.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



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|              |  |                             |            |                        |             |          |               |    |          |               |
|--------------|--|-----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389QNN4    |  | WITMER FUNDING, LLC         | 46         | \$6,861,953.88         | 39.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                 | 70         | \$10,683,969.79        | 60.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>116</b> | <b>\$17,545,923.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QNP9    |  | WITMER FUNDING, LLC         | 26         | \$3,221,180.23         | 27%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                 | 50         | \$8,708,020.29         | 73%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>76</b>  | <b>\$11,929,200.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QPR3    |  | THE LEADER MORTGAGE COMPANY | 7          | \$389,554.92           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>7</b>   | <b>\$389,554.92</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QPT9    |  | THE LEADER MORTGAGE COMPANY | 4          | \$311,950.10           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>4</b>   | <b>\$311,950.10</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QQA9    |  | Unavailable                 | 25         | \$2,309,478.74         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>25</b>  | <b>\$2,309,478.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QQB7    |  | Unavailable                 | 26         | \$2,493,766.70         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>26</b>  | <b>\$2,493,766.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QQC5    |  | Unavailable                 | 74         | \$9,451,643.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>74</b>  | <b>\$9,451,643.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QQD3    |  | Unavailable                 | 18         | \$1,716,978.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>18</b>  | <b>\$1,716,978.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QQE1    |  | Unavailable                 | 44         | \$8,052,084.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>44</b>  | <b>\$8,052,084.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QQF8    |  | Unavailable                 | 120        | \$15,132,843.16        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>120</b> | <b>\$15,132,843.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QQG6    |  | Unavailable                 | 41         | \$3,636,801.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>41</b>  | <b>\$3,636,801.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QQK7    |  | Unavailable                 | 41         | \$4,997,454.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>41</b>  | <b>\$4,997,454.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QQL5    |  | Unavailable                 | 52         | \$4,492,142.01         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                             | <b>52</b>  | <b>\$4,492,142.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                                  |            |                        |             |          |               |    |          |               |
|--------------|----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389QQM3    | Unavailable                      | 20         | \$2,494,035.70         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>20</b>  | <b>\$2,494,035.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QQN1    | Unavailable                      | 53         | \$7,239,403.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>53</b>  | <b>\$7,239,403.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QQP6    | Unavailable                      | 14         | \$2,005,507.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>14</b>  | <b>\$2,005,507.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QSA7    | FIRST UNION MORTGAGE CORPORATION | 27         | \$3,183,056.67         | 19.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 120        | \$13,055,227.00        | 80.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>147</b> | <b>\$16,238,283.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QT73    | THIRD FEDERAL SAVINGS AND LOAN   | 34         | \$7,569,147.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>34</b>  | <b>\$7,569,147.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QTV0    | THE LEADER MORTGAGE COMPANY      | 6          | \$381,755.58           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>6</b>   | <b>\$381,755.58</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QUA4    | Unavailable                      | 3          | \$521,658.47           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>3</b>   | <b>\$521,658.47</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QUL0    | NATIONAL CITY MORTGAGE COMPANY   | 9          | \$833,676.21           | 93.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 1          | \$58,398.98            | 6.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>10</b>  | <b>\$892,075.19</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QUN6    | NATIONAL CITY MORTGAGE COMPANY   | 15         | \$1,346,450.98         | 80.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 3          | \$334,110.82           | 19.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>18</b>  | <b>\$1,680,561.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QV21    | COLUMBIA NATIONAL INC.           | 44         | \$6,425,550.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>44</b>  | <b>\$6,425,550.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QV39    | COLUMBIA NATIONAL INC.           | 13         | \$1,377,550.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>13</b>  | <b>\$1,377,550.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389QV47    | COLUMBIA NATIONAL INC.                    | 11         | \$1,284,775.25         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>11</b>  | <b>\$1,284,775.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QV62    | COLUMBIA NATIONAL INC.                    | 13         | \$1,898,150.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>13</b>  | <b>\$1,898,150.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QV70    | COLUMBIA NATIONAL INC.                    | 43         | \$5,934,600.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>43</b>  | <b>\$5,934,600.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QV88    | COLUMBIA NATIONAL INC.                    | 35         | \$4,037,800.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>35</b>  | <b>\$4,037,800.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QVL9    | Unavailable                               | 17         | \$749,645.73           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>17</b>  | <b>\$749,645.73</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QVM7    | Unavailable                               | 84         | \$2,789,735.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>84</b>  | <b>\$2,789,735.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QVZ8    | COLUMBIA NATIONAL INC.                    | 47         | \$6,683,450.00         | 96.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 2          | \$243,000.00           | 3.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>49</b>  | <b>\$6,926,450.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QW38    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 7          | \$1,234,699.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>7</b>   | <b>\$1,234,699.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QW61    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 278        | \$41,397,721.26        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>278</b> | <b>\$41,397,721.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QW79    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 327        | \$52,385,298.59        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>327</b> | <b>\$52,385,298.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QW87    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 69         | \$9,155,253.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>69</b>  | <b>\$9,155,253.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                         |             |          |               |    |          |               |
|--------------|---|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389QWA2    | WITMER FUNDING, LLC                       | 68         | \$14,945,797.03         | 72.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 27         | \$5,545,472.26          | 27.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>95</b>  | <b>\$20,491,269.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QWJ3    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 28         | \$1,865,783.54          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>28</b>  | <b>\$1,865,783.54</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QWK0    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 11         | \$814,109.62            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>11</b>  | <b>\$814,109.62</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QWL8    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 26         | \$4,515,379.59          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>26</b>  | <b>\$4,515,379.59</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QWM6    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 375        | \$67,600,799.57         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>375</b> | <b>\$67,600,799.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QWN4    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 570        | \$108,181,494.44        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>570</b> | <b>\$108,181,494.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QWP9    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 127        | \$22,313,880.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>127</b> | <b>\$22,313,880.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QWQ7    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 9          | \$1,622,108.81          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>9</b>   | <b>\$1,622,108.81</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QWR5    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 11         | \$2,175,500.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>11</b>  | <b>\$2,175,500.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QWS3    |   | 90         | \$16,750,662.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |              |                         |             |          |               |          |               |
|--------------|--|---|--------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. |              |                         |             |          |               |          |               |
| <b>Total</b> |  |   | <b>90</b>    | <b>\$16,750,662.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389QWT1    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 76           | \$14,078,128.72         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>76</b>    | <b>\$14,078,128.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389QWU8    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 25           | \$4,464,232.10          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>25</b>    | <b>\$4,464,232.10</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389QXA1    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 35           | \$6,560,294.80          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>35</b>    | <b>\$6,560,294.80</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389QXB9    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 22           | \$3,591,806.00          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>22</b>    | <b>\$3,591,806.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389QXC7    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 12           | \$1,729,555.57          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>12</b>    | <b>\$1,729,555.57</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389QXD5    |  | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS        | 8            | \$1,314,816.62          | 51.06%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                     | 6            | \$1,260,266.23          | 48.94%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>14</b>    | <b>\$2,575,082.85</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389QXE3    |  | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS        | 216          | \$36,741,472.66         | 80.78%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                     | 50           | \$8,740,834.65          | 19.22%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>266</b>   | <b>\$45,482,307.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389QXF0    |  | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS        | 913          | \$126,213,355.33        | 84.57%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                     | 149          | \$23,020,931.10         | 15.43%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>1,062</b> | <b>\$149,234,286.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |                                      |            |                        |             |          |               |    |          |               |
|--------------|--------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389QXG8    | UNION FEDERAL BANK OF INDIANAPOLIS   | 157        | \$18,679,345.63        | 54.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 116        | \$15,354,727.90        | 45.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>273</b> | <b>\$34,034,073.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QXQ6    | REPUBLIC BANK                        | 57         | \$2,876,215.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>57</b>  | <b>\$2,876,215.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QXS2    | REPUBLIC BANK                        | 42         | \$1,249,415.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>42</b>  | <b>\$1,249,415.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QXU7    | REPUBLIC BANK                        | 51         | \$3,125,231.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>51</b>  | <b>\$3,125,231.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QY28    | Unavailable                          | 6          | \$500,643.89           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>6</b>   | <b>\$500,643.89</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QY44    | LEHMAN BROTHERS HOLDINGS, INC.       | 416        | \$66,917,773.70        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>416</b> | <b>\$66,917,773.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QY51    | LEHMAN BROTHERS HOLDINGS, INC.       | 222        | \$35,067,560.28        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>222</b> | <b>\$35,067,560.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QY69    | LEHMAN BROTHERS HOLDINGS, INC.       | 85         | \$10,946,144.75        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>85</b>  | <b>\$10,946,144.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QY77    | LEHMAN BROTHERS HOLDINGS, INC.       | 82         | \$8,669,545.20         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>82</b>  | <b>\$8,669,545.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QY85    | LEHMAN BROTHERS HOLDINGS, INC.       | 13         | \$1,323,511.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>13</b>  | <b>\$1,323,511.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QY93    | LEHMAN BROTHERS HOLDINGS, INC.       | 132        | \$17,777,417.38        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>132</b> | <b>\$17,777,417.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYB8    | THE BRANCH BANKING AND TRUST COMPANY | 14         | \$1,924,535.34         | 24.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                      |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                          | 35         | \$5,974,841.02         | 75.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>49</b>  | <b>\$7,899,376.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYC6    |  | THE BRANCH BANKING AND TRUST COMPANY | 58         | \$7,907,295.87         | 51.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 45         | \$7,316,144.64         | 48.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>103</b> | <b>\$15,223,440.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYD4    |  | THE BRANCH BANKING AND TRUST COMPANY | 119        | \$15,201,287.73        | 58.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 71         | \$10,770,112.13        | 41.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>190</b> | <b>\$25,971,399.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYE2    |  | THE BRANCH BANKING AND TRUST COMPANY | 259        | \$29,207,752.33        | 59.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 131        | \$20,280,712.82        | 40.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>390</b> | <b>\$49,488,465.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYF9    |  | THE BRANCH BANKING AND TRUST COMPANY | 44         | \$4,353,617.59         | 74.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 16         | \$1,527,627.31         | 25.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>60</b>  | <b>\$5,881,244.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYG7    |  | THE BRANCH BANKING AND TRUST COMPANY | 19         | \$2,367,602.57         | 40.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 27         | \$3,438,823.76         | 59.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>46</b>  | <b>\$5,806,426.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYJ1    |  | THE BRANCH BANKING AND TRUST COMPANY | 12         | \$1,518,221.77         | 30.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 23         | \$3,383,431.63         | 69.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>35</b>  | <b>\$4,901,653.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYL6    |  | Unavailable                          | 21         | \$3,197,627.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>21</b>  | <b>\$3,197,627.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYM4    |  | BANKUNITED, FEDERAL SAVINGS BANK     | 10         | \$1,457,892.60         | 31.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 24         | \$3,108,421.88         | 68.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>34</b>  | <b>\$4,566,314.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |           |                        |             |          |               |    |          |               |
|--------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389QYN2    | BANKUNITED,<br>FEDERAL SAVINGS<br>BANK | 3         | \$486,449.04           | 24.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 8         | \$1,516,137.07         | 75.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>11</b> | <b>\$2,002,586.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYP7    | NEXSTAR FINANCIAL<br>CORPORATION       | 20        | \$1,314,350.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>20</b> | <b>\$1,314,350.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYQ5    | NEXSTAR FINANCIAL<br>CORPORATION       | 18        | \$2,002,244.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>18</b> | <b>\$2,002,244.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYR3    | NEXSTAR FINANCIAL<br>CORPORATION       | 16        | \$1,063,850.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>16</b> | <b>\$1,063,850.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYS1    | NEXSTAR FINANCIAL<br>CORPORATION       | 52        | \$8,193,634.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>52</b> | <b>\$8,193,634.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYU6    | NEXSTAR FINANCIAL<br>CORPORATION       | 56        | \$4,431,496.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>56</b> | <b>\$4,431,496.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QYV4    | NEXSTAR FINANCIAL<br>CORPORATION       | 63        | \$6,448,325.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>63</b> | <b>\$6,448,325.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QZ27    | IRWIN MORTGAGE<br>CORPORATION          | 10        | \$1,218,022.95         | 27.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 25        | \$3,191,698.31         | 72.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>35</b> | <b>\$4,409,721.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QZ43    | IRWIN MORTGAGE<br>CORPORATION          | 27        | \$2,946,333.09         | 29.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 51        | \$7,104,395.61         | 70.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>78</b> | <b>\$10,050,728.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QZ50    | IRWIN MORTGAGE<br>CORPORATION          | 8         | \$1,226,552.24         | 22.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 35        | \$4,282,395.71         | 77.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>43</b> | <b>\$5,508,947.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389QZ68    |  | 2         | \$74,450.00            | 2.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                                 |            |                        |             |          |               |          |               |
|--------------|--|---------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | IRWIN MORTGAGE CORPORATION      |            |                        |             |          |               |          |               |
|              |  | Unavailable                     | 20         | \$2,631,151.09         | 97.25%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>22</b>  | <b>\$2,705,601.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |          |               |
| 31389QZ76    |  | IRWIN MORTGAGE CORPORATION      | 5          | \$529,476.00           | 13.17%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                     | 26         | \$3,492,365.90         | 86.83%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>31</b>  | <b>\$4,021,841.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |          |               |
| 31389QZ92    |  | IRWIN MORTGAGE CORPORATION      | 6          | \$974,725.00           | 30.83%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                     | 15         | \$2,186,520.00         | 69.17%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>21</b>  | <b>\$3,161,245.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |          |               |
| 31389QZA9    |  | LEHMAN BROTHERS HOLDINGS, INC.  | 99         | \$16,513,904.83        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>99</b>  | <b>\$16,513,904.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |          |               |
| 31389QZB7    |  | LEHMAN BROTHERS HOLDINGS, INC.  | 172        | \$27,374,206.48        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>172</b> | <b>\$27,374,206.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |          |               |
| 31389QZC5    |  | LEHMAN BROTHERS HOLDINGS, INC.  | 66         | \$8,247,505.55         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>66</b>  | <b>\$8,247,505.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |          |               |
| 31389QZD3    |  | LEHMAN BROTHERS HOLDINGS, INC.  | 26         | \$3,580,694.97         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>26</b>  | <b>\$3,580,694.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |          |               |
| 31389QZE1    |  | LEHMAN BROTHERS HOLDINGS, INC.  | 56         | \$6,246,416.41         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>56</b>  | <b>\$6,246,416.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |          |               |
| 31389QZF8    |  | LEHMAN BROTHERS HOLDINGS, INC.  | 27         | \$2,509,181.80         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>27</b>  | <b>\$2,509,181.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |          |               |
| 31389R6Y7    |  | BANCO BILBAO VIZCAYA ARGENTARIA | 62         | \$7,649,393.14         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>62</b>  | <b>\$7,649,393.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |            |                        |             |          |               |          |               |
| 31389R6Z4    |  | BANCO BILBAO VIZCAYA ARGENTARIA | 14         | \$1,495,972.29         | 98.65%      | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                                       |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                           | 1          | \$20,522.10            | 1.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>15</b>  | <b>\$1,516,494.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R7A8    |  | BANCO BILBAO<br>VIZCAYA<br>ARGENTARIA | 52         | \$5,923,069.70         | 98.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 1          | \$100,431.31           | 1.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>53</b>  | <b>\$6,023,501.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R7B6    |  | BANCO BILBAO<br>VIZCAYA<br>ARGENTARIA | 84         | \$7,736,265.24         | 67.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 93         | \$3,756,926.12         | 32.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>177</b> | <b>\$11,493,191.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R7C4    |  | BANCO BILBAO<br>VIZCAYA<br>ARGENTARIA | 45         | \$4,040,181.55         | 70.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 34         | \$1,684,236.59         | 29.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>79</b>  | <b>\$5,724,418.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R7D2    |  | BANCO BILBAO<br>VIZCAYA<br>ARGENTARIA | 62         | \$5,327,389.45         | 72.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 42         | \$1,985,923.05         | 27.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>104</b> | <b>\$7,313,312.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R7E0    |  | BANCO BILBAO<br>VIZCAYA<br>ARGENTARIA | 24         | \$1,853,515.86         | 65.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 26         | \$981,318.20           | 34.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>50</b>  | <b>\$2,834,834.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R7G5    |  | BANCO BILBAO<br>VIZCAYA<br>ARGENTARIA | 24         | \$2,941,225.03         | 97.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 1          | \$75,826.52            | 2.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>25</b>  | <b>\$3,017,051.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R7H3    |  | BANCO BILBAO<br>VIZCAYA<br>ARGENTARIA | 137        | \$17,419,514.94        | 92.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 18         | \$1,407,945.10         | 7.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>155</b> | <b>\$18,827,460.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R7J9    |  | BANCO BILBAO<br>VIZCAYA               | 150        | \$17,501,898.61        | 90.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                       |            |                        |             |          |               |          |               |
|--------------|--|---------------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | ARGENTARIA                            |            |                        |             |          |               |          |               |
|              |  | Unavailable                           | 22         | \$1,861,064.85         | 9.61%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>172</b> | <b>\$19,362,963.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |            |                        |             |          |               |          |               |
| 31389R7K6    |  | BANCO BILBAO<br>VIZCAYA<br>ARGENTARIA | 199        | \$24,617,968.17        | 88.26%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                           | 40         | \$3,274,005.15         | 11.74%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>239</b> | <b>\$27,891,973.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |            |                        |             |          |               |          |               |
| 31389R7L4    |  | BANCO BILBAO<br>VIZCAYA<br>ARGENTARIA | 32         | \$3,308,510.49         | 56.6%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                           | 43         | \$2,537,396.59         | 43.4%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>75</b>  | <b>\$5,845,907.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |            |                        |             |          |               |          |               |
| 31389R7M2    |  | BANCO BILBAO<br>VIZCAYA<br>ARGENTARIA | 2          | \$324,045.58           | 14.86%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                           | 35         | \$1,856,353.40         | 85.14%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>37</b>  | <b>\$2,180,398.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |            |                        |             |          |               |          |               |
| 31389RBQ8    |  | Unavailable                           | 82         | \$15,080,866.95        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>82</b>  | <b>\$15,080,866.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |            |                        |             |          |               |          |               |
| 31389RBR6    |  | Unavailable                           | 154        | \$17,210,160.33        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>154</b> | <b>\$17,210,160.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |            |                        |             |          |               |          |               |
| 31389RBS4    |  | Unavailable                           | 74         | \$5,843,430.83         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>74</b>  | <b>\$5,843,430.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |            |                        |             |          |               |          |               |
| 31389RBU9    |  | BANK ONE,NA                           | 92         | \$15,320,814.93        | 71.23%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                           | 39         | \$6,187,763.84         | 28.77%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>131</b> | <b>\$21,508,578.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |            |                        |             |          |               |          |               |
| 31389RBV7    |  | BANK ONE,NA                           | 42         | \$5,833,415.63         | 82.3%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                           | 9          | \$1,254,724.50         | 17.7%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>51</b>  | <b>\$7,088,140.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |            |                        |             |          |               |          |               |
| 31389RC79    |  | TRUSTCORP<br>MORTGAGE<br>COMPANY      | 19         | \$886,870.52           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>19</b>  | <b>\$886,870.52</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |            |                        |             |          |               |          |               |
| 31389RC87    |  | TRUSTCORP<br>MORTGAGE                 | 38         | \$1,680,615.41         | 100%        | 0        | \$0.00        | NA       | \$0.00        |

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|              | COMPANY                    |            |                        |             |          |               |    |          |               |
|--------------|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                            | <b>38</b>  | <b>\$1,680,615.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RC95    | TRUSTCORP MORTGAGE COMPANY | 8          | \$344,509.82           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>8</b>   | <b>\$344,509.82</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RCG9    | BANK OF AMERICA NA         | 72         | \$4,157,774.85         | 79.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 18         | \$1,071,806.66         | 20.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>90</b>  | <b>\$5,229,581.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RCH7    | BANK OF AMERICA NA         | 40         | \$5,570,761.31         | 78.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 11         | \$1,514,763.40         | 21.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>51</b>  | <b>\$7,085,524.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RCJ3    | BANK OF AMERICA NA         | 275        | \$44,506,236.36        | 67.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 131        | \$21,684,710.70        | 32.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>406</b> | <b>\$66,190,947.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RCK0    | BANK OF AMERICA NA         | 75         | \$4,212,628.42         | 60.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 48         | \$2,759,709.49         | 39.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>123</b> | <b>\$6,972,337.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RCL8    | BANK OF AMERICA NA         | 39         | \$4,594,590.58         | 73.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 14         | \$1,681,109.12         | 26.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>53</b>  | <b>\$6,275,699.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RCM6    | BANK OF AMERICA NA         | 168        | \$27,033,541.79        | 40.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 233        | \$38,921,481.56        | 59.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>401</b> | <b>\$65,955,023.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RCN4    | BANK OF AMERICA NA         | 10         | \$519,523.76           | 48.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 12         | \$546,157.40           | 51.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>22</b>  | <b>\$1,065,681.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RCP9    | BANK OF AMERICA NA         | 14         | \$2,474,480.11         | 51.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 16         | \$2,298,379.22         | 48.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>30</b>  | <b>\$4,772,859.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RDA1    |  | TRUSTCORP<br>MORTGAGE<br>COMPANY           | 23         | \$1,007,898.39         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>23</b>  | <b>\$1,007,898.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RDC7    |  | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS   | 26         | \$3,854,498.99         | 61.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                | 16         | \$2,396,368.87         | 38.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>42</b>  | <b>\$6,250,867.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RDD5    |  | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS   | 57         | \$7,307,489.66         | 64.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                | 31         | \$4,032,121.62         | 35.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>88</b>  | <b>\$11,339,611.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RDE3    |  | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS   | 50         | \$5,145,536.51         | 58.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                | 29         | \$3,637,564.52         | 41.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>79</b>  | <b>\$8,783,101.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RDF0    |  | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS   | 20         | \$1,268,039.00         | 65.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                | 10         | \$677,431.33           | 34.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>30</b>  | <b>\$1,945,470.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RDG8    |  | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 78         | \$12,735,829.59        | 57.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                | 59         | \$9,432,538.05         | 42.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>137</b> | <b>\$22,168,367.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RDH6    |  | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 37         | \$5,856,204.87         | 51.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                | 34         | \$5,472,139.25         | 48.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>71</b>  | <b>\$11,328,344.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RDJ2    |  | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 83         | \$13,791,264.43        | 64.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                | 51         | \$7,673,914.69         | 35.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                      |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                      | <b>134</b> | <b>\$21,465,179.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RDK9    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 83         | \$13,109,206.54        | 59.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 58         | \$8,873,175.78         | 40.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>141</b> | <b>\$21,982,382.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RDP8    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 8          | \$792,487.69           | 69.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 4          | \$342,650.87           | 30.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>12</b>  | <b>\$1,135,138.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RDV5    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 25         | \$4,155,267.09         | 58.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 23         | \$2,892,468.44         | 41.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>48</b>  | <b>\$7,047,735.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RDX1    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 273        | \$27,182,117.17        | 63.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 155        | \$15,329,154.33        | 36.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>428</b> | <b>\$42,511,271.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RF76    |  | Unavailable                          | 10         | \$1,512,388.01         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>10</b>  | <b>\$1,512,388.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RF84    |  | Unavailable                          | 35         | \$5,101,707.37         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>35</b>  | <b>\$5,101,707.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RF92    |  | Unavailable                          | 33         | \$4,505,626.18         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>33</b>  | <b>\$4,505,626.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RG34    |  | PATHFINDER BANK                      | 6          | \$494,601.22           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>6</b>   | <b>\$494,601.22</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RG59    |  | NCB, FSB                             | 16         | \$1,592,579.66         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>16</b>  | <b>\$1,592,579.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RG83    |  | COLONIAL SAVINGS FA                  | 19         | \$1,514,532.37         | 92.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 2          | \$124,269.37           | 7.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>21</b>  | <b>\$1,638,801.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                                |            |                        |             |          |                    |    |          |               |
|--------------|--------------------------------|------------|------------------------|-------------|----------|--------------------|----|----------|---------------|
| 31389RG91    | UNIVERSAL MORTGAGE CORPORATION | 14         | \$1,028,620.00         | 41.12%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                    | 15         | \$1,472,751.29         | 58.88%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>29</b>  | <b>\$2,501,371.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31389RGB6    | Unavailable                    | 50         | \$7,398,187.97         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>50</b>  | <b>\$7,398,187.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31389RGC4    | REPUBLIC BANK                  | 58         | \$5,989,034.67         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>58</b>  | <b>\$5,989,034.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31389RGD2    | REPUBLIC BANK                  | 243        | \$26,479,742.41        | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>243</b> | <b>\$26,479,742.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31389RGE0    | REPUBLIC BANK                  | 16         | \$1,944,818.45         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>16</b>  | <b>\$1,944,818.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31389RGK6    | Unavailable                    | 109        | \$29,311,759.57        | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>109</b> | <b>\$29,311,759.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31389RGN0    | Unavailable                    | 35         | \$9,459,989.44         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>35</b>  | <b>\$9,459,989.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31389RGR1    | Unavailable                    | 8          | \$1,124,601.47         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>8</b>   | <b>\$1,124,601.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31389RGS9    | Unavailable                    | 8          | \$1,001,603.90         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>8</b>   | <b>\$1,001,603.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31389RGT7    | Unavailable                    | 7          | \$1,537,879.48         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>7</b>   | <b>\$1,537,879.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31389RGU4    | Unavailable                    | 71         | \$13,944,420.77        | 100%        | 1        | \$89,465.03        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>71</b>  | <b>\$13,944,420.77</b> | <b>100%</b> | <b>1</b> | <b>\$89,465.03</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RGV2    | Unavailable                    | 80         | \$14,337,607.67        | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>80</b>  | <b>\$14,337,607.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31389RGW0    | Unavailable                    | 18         | \$2,310,776.66         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>18</b>  | <b>\$2,310,776.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31389RGX8    | Unavailable                    | 15         | \$3,181,351.62         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>15</b>  | <b>\$3,181,351.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31389RH25    |                                | 2          | \$338,000.00           | 6.1%        | 0        | \$0.00             | NA | 0        | \$0.00        |

|              |   |            |                       |             |          |               |    |          |               |
|--------------|---|------------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              | FLAGSTAR BANK,<br>FSB                       |            |                       |             |          |               |    |          |               |
|              | Unavailable                                 | 32         | \$5,206,322.25        | 93.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>34</b>  | <b>\$5,544,322.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RH41    | FLAGSTAR BANK,<br>FSB                       | 2          | \$217,500.00          | 2.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 49         | \$7,135,048.50        | 97.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>51</b>  | <b>\$7,352,548.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RH58    | Unavailable                                 | 9          | \$1,414,850.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>9</b>   | <b>\$1,414,850.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RH66    | FLAGSTAR BANK,<br>FSB                       | 9          | \$492,400.00          | 8.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 91         | \$5,511,970.99        | 91.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>100</b> | <b>\$6,004,370.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RH74    | FLAGSTAR BANK,<br>FSB                       | 7          | \$283,349.94          | 6.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 79         | \$4,208,622.03        | 93.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>86</b>  | <b>\$4,491,971.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RH82    | FLAGSTAR BANK,<br>FSB                       | 1          | \$274,213.10          | 21.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 5          | \$989,982.00          | 78.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>6</b>   | <b>\$1,264,195.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RHA7    | UNIVERSAL<br>MORTGAGE<br>CORPORATION        | 6          | \$635,000.43          | 55.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 3          | \$501,000.00          | 44.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>9</b>   | <b>\$1,136,000.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RHB5    | UNIVERSAL<br>MORTGAGE<br>CORPORATION        | 22         | \$1,687,068.42        | 70.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 7          | \$698,562.06          | 29.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>29</b>  | <b>\$2,385,630.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RHF6    | FRANKLIN<br>AMERICAN<br>MORTGAGE<br>COMPANY | 23         | \$3,277,644.29        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>23</b>  | <b>\$3,277,644.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RHJ8    |   | 24         | \$2,290,400.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |   |            |                        |             |          |               |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | FRANKLIN<br>AMERICAN<br>MORTGAGE<br>COMPANY |            |                        |             |          |               |          |               |
| <b>Total</b> |  |   | <b>24</b>  | <b>\$2,290,400.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389RHL3    |  | WASHINGTON<br>MUTUAL BANK                   | 13         | \$1,770,604.45         | 37.75%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                 | 18         | \$2,920,027.95         | 62.25%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>31</b>  | <b>\$4,690,632.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389RHM1    |  | WASHINGTON<br>MUTUAL BANK                   | 11         | \$893,705.00           | 52.2%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                 | 4          | \$818,231.99           | 47.8%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>15</b>  | <b>\$1,711,936.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389RHP4    |  | WASHINGTON<br>MUTUAL BANK, FA               | 38         | \$6,059,667.27         | 49.68%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                 | 32         | \$6,137,788.21         | 50.32%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>70</b>  | <b>\$12,197,455.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389RHQ2    |  | WASHINGTON<br>MUTUAL BANK, FA               | 113        | \$20,100,825.10        | 43.02%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                 | 152        | \$26,624,790.63        | 56.98%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>265</b> | <b>\$46,725,615.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389RHR0    |  | WASHINGTON<br>MUTUAL BANK, FA               | 20         | \$3,665,320.22         | 67.78%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                 | 9          | \$1,742,300.22         | 32.22%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>29</b>  | <b>\$5,407,620.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389RHS8    |  | WASHINGTON<br>MUTUAL BANK, FA               | 49         | \$8,468,194.98         | 44.47%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                 | 61         | \$10,573,866.85        | 55.53%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>110</b> | <b>\$19,042,061.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389RHW9    |  | FLAGSTAR BANK,<br>FSB                       | 1          | \$147,250.00           | 2.5%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                 | 40         | \$5,741,089.98         | 97.5%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>41</b>  | <b>\$5,888,339.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389RJA5    |  | FLAGSTAR BANK,<br>FSB                       | 1          | \$56,810.18            | 5.6%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                 | 16         | \$957,744.84           | 94.4%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>17</b>  | <b>\$1,014,555.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389RJB3    |  | Unavailable                                 | 28         | \$1,330,199.34         | 100%        | 0        | \$0.00        | NA       | \$0.00        |

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|              |  |                       |            |                        |             |          |               |    |          |               |
|--------------|--|-----------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                       | <b>28</b>  | <b>\$1,330,199.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RJE7    |  | Unavailable           | 82         | \$12,920,424.54        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>82</b>  | <b>\$12,920,424.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RJF4    |  | FLAGSTAR BANK,<br>FSB | 3          | \$406,400.00           | 1.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 156        | \$25,706,298.56        | 98.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>159</b> | <b>\$26,112,698.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RJH0    |  | FLAGSTAR BANK,<br>FSB | 4          | \$354,250.00           | 4.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 59         | \$7,611,220.00         | 95.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>63</b>  | <b>\$7,965,470.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RJJ6    |  | Unavailable           | 51         | \$3,029,696.71         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>51</b>  | <b>\$3,029,696.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RJK3    |  | FLAGSTAR BANK,<br>FSB | 3          | \$162,250.00           | 4.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 59         | \$3,463,602.12         | 95.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>62</b>  | <b>\$3,625,852.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RJL1    |  | FLAGSTAR BANK,<br>FSB | 1          | \$35,000.00            | 1.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 40         | \$2,100,015.09         | 98.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>41</b>  | <b>\$2,135,015.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RJM9    |  | Unavailable           | 15         | \$1,992,597.10         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>15</b>  | <b>\$1,992,597.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RJP2    |  | Unavailable           | 34         | \$4,094,060.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>34</b>  | <b>\$4,094,060.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RJQ0    |  | Unavailable           | 39         | \$5,619,041.82         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>39</b>  | <b>\$5,619,041.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RJR8    |  | Unavailable           | 77         | \$11,216,850.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>77</b>  | <b>\$11,216,850.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RJS6    |  | FLAGSTAR BANK,<br>FSB | 1          | \$54,804.75            | 1.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 32         | \$2,859,339.21         | 98.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>33</b>  | <b>\$2,914,143.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RJT4    |  |                       | 1          | \$96,600.00            | 4.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                                    |            |                        |             |          |               |    |          |               |
|--------------|------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | FLAGSTAR BANK,<br>FSB              |            |                        |             |          |               |    |          |               |
|              | Unavailable                        | 12         | \$1,933,113.34         | 95.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>13</b>  | <b>\$2,029,713.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R JW7   | Unavailable                        | 18         | \$2,927,024.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>18</b>  | <b>\$2,927,024.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R JX5   | FLAGSTAR BANK,<br>FSB              | 2          | \$276,600.00           | 2.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 70         | \$10,321,052.45        | 97.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>72</b>  | <b>\$10,597,652.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R RQ1   | Unavailable                        | 16         | \$1,881,299.71         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>16</b>  | <b>\$1,881,299.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R R R9  | HSBC MORTGAGE<br>CORPORATION (USA) | 16         | \$4,516,475.85         | 38.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 27         | \$7,197,200.00         | 61.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>43</b>  | <b>\$11,713,675.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R R S7  | HSBC MORTGAGE<br>CORPORATION (USA) | 72         | \$11,626,165.24        | 64.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 38         | \$6,374,800.00         | 35.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>110</b> | <b>\$18,000,965.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R U V6  | CENLAR FEDERAL<br>SAVINGS BANK     | 26         | \$1,009,713.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>26</b>  | <b>\$1,009,713.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R U W4  | CENLAR FEDERAL<br>SAVINGS BANK     | 31         | \$1,328,288.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>31</b>  | <b>\$1,328,288.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R U Y0  | VALLEY NATIONAL<br>BANK            | 12         | \$1,596,553.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>12</b>  | <b>\$1,596,553.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R U Z7  | VALLEY NATIONAL<br>BANK            | 7          | \$1,003,499.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>7</b>   | <b>\$1,003,499.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R V K9  | Unavailable                        | 16         | \$1,279,807.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>16</b>  | <b>\$1,279,807.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389R W F9  | Unavailable                        | 26         | \$3,295,950.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |             |  |           |                        |             |          |               |    |          |               |
|--------------|-------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |             |  | <b>26</b> | <b>\$3,295,950.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RWG7    | Unavailable |  | 28        | \$3,860,200.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>28</b> | <b>\$3,860,200.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RWH5    | RBMG INC.   |  | 1         | \$189,917.38           | 1.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable |  | 60        | \$11,309,281.88        | 98.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>61</b> | <b>\$11,499,199.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RWJ1    | Unavailable |  | 13        | \$2,122,447.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>13</b> | <b>\$2,122,447.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389RWK8    | Unavailable |  | 10        | \$1,562,478.92         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>10</b> | <b>\$1,562,478.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6F6    | Unavailable |  | 11        | \$1,518,385.68         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>11</b> | <b>\$1,518,385.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6J8    | Unavailable |  | 46        | \$6,399,232.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>46</b> | <b>\$6,399,232.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6K5    | Unavailable |  | 54        | \$5,911,174.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>54</b> | <b>\$5,911,174.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6L3    | Unavailable |  | 11        | \$1,198,178.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>11</b> | <b>\$1,198,178.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6M1    | Unavailable |  | 5         | \$407,918.32           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>5</b>  | <b>\$407,918.32</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6P4    | Unavailable |  | 47        | \$8,095,505.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>47</b> | <b>\$8,095,505.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6Q2    | Unavailable |  | 36        | \$4,736,440.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>36</b> | <b>\$4,736,440.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6R0    | Unavailable |  | 15        | \$1,379,493.36         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>15</b> | <b>\$1,379,493.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6T6    | Unavailable |  | 75        | \$17,838,188.90        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>75</b> | <b>\$17,838,188.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6U3    | Unavailable |  | 56        | \$10,048,505.72        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>56</b> | <b>\$10,048,505.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                                       |            |                         |             |          |               |    |          |               |
|--------------|--|---------------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389S6V1    |  | Unavailable                           | 159        | \$12,363,360.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>159</b> | <b>\$12,363,360.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6W9    |  | Unavailable                           | 576        | \$110,542,830.20        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>576</b> | <b>\$110,542,830.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6X7    |  | Unavailable                           | 94         | \$12,844,401.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>94</b>  | <b>\$12,844,401.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6Y5    |  | Unavailable                           | 354        | \$51,263,419.32         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>354</b> | <b>\$51,263,419.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S6Z2    |  | Unavailable                           | 88         | \$11,764,379.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>88</b>  | <b>\$11,764,379.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S7A6    |  | Unavailable                           | 136        | \$17,382,576.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>136</b> | <b>\$17,382,576.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389S7M0    |  | SUNTRUST<br>MORTGAGE INC.             | 12         | \$1,077,101.18          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>12</b>  | <b>\$1,077,101.18</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SA46    |  | THE TRUST<br>COMPANY OF NEW<br>JERSEY | 9          | \$1,129,118.03          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>9</b>   | <b>\$1,129,118.03</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SA61    |  | THE TRUST<br>COMPANY OF NEW<br>JERSEY | 73         | \$11,789,177.32         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>73</b>  | <b>\$11,789,177.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SA79    |  | THE TRUST<br>COMPANY OF NEW<br>JERSEY | 23         | \$4,346,492.64          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>23</b>  | <b>\$4,346,492.64</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SA95    |  | THE TRUST<br>COMPANY OF NEW<br>JERSEY | 24         | \$4,837,664.97          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>24</b>  | <b>\$4,837,664.97</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SBD5    |  | THE TRUST<br>COMPANY OF NEW<br>JERSEY | 66         | \$13,451,441.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>66</b>  | <b>\$13,451,441.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389SBE3    |  | THE TRUST<br>COMPANY OF NEW<br>JERSEY                | 45         | \$10,002,838.57        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>45</b>  | <b>\$10,002,838.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SBM5    |  | WITMER FUNDING,<br>LLC                               | 35         | \$4,966,890.00         | 35.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 56         | \$9,153,067.71         | 64.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>91</b>  | <b>\$14,119,957.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SBN3    |  | WITMER FUNDING,<br>LLC                               | 46         | \$7,118,128.74         | 62.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 22         | \$4,187,076.55         | 37.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>68</b>  | <b>\$11,305,205.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SBP8    |  | WITMER FUNDING,<br>LLC                               | 17         | \$2,423,186.66         | 51.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 12         | \$2,263,277.42         | 48.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>29</b>  | <b>\$4,686,464.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SDB7    |  | NCB, FSB   | 101        | \$10,173,604.53        | 98.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 1          | \$135,757.64           | 1.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>102</b> | <b>\$10,309,362.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SDC5    |  | WITMER FUNDING,<br>LLC                               | 39         | \$6,224,460.94         | 65.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 15         | \$3,277,980.33         | 34.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>54</b>  | <b>\$9,502,441.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SDD3    |  | NEIGHBORHOOD<br>HOUSING SERVICES<br>OF AMERICA, INC. | 19         | \$1,694,405.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b>  | <b>\$1,694,405.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SPG3    |  | STANDARD<br>MORTGAGE<br>CORPORATION                  | 2          | \$142,870.80           | 31.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 4          | \$315,773.72           | 68.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>6</b>   | <b>\$458,644.52</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SQ98    |  | CHARTER ONE BANK<br>FSB                              | 168        | \$10,938,490.63        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>168</b> | <b>\$10,938,490.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SQP2    |  | UTAH HOUSING<br>CORPORATION                          | 22         | \$2,504,721.93         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>22</b>  | <b>\$2,504,721.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                         |            |                         |             |          |               |    |          |               |
|--------------|-------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389SRA4    | CHARTER ONE BANK<br>FSB | 646        | \$98,336,981.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>646</b> | <b>\$98,336,981.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRB2    | CHARTER ONE BANK<br>FSB | 32         | \$1,664,439.11          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>32</b>  | <b>\$1,664,439.11</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRC0    | CHARTER ONE BANK<br>FSB | 61         | \$8,922,414.50          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>61</b>  | <b>\$8,922,414.50</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRD8    | CHARTER ONE BANK<br>FSB | 915        | \$58,205,003.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>915</b> | <b>\$58,205,003.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRE6    | CHARTER ONE BANK<br>FSB | 616        | \$25,362,104.86         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>616</b> | <b>\$25,362,104.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRF3    | CHARTER ONE BANK<br>FSB | 146        | \$12,061,936.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>146</b> | <b>\$12,061,936.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRG1    | CHARTER ONE BANK<br>FSB | 142        | \$19,115,760.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>142</b> | <b>\$19,115,760.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRH9    | CHARTER ONE BANK<br>FSB | 25         | \$2,848,625.71          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>25</b>  | <b>\$2,848,625.71</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRJ5    | CHARTER ONE BANK<br>FSB | 81         | \$12,627,195.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>81</b>  | <b>\$12,627,195.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRK2    | CHARTER ONE BANK<br>FSB | 775        | \$116,034,985.74        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>775</b> | <b>\$116,034,985.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRL0    | CHARTER ONE BANK<br>FSB | 57         | \$3,554,747.19          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>57</b>  | <b>\$3,554,747.19</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRM8    | CHARTER ONE BANK<br>FSB | 272        | \$44,844,868.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                         |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                         | <b>272</b> | <b>\$44,844,868.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRN6    |  | CHARTER ONE BANK<br>FSB | 667        | \$37,432,298.62        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>667</b> | <b>\$37,432,298.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRP1    |  | CHARTER ONE BANK<br>FSB | 394        | \$45,180,250.25        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>394</b> | <b>\$45,180,250.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRQ9    |  | CHARTER ONE BANK<br>FSB | 241        | \$12,637,618.28        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>241</b> | <b>\$12,637,618.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRS5    |  | CHARTER ONE BANK<br>FSB | 268        | \$24,076,421.34        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>268</b> | <b>\$24,076,421.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRT3    |  | CHARTER ONE BANK<br>FSB | 182        | \$15,217,857.94        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>182</b> | <b>\$15,217,857.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRU0    |  | CHARTER ONE BANK<br>FSB | 24         | \$2,056,782.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>24</b>  | <b>\$2,056,782.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRV8    |  | CHARTER ONE BANK<br>FSB | 97         | \$8,728,605.68         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>97</b>  | <b>\$8,728,605.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRW6    |  | CHARTER ONE BANK<br>FSB | 260        | \$24,711,637.07        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>260</b> | <b>\$24,711,637.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SRX4    |  | CHARTER ONE BANK<br>FSB | 41         | \$3,571,843.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>41</b>  | <b>\$3,571,843.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SW26    |  | CHARTER ONE BANK<br>FSB | 450        | \$27,521,151.89        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>450</b> | <b>\$27,521,151.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SW34    |  | CHARTER ONE BANK<br>FSB | 418        | \$51,766,272.83        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>418</b> | <b>\$51,766,272.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389SW42    |  |                         | 100        | \$3,685,192.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                                   |            |                        |             |          |               |          |               |
|--------------|--|-----------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | CHARTER ONE BANK<br>FSB           |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                                   | <b>100</b> | <b>\$3,685,192.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389SW59    |  | CHARTER ONE BANK<br>FSB           | 34         | \$4,078,118.23         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>34</b>  | <b>\$4,078,118.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389SW75    |  | CHARTER ONE BANK<br>FSB           | 17         | \$1,315,334.20         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>17</b>  | <b>\$1,315,334.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389SW83    |  | CHARTER ONE BANK<br>FSB           | 314        | \$16,885,851.41        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>314</b> | <b>\$16,885,851.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389SW91    |  | CHARTER ONE BANK<br>FSB           | 147        | \$17,488,219.74        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>147</b> | <b>\$17,488,219.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389SX25    |  | LEHMAN BROTHERS<br>HOLDINGS, INC. | 28         | \$5,153,092.38         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>28</b>  | <b>\$5,153,092.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389SX33    |  | LEHMAN BROTHERS<br>HOLDINGS, INC. | 40         | \$6,661,409.32         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>40</b>  | <b>\$6,661,409.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389SX41    |  | LEHMAN BROTHERS<br>HOLDINGS, INC. | 52         | \$7,280,244.32         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>52</b>  | <b>\$7,280,244.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389SX58    |  | LEHMAN BROTHERS<br>HOLDINGS, INC. | 23         | \$3,544,677.68         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>23</b>  | <b>\$3,544,677.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389SX66    |  | LEHMAN BROTHERS<br>HOLDINGS, INC. | 10         | \$1,219,076.35         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>10</b>  | <b>\$1,219,076.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389TAA0    |  | SUNTRUST<br>MORTGAGE INC.         | 23         | \$1,956,330.68         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>23</b>  | <b>\$1,956,330.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389TAB8    |  | SUNTRUST<br>MORTGAGE INC.         | 20         | \$1,747,247.43         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                   | <b>20</b>  | <b>\$1,747,247.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389TAC6    | SUNTRUST MORTGAGE INC.                  | 24         | \$2,814,856.19         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>24</b>  | <b>\$2,814,856.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389TAG7    | SUNTRUST MORTGAGE INC.                  | 36         | \$2,460,015.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>36</b>  | <b>\$2,460,015.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389TAJ1    | SUNTRUST MORTGAGE INC.                  | 23         | \$2,431,473.66         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>23</b>  | <b>\$2,431,473.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389TAK8    | SUNTRUST MORTGAGE INC.                  | 22         | \$1,384,590.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>22</b>  | <b>\$1,384,590.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KL90    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 57         | \$5,019,883.67         | 50.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 27         | \$2,810,075.06         | 28.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 20         | \$2,195,761.65         | 21.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>104</b> | <b>\$10,025,720.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KMA6    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 32         | \$3,012,589.61         | 23.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 37         | \$3,429,120.76         | 26.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA              | 39         | \$3,830,292.81         | 29.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 29         | \$2,773,705.92         | 21.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>137</b> | <b>\$13,045,709.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KMG3    | AEGIS MORTGAGE CORPORATION              | 4          | \$690,500.00           | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALLIANCE MORTGAGE COMPANY (NERO)        | 9          | \$934,857.58           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION      | 21         | \$3,050,324.43         | 1.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                          | 56         | \$9,765,749.69         | 3.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHEVY CHASE SAVINGS BANK FSB            | 3          | \$481,896.00           | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CIMARRON MORTGAGE COMPANY               | 2          | \$189,858.80           | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |     |                 |       |   |        |    |   |        |
|--|--|-----|-----------------|-------|---|--------|----|---|--------|
|  | CITIZENS<br>COMMERCIAL AND<br>SAVINGS BANK             | 17  | \$2,007,212.60  | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS MORTGAGE<br>CORPORATION                       | 12  | \$1,431,338.44  | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLONIAL SAVINGS<br>FA                                 | 2   | \$228,236.38    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CORINTHIAN<br>MORTGAGE<br>CORPORATION                  | 1   | \$57,500.00     | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COUNTRYWIDE<br>HOME LOANS, INC.                        | 137 | \$16,449,432.74 | 5.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CROWN MORTGAGE<br>COMPANY                              | 6   | \$530,885.00    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CTX MORTGAGE<br>COMPANY, LLC                           | 1   | \$96,004.92     | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EXCHANGE<br>FINANCIAL<br>CORPORATION                   | 1   | \$177,000.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE<br>COMPANY, L.L.C.                      | 4   | \$552,600.00    | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY FUNDING<br>DIVERSIFIED<br>MORTGAGE<br>SERVICES | 11  | \$1,246,132.11  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK<br>SSB                                   | 7   | \$986,524.87    | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY<br>RESIDENTIAL<br>LENDING, INC.               | 7   | \$640,213.07    | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STAR<br>MORTGAGE<br>SERVICES, LLC                 | 4   | \$506,717.41    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEANC<br>MORTGAGE<br>CORPORATION                     | 11  | \$1,369,603.34  | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTREET BANK  | 24  | \$3,829,714.91  | 1.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ICM MORTGAGE<br>CORPORATION                            | 5   | \$902,147.66    | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE<br>CORPORATION                          | 1   | \$78,200.00     | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL<br>INC.                              | 17  | \$2,717,800.00  | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KAUFMAN AND<br>BROAD MORTGAGE<br>COMPANY               | 3   | \$483,000.00    | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LA GRANGE STATE<br>BANK                                | 10  | \$1,462,406.49  | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |     |                 |       |   |        |    |   |        |
|--|--|-----|-----------------|-------|---|--------|----|---|--------|
|  | M&T MORTGAGE CORPORATION                       | 63  | \$6,779,486.29  | 2.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION             | 14  | \$2,458,226.72  | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA INC.                           | 11  | \$1,580,400.00  | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                 | 173 | \$23,602,107.01 | 8.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NVR MORTGAGE FINANCE INC.                      | 5   | \$855,716.00    | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OHIO SAVINGS BANK                              | 3   | \$358,330.39    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLYMPIA MORTGAGE CORPORATION                   | 4   | \$459,067.40    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLYMOUTH SAVINGS BANK                          | 5   | \$629,854.84    | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRISM MORTGAGE COMPANY                         | 36  | \$5,582,229.48  | 1.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PROVIDENT FUNDING ASSOCIATES, L.P.             | 71  | \$12,139,400.00 | 4.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBMG INC.                                      | 1   | \$150,000.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REGIONS MORTGAGE, INC.                         | 72  | \$8,144,967.64  | 2.84% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNSHINE MORTGAGE CORPORATION                  | 9   | \$1,053,250.00  | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION | 12  | \$1,671,303.87  | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HUNTINGTON MORTGAGE COMPANY                | 22  | \$2,468,294.12  | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTCORP MORTGAGE COMPANY                     | 23  | \$3,973,904.72  | 1.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE CORP.                           | 5   | \$431,991.33    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION FEDERAL BANK OF INDIANAPOLIS             | 1   | \$102,075.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION PLANTERS BANK NA                         | 2   | \$167,384.51    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION PLANTERS MORTGAGE, INC.                  | 7   | \$660,561.25    | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 3   | \$332,500.00    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              | UNITED FINANCIAL MORTGAGE CORP.                         |              |                         |             |          |               |          |               |
|              | UNIVERSAL MORTGAGE CORPORATION                          | 1            | \$180,800.00            | 0.06%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA BANK, NA                                       | 38           | \$7,040,078.31          | 2.45%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.) | 3            | \$387,699.01            | 0.13%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable   | 1,102        | \$155,207,030.83        | 54.01%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>2,062</b> | <b>\$287,282,515.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371KMH1    | AEGIS MORTGAGE CORPORATION                              | 1            | \$117,000.00            | 0.01%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALLIANCE MORTGAGE COMPANY (NERO)                        | 76           | \$8,607,268.19          | 0.97%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMSOUTH BANK  | 31           | \$3,995,254.55          | 0.45%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION                      | 22           | \$2,499,282.14          | 0.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF HAWAII  | 76           | \$11,232,352.83         | 1.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANKFINANCIAL FSB                                       | 10           | \$1,083,752.00          | 0.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CHEVY CHASE SAVINGS BANK FSB                            | 5            | \$624,744.71            | 0.07%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CIMARRON MORTGAGE COMPANY                               | 9            | \$780,285.30            | 0.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIZENS COMMERCIAL AND SAVINGS BANK                    | 87           | \$6,987,137.52          | 0.79%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION                           | 44           | \$5,738,485.21          | 0.65%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CORINTHIAN MORTGAGE CORPORATION                         | 4            | \$511,450.00            | 0.06%       | 0        | \$0.00        | NA       | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                            | 1,344        | \$151,945,099.40        | 17.1%       | 0        | \$0.00        | NA       | \$0.00        |
|              | DELMAR FINANCIAL COMPANY                                | 11           | \$963,611.29            | 0.11%       | 0        | \$0.00        | NA       | \$0.00        |
|              | EMIGRANT MORTGAGE COMPANY, INC.                         | 9            | \$1,238,422.32          | 0.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              | EXCHANGE FINANCIAL CORPORATION                          | 4            | \$390,350.00            | 0.04%       | 0        | \$0.00        | NA       | \$0.00        |

|   |     |                 |       |   |        |    |   |        |
|---|-----|-----------------|-------|---|--------|----|---|--------|
| FIRST FEDERAL SAVINGS BANK OF AMERICA         | 8   | \$889,242.50    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE COMPANY, L.L.C.                | 18  | \$1,726,426.00  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 21  | \$2,814,465.75  | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARANTY BANK SSB                             | 43  | \$5,929,580.98  | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARANTY RESIDENTIAL LENDING, INC.            | 32  | \$4,076,759.17  | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME BANC MORTGAGE CORPORATION                | 76  | \$9,865,848.34  | 1.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMESTREET BANK                               | 42  | \$6,533,610.54  | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ICM MORTGAGE CORPORATION                      | 44  | \$6,118,036.73  | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IVANHOE FINANCIAL INC.                        | 100 | \$14,201,052.00 | 1.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| M&T MORTGAGE CORPORATION                      | 149 | \$15,827,495.64 | 1.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARKET STREET MORTGAGE CORPORATION            | 50  | \$7,155,424.04  | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MASSACHUSETTS STATE EMPLOYEES CREDIT UNION    | 1   | \$204,250.00    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGEAMERICA INC.                          | 50  | \$5,000,122.00  | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL CITY MORTGAGE COMPANY                | 110 | \$13,772,731.99 | 1.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE HOME MORTGAGE COMPANY              | 6   | \$521,582.80    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NCB, FSB                                      | 11  | \$825,997.96    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTH AMERICAN SAVINGS BANK F.S.B.            | 18  | \$1,434,562.89  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NVR MORTGAGE FINANCE INC.                     | 15  | \$2,313,910.00  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLYMPIA MORTGAGE CORPORATION                  | 4   | \$681,573.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PLYMOUTH SAVINGS BANK                         | 86  | \$10,032,456.38 | 1.13% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | PRISM MORTGAGE COMPANY                                  | 12           | \$1,557,011.78          | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PROVIDENT FUNDING ASSOCIATES, L.P.                      | 252          | \$42,085,299.99         | 4.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS MORTGAGE, INC.                                  | 515          | \$52,610,135.77         | 5.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNSHINE MORTGAGE CORPORATION                           | 28           | \$3,738,035.00          | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION          | 28           | \$3,414,798.34          | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON MORTGAGE COMPANY                         | 8            | \$972,624.40            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE LEADER MORTGAGE COMPANY                             | 4            | \$257,305.96            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TOWNE MORTGAGE COMPANY                                  | 8            | \$811,431.30            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                              | 71           | \$6,478,936.82          | 0.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.                                    | 14           | \$1,963,044.25          | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED FINANCIAL MORTGAGE CORP.                         | 4            | \$705,600.00            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA BANK, NA                                       | 149          | \$18,558,998.65         | 2.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.) | 13           | \$1,611,928.53          | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEBSTER BANK  | 3            | \$367,700.00            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 3,436        | \$447,037,342.69        | 50.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>7,162</b> | <b>\$888,809,817.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KMJ7    | AEGIS MORTGAGE CORPORATION                              | 6            | \$650,100.00            | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALLIANCE MORTGAGE COMPANY (NERO)                        | 55           | \$5,516,986.29          | 1.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION                      | 3            | \$396,200.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII  | 4            | \$700,671.14            | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 2            | \$311,800.16            | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |     |                 |        |   |        |    |        |
|--|---|-----|-----------------|--------|---|--------|----|--------|
|  | CHEVY CHASE SAVINGS BANK FSB                  |     |                 |        |   |        |    |        |
|  | CIMARRON MORTGAGE COMPANY                     | 7   | \$498,173.99    | 0.11%  | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS COMMERCIAL AND SAVINGS BANK          | 8   | \$500,985.79    | 0.11%  | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS MORTGAGE CORPORATION                 | 44  | \$4,936,830.54  | 1.13%  | 0 | \$0.00 | NA | \$0.00 |
|  | CORINTHIAN MORTGAGE CORPORATION               | 3   | \$214,829.15    | 0.05%  | 0 | \$0.00 | NA | \$0.00 |
|  | COUNTRYWIDE HOME LOANS, INC.                  | 676 | \$76,551,340.54 | 17.53% | 0 | \$0.00 | NA | \$0.00 |
|  | CTX MORTGAGE COMPANY, LLC                     | 1   | \$137,339.26    | 0.03%  | 0 | \$0.00 | NA | \$0.00 |
|  | EXCHANGE FINANCIAL CORPORATION                | 2   | \$170,800.00    | 0.04%  | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 20  | \$2,224,541.56  | 0.51%  | 0 | \$0.00 | NA | \$0.00 |
|  | GUARANTY BANK SSB                             | 19  | \$1,624,864.66  | 0.37%  | 0 | \$0.00 | NA | \$0.00 |
|  | GUARANTY RESIDENTIAL LENDING, INC.            | 20  | \$2,298,592.29  | 0.53%  | 0 | \$0.00 | NA | \$0.00 |
|  | HOLYOKE CREDIT UNION                          | 1   | \$84,000.00     | 0.02%  | 0 | \$0.00 | NA | \$0.00 |
|  | HOME Banc MORTGAGE CORPORATION                | 12  | \$1,155,784.20  | 0.26%  | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTREET BANK                               | 9   | \$815,916.52    | 0.19%  | 0 | \$0.00 | NA | \$0.00 |
|  | ICM MORTGAGE CORPORATION                      | 7   | \$1,217,696.30  | 0.28%  | 0 | \$0.00 | NA | \$0.00 |
|  | IVANHOE FINANCIAL INC.                        | 51  | \$6,108,550.00  | 1.4%   | 0 | \$0.00 | NA | \$0.00 |
|  | KAUFMAN AND BROAD MORTGAGE COMPANY            | 5   | \$613,610.00    | 0.14%  | 0 | \$0.00 | NA | \$0.00 |
|  | M&T MORTGAGE CORPORATION                      | 154 | \$14,143,007.34 | 3.24%  | 0 | \$0.00 | NA | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION            | 12  | \$1,285,284.56  | 0.29%  | 0 | \$0.00 | NA | \$0.00 |
|  | MORGAN STANLEY                                | 8   | \$851,496.94    | 0.2%   | 0 | \$0.00 | NA | \$0.00 |



|  |     |                 |       |   |        |    |   |        |
|--|-----|-----------------|-------|---|--------|----|---|--------|
| DEAN WITTER<br>CREDIT<br>CORPORATION                             |     |                 |       |   |        |    |   |        |
| MORTGAGEAMERICA<br>INC.  | 12  | \$596,320.23    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL CITY<br>MORTGAGE<br>COMPANY                             | 30  | \$2,653,115.04  | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NCB, FSB   | 11  | \$957,662.49    | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTH AMERICAN<br>SAVINGS BANK F.S.B.                            | 25  | \$2,657,948.16  | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NVR MORTGAGE<br>FINANCE INC.                                     | 7   | \$1,381,340.00  | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLYMPIA<br>MORTGAGE<br>CORPORATION                               | 6   | \$1,010,925.00  | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PLYMOUTH SAVINGS<br>BANK   | 35  | \$3,817,736.15  | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRISM MORTGAGE<br>COMPANY  | 18  | \$1,930,823.93  | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| RATE ONE HOME<br>LOANS INC.                                      | 2   | \$245,500.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| REGIONS<br>MORTGAGE, INC.  | 193 | \$15,040,012.61 | 3.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| REPUBLIC BANK  | 7   | \$524,170.43    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUNSHINE<br>MORTGAGE<br>CORPORATION                              | 7   | \$657,500.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TAYLOR, BEAN AND<br>WHITAKER<br>MORTGAGE<br>CORPORATION          | 5   | \$406,907.83    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE HUNTINGTON<br>MORTGAGE<br>COMPANY                            | 10  | \$823,062.79    | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TOWNE MORTGAGE<br>COMPANY  | 15  | \$1,155,630.11  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TRUSTCORP<br>MORTGAGE<br>COMPANY                                 | 10  | \$530,971.03    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| U. S. MORTGAGE<br>CORP.  | 5   | \$715,004.19    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| WACHOVIA BANK,<br>NA   | 66  | \$5,927,571.24  | 1.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| WASHINGTON<br>MUTUAL BANK, FA<br>(FKA NAMCO ASSET<br>MGMT, INC.) | 133 | \$19,034,274.79 | 4.36% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | WASHTENAW MORTGAGE COMPANY                | 3            | \$155,777.71            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 2,079        | \$253,429,344.31        | 58.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>3,808</b> | <b>\$436,660,999.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |
| 31371KMK4    | ALLIANCE MORTGAGE COMPANY (NERO)          | 7            | \$1,098,427.52          | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMSOUTH BANK                              | 3            | \$425,837.65            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION        | 47           | \$7,475,230.14          | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                            | 199          | \$46,535,502.34         | 3.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKFINANCIAL FSB                         | 13           | \$1,979,100.00          | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BSB BANK & TRUST CO.                      | 12           | \$1,001,602.78          | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHEVY CHASE SAVINGS BANK FSB              | 1            | \$103,203.84            | 0.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CIMARRON MORTGAGE COMPANY                 | 2            | \$179,850.00            | 0.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS COMMERCIAL AND SAVINGS BANK      | 89           | \$10,494,893.43         | 0.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION             | 21           | \$2,956,079.94          | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA                       | 2            | \$195,130.41            | 0.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CORINTHIAN MORTGAGE CORPORATION           | 3            | \$616,100.00            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 1,126        | \$170,138,589.37        | 12.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CTX MORTGAGE COMPANY, LLC                 | 2            | \$325,431.55            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 2            | \$326,000.00            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EMIGRANT MORTGAGE COMPANY, INC.           | 2            | \$350,163.84            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EXCHANGE FINANCIAL CORPORATION            | 3            | \$504,700.00            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST MORTGAGE COMPANY, L.L.C.            | 12           | \$1,123,200.00          | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 25           | \$3,588,982.81          | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |     |                 |       |   |        |    |        |
|--|--|-----|-----------------|-------|---|--------|----|--------|
|  | GATEWAY FUNDING<br>DIVERSIFIED<br>MORTGAGE<br>SERVICES |     |                 |       |   |        |    |        |
|  | GUARANTY BANK<br>SSB                                   | 55  | \$9,223,769.99  | 0.67% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARANTY<br>RESIDENTIAL<br>LENDING, INC.               | 4   | \$627,171.14    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | HOLYOKE CREDIT<br>UNION                                | 1   | \$111,000.00    | 0.01% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME BANC<br>MORTGAGE<br>CORPORATION                   | 28  | \$4,553,616.49  | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTREET BANK  | 54  | \$9,971,118.91  | 0.72% | 0 | \$0.00 | NA | \$0.00 |
|  | ICM MORTGAGE<br>CORPORATION                            | 53  | \$9,019,248.88  | 0.65% | 0 | \$0.00 | NA | \$0.00 |
|  | IVANHOE FINANCIAL<br>INC.                              | 32  | \$4,602,930.35  | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | KAUFMAN AND<br>BROAD MORTGAGE<br>COMPANY               | 5   | \$849,215.00    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | LA GRANGE STATE<br>BANK                                | 20  | \$3,262,810.89  | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | M&T MORTGAGE<br>CORPORATION                            | 13  | \$1,857,868.85  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | MARKET STREET<br>MORTGAGE<br>CORPORATION               | 70  | \$12,750,224.86 | 0.92% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGEAMERICA<br>INC.                                | 75  | \$10,564,457.42 | 0.76% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL CITY<br>MORTGAGE<br>COMPANY                   | 530 | \$77,292,796.38 | 5.59% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE HOME<br>MORTGAGE<br>COMPANY                 | 1   | \$160,785.00    | 0.01% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTH AMERICAN<br>SAVINGS BANK F.S.B.                  | 3   | \$560,372.17    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | OHIO SAVINGS BANK                                      | 3   | \$396,028.76    | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | OLYMPIA<br>MORTGAGE<br>CORPORATION                     | 3   | \$510,992.34    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | PINE STATE<br>MORTGAGE<br>CORPORATION                  | 22  | \$3,494,120.19  | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | PINNACLE<br>FINANCIAL                                  | 21  | \$2,534,086.82  | 0.18% | 0 | \$0.00 | NA | \$0.00 |

|  |  |     |                 |       |   |        |    |        |
|--|--|-----|-----------------|-------|---|--------|----|--------|
|  | CORPORATION                                    |     |                 |       |   |        |    |        |
|  | PRISM MORTGAGE COMPANY                         | 10  | \$1,876,959.27  | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | PROVIDENT FUNDING ASSOCIATES, L.P.             | 346 | \$60,554,025.20 | 4.38% | 0 | \$0.00 | NA | \$0.00 |
|  | RBMG INC.                                      | 1   | \$300,700.00    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | REGIONS MORTGAGE, INC.                         | 41  | \$5,773,804.45  | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | SELF HELP VENTURES FUND                        | 3   | \$219,098.19    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE    | 62  | \$11,879,584.40 | 0.86% | 0 | \$0.00 | NA | \$0.00 |
|  | SUNSHINE MORTGAGE CORPORATION                  | 35  | \$6,086,205.00  | 0.44% | 0 | \$0.00 | NA | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION | 21  | \$3,707,434.69  | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | TCF MORTGAGE CORPORATION                       | 4   | \$757,995.88    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | THE HUNTINGTON MORTGAGE COMPANY                | 23  | \$2,955,856.84  | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | THE LEADER MORTGAGE COMPANY                    | 15  | \$1,738,404.79  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | TRUSTCORP MORTGAGE COMPANY                     | 17  | \$2,087,826.68  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | TRUSTMARK NATIONAL BANK                        | 14  | \$1,781,615.30  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | U. S. MORTGAGE CORP.                           | 9   | \$827,003.83    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | UNION FEDERAL BANK OF INDIANAPOLIS             | 2   | \$294,756.06    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | UNION PLANTERS MORTGAGE, INC.                  | 1   | \$199,505.33    | 0.01% | 0 | \$0.00 | NA | \$0.00 |
|  | UNITED FINANCIAL MORTGAGE CORP.                | 3   | \$473,000.00    | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | WACHOVIA BANK, NA                              | 48  | \$7,742,417.74  | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | WACHOVIA MORTGAGE CORPORATION                  | 6   | \$823,404.77    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 5   | \$711,664.84    | 0.05% | 0 | \$0.00 | NA | \$0.00 |

|              |   |              |                           |             |          |                    |    |          |                    |
|--------------|---|--------------|---------------------------|-------------|----------|--------------------|----|----------|--------------------|
|              | WASHINGTON<br>MUTUAL BANK, FA                     |              |                           |             |          |                    |    |          |                    |
|              | Unavailable                                       | 5,124        | \$870,010,309.85          | 62.95%      | 1        | \$56,622.59        | NA | 1        | \$56,622.59        |
| <b>Total</b> |   | <b>8,354</b> | <b>\$1,382,562,213.17</b> | <b>100%</b> | <b>1</b> | <b>\$56,622.59</b> |    | <b>1</b> | <b>\$56,622.59</b> |
| 31371KML2    | ALLIANCE<br>MORTGAGE<br>COMPANY (NERO)            | 31           | \$3,823,228.69            | 0.2%        | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | AMSOUTH BANK                                      | 32           | \$3,648,776.77            | 0.19%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | BANCMORTGAGE<br>FINANCIAL<br>CORPORATION          | 142          | \$23,326,999.94           | 1.24%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | BANK OF HAWAII                                    | 137          | \$28,175,047.60           | 1.49%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | BANK ONE,NA                                       | 3            | \$280,818.72              | 0.01%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | BSB BANK & TRUST<br>CO.                           | 19           | \$1,842,367.99            | 0.1%        | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | CIMARRON<br>MORTGAGE<br>COMPANY                   | 6            | \$682,461.00              | 0.04%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | CITIZENS<br>COMMERCIAL AND<br>SAVINGS BANK        | 131          | \$13,017,217.75           | 0.69%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | CITIZENS MORTGAGE<br>CORPORATION                  | 134          | \$21,822,299.42           | 1.16%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | CORINTHIAN<br>MORTGAGE<br>CORPORATION             | 8            | \$980,420.00              | 0.05%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | COUNTRYWIDE<br>HOME LOANS, INC.                   | 679          | \$98,507,544.41           | 5.22%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | CROWN MORTGAGE<br>COMPANY                         | 7            | \$1,106,333.70            | 0.06%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | CTX MORTGAGE<br>COMPANY, LLC                      | 4            | \$636,211.77              | 0.03%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A.   | 3            | \$760,800.00              | 0.04%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | EMIGRANT<br>MORTGAGE<br>COMPANY, INC.             | 3            | \$403,813.00              | 0.02%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | EXCHANGE<br>FINANCIAL<br>CORPORATION              | 23           | \$2,272,261.81            | 0.12%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | FIFTH THIRD BANK                                  | 8            | \$999,624.81              | 0.05%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | FIRST FEDERAL<br>SAVINGS BANK<br>LACROSSE-MADISON | 83           | \$11,003,507.00           | 0.58%       | 0        | \$0.00             | NA | 0        | \$0.00             |
|              | FIRST FEDERAL<br>SAVINGS BANK OF                  | 5            | \$735,400.00              | 0.04%       | 0        | \$0.00             | NA | 0        | \$0.00             |

|  |  |     |                 |       |   |        |    |        |
|--|--|-----|-----------------|-------|---|--------|----|--------|
|  | AMERICA  |     |                 |       |   |        |    |        |
|  | FIRST MORTGAGE COMPANY, L.L.C.                       | 67  | \$7,156,385.00  | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | FLAGSTAR BANK, FSB                                   | 5   | \$848,316.63    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES        | 128 | \$19,137,331.71 | 1.01% | 0 | \$0.00 | NA | \$0.00 |
|  | GERSHMAN INVESTMENT CORPORATION                      | 2   | \$387,618.00    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARANTY BANK SSB                                    | 161 | \$23,991,222.57 | 1.27% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARANTY RESIDENTIAL LENDING, INC.                   | 19  | \$2,841,874.51  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND SAVINGS BANK FSB                           | 1   | \$173,000.00    | 0.01% | 0 | \$0.00 | NA | \$0.00 |
|  | HOLYOKE CREDIT UNION                                 | 2   | \$235,750.00    | 0.01% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMEAMERICAN MORTGAGE CORPORATION                    | 2   | \$439,750.00    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMEANC MORTGAGE CORPORATION                         | 381 | \$52,692,392.10 | 2.79% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTREET BANK                                      | 148 | \$27,907,219.72 | 1.48% | 0 | \$0.00 | NA | \$0.00 |
|  | HSBC MORTGAGE CORPORATION (USA)                      | 4   | \$560,000.00    | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | ICM MORTGAGE CORPORATION                             | 212 | \$34,820,864.72 | 1.84% | 0 | \$0.00 | NA | \$0.00 |
|  | INDYMAC BANK, FSB                                    | 3   | \$228,331.78    | 0.01% | 0 | \$0.00 | NA | \$0.00 |
|  | IVANHOE FINANCIAL INC.                               | 410 | \$59,579,118.52 | 3.16% | 0 | \$0.00 | NA | \$0.00 |
|  | M&T MORTGAGE CORPORATION                             | 112 | \$16,206,129.17 | 0.86% | 0 | \$0.00 | NA | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION                   | 349 | \$56,102,265.98 | 2.97% | 0 | \$0.00 | NA | \$0.00 |
|  | MATRIX FINANCIAL SERVICES CORPORATION                | 1   | \$112,000.00    | 0.01% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 13  | \$2,001,435.98  | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGEAMERICA INC.                                 | 102 | \$10,999,536.04 | 0.58% | 0 | \$0.00 | NA | \$0.00 |

|  |     |                  |       |   |             |    |   |        |
|--|-----|------------------|-------|---|-------------|----|---|--------|
| NATIONAL CITY MORTGAGE COMPANY                 | 590 | \$85,834,738.67  | 4.55% | 0 | \$0.00      | NA | 0 | \$0.00 |
| NCB, FSB                                       | 7   | \$1,056,421.65   | 0.06% | 0 | \$0.00      | NA | 0 | \$0.00 |
| NORTH AMERICAN SAVINGS BANK F.S.B.             | 35  | \$5,176,739.98   | 0.27% | 0 | \$0.00      | NA | 0 | \$0.00 |
| NVR MORTGAGE FINANCE INC.                      | 2   | \$304,273.00     | 0.02% | 0 | \$0.00      | NA | 0 | \$0.00 |
| OLYMPIA MORTGAGE CORPORATION                   | 4   | \$775,550.00     | 0.04% | 0 | \$0.00      | NA | 0 | \$0.00 |
| PINE STATE MORTGAGE CORPORATION                | 74  | \$11,041,173.60  | 0.58% | 0 | \$0.00      | NA | 0 | \$0.00 |
| PINNACLE FINANCIAL CORPORATION                 | 54  | \$6,918,320.82   | 0.37% | 0 | \$0.00      | NA | 0 | \$0.00 |
| PIONEER BANK                                   | 20  | \$1,995,744.34   | 0.11% | 0 | \$0.00      | NA | 0 | \$0.00 |
| PLYMOUTH SAVINGS BANK                          | 48  | \$7,418,615.39   | 0.39% | 0 | \$0.00      | NA | 0 | \$0.00 |
| PRISM MORTGAGE COMPANY                         | 24  | \$3,807,514.98   | 0.2%  | 0 | \$0.00      | NA | 0 | \$0.00 |
| PROVIDENT FUNDING ASSOCIATES, L.P.             | 619 | \$110,219,296.00 | 5.84% | 1 | \$67,292.25 | NA | 0 | \$0.00 |
| REGIONS MORTGAGE, INC.                         | 349 | \$58,204,041.82  | 3.08% | 0 | \$0.00      | NA | 0 | \$0.00 |
| ROCKLAND FEDERAL CREDIT UNION                  | 22  | \$3,412,803.23   | 0.18% | 0 | \$0.00      | NA | 0 | \$0.00 |
| SELF HELP VENTURES FUND                        | 15  | \$1,096,065.22   | 0.06% | 0 | \$0.00      | NA | 0 | \$0.00 |
| SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE    | 139 | \$24,744,792.30  | 1.31% | 0 | \$0.00      | NA | 0 | \$0.00 |
| SUNSHINE MORTGAGE CORPORATION                  | 121 | \$17,341,752.00  | 0.92% | 0 | \$0.00      | NA | 0 | \$0.00 |
| TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION | 75  | \$11,728,344.56  | 0.62% | 0 | \$0.00      | NA | 0 | \$0.00 |
| THE HUNTINGTON MORTGAGE COMPANY                | 48  | \$6,098,432.55   | 0.32% | 0 | \$0.00      | NA | 0 | \$0.00 |
| THE LEADER MORTGAGE COMPANY                    | 16  | \$1,277,641.00   | 0.07% | 0 | \$0.00      | NA | 0 | \$0.00 |
| TOWNE MORTGAGE COMPANY                         | 29  | \$3,620,040.66   | 0.19% | 0 | \$0.00      | NA | 0 | \$0.00 |

|              |   |               |                           |             |          |                    |    |          |               |
|--------------|---|---------------|---------------------------|-------------|----------|--------------------|----|----------|---------------|
|              | TRUSTCORP MORTGAGE COMPANY                | 99            | \$12,301,220.77           | 0.65%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                   | 67            | \$8,699,337.05            | 0.46%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.                      | 17            | \$2,592,727.06            | 0.14%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | UNION PLANTERS MORTGAGE, INC.             | 4             | \$431,963.94              | 0.02%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | UNITED FINANCIAL MORTGAGE CORP.           | 13            | \$2,255,997.00            | 0.12%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | WACHOVIA BANK, NA                         | 242           | \$38,484,822.17           | 2.04%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION             | 2             | \$218,967.32              | 0.01%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | WASHTENAW MORTGAGE COMPANY                | 6             | \$858,539.38              | 0.05%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable                               | 5,977         | \$929,627,820.88          | 49.25%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>12,298</b> | <b>\$1,887,989,374.15</b> | <b>100%</b> | <b>1</b> | <b>\$67,292.25</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KMM0    | AEGIS MORTGAGE CORPORATION                | 6             | \$925,200.00              | 0.16%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | ALLIANCE MORTGAGE COMPANY (NERO)          | 49            | \$5,819,821.14            | 1.01%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION        | 8             | \$1,485,512.78            | 0.26%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                            | 44            | \$7,820,793.74            | 1.36%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | BANK ONE,NA                               | 23            | \$1,750,701.35            | 0.3%        | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | CHEVY CHASE SAVINGS BANK FSB              | 2             | \$451,173.21              | 0.08%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | CIMARRON MORTGAGE COMPANY                 | 4             | \$345,449.91              | 0.06%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION             | 124           | \$17,972,066.14           | 3.12%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 152           | \$22,170,908.72           | 3.84%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | CTX MORTGAGE COMPANY, LLC                 | 5             | \$755,949.78              | 0.13%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | DELMAR FINANCIAL COMPANY                  | 5             | \$617,001.65              | 0.11%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 20            | \$3,410,680.28            | 0.59%       | 0        | \$0.00             | NA | 0        | \$0.00        |



|  |     |                 |       |   |        |    |   |        |
|--|-----|-----------------|-------|---|--------|----|---|--------|
| EXCHANGE FINANCIAL CORPORATION                       | 4   | \$288,800.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK LACROSSE-MADISON          | 9   | \$1,004,369.75  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK OF AMERICA                | 12  | \$1,497,167.96  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE COMPANY, L.L.C.                       | 6   | \$612,100.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES        | 57  | \$6,741,773.30  | 1.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARANTY BANK SSB                                    | 73  | \$8,799,479.84  | 1.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARANTY RESIDENTIAL LENDING, INC.                   | 5   | \$531,281.27    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMEANC MORTGAGE CORPORATION                         | 45  | \$5,144,003.44  | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMESTREET BANK                                      | 6   | \$1,300,100.00  | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ICM MORTGAGE CORPORATION                             | 53  | \$7,742,381.96  | 1.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IVANHOE FINANCIAL INC.                               | 86  | \$10,068,660.04 | 1.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
| M&T MORTGAGE CORPORATION                             | 110 | \$13,003,600.23 | 2.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARKET STREET MORTGAGE CORPORATION                   | 140 | \$19,477,143.41 | 3.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 9   | \$1,774,026.17  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGEAMERICA INC.                                 | 15  | \$1,051,233.02  | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL CITY MORTGAGE COMPANY                       | 174 | \$22,978,830.87 | 3.99% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NCB, FSB   | 13  | \$1,160,404.72  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTH AMERICAN SAVINGS BANK F.S.B.                   | 36  | \$3,583,929.53  | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NVR MORTGAGE FINANCE INC.                            | 8   | \$1,709,304.00  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLYMPIA MORTGAGE                                     | 5   | \$1,138,614.19  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |     |                 |       |   |        |    |   |        |
|--|--|-----|-----------------|-------|---|--------|----|---|--------|
|  | CORPORATION                                    |     |                 |       |   |        |    |   |        |
|  | PINE STATE MORTGAGE CORPORATION                | 15  | \$1,781,587.30  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINNACLE FINANCIAL CORPORATION                 | 27  | \$2,396,898.03  | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLYMOUTH SAVINGS BANK                          | 61  | \$8,583,551.85  | 1.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRISM MORTGAGE COMPANY                         | 126 | \$17,835,644.26 | 3.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PROVIDENT FUNDING ASSOCIATES, L.P.             | 18  | \$2,619,513.49  | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBMG INC.                                      | 4   | \$357,850.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REGIONS MORTGAGE, INC.                         | 43  | \$6,125,554.15  | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REPUBLIC BANK                                  | 5   | \$610,752.60    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND FEDERAL CREDIT UNION                  | 3   | \$409,898.99    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SELF HELP VENTURES FUND                        | 14  | \$932,996.40    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE    | 51  | \$7,907,621.14  | 1.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNSHINE MORTGAGE CORPORATION                  | 36  | \$5,323,200.00  | 0.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION | 30  | \$3,703,974.95  | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TCF MORTGAGE CORPORATION                       | 17  | \$1,985,300.00  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HUNTINGTON MORTGAGE COMPANY                | 27  | \$2,997,139.67  | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE LEADER MORTGAGE COMPANY                    | 7   | \$489,187.85    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWNE MORTGAGE COMPANY                         | 11  | \$859,833.21    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTCORP MORTGAGE COMPANY                     | 31  | \$2,508,007.65  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTMARK NATIONAL BANK                        | 11  | \$922,995.64    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE CORP.                           | 2   | \$306,816.97    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | UNION FEDERAL BANK OF INDIANAPOLIS            | 2            | \$224,662.50            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS MORTGAGE, INC.                 | 4            | \$271,509.28            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA BANK, NA                             | 48           | \$4,517,697.38          | 0.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                 | 3            | \$215,578.78            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHTENAW MORTGAGE COMPANY                    | 9            | \$1,097,185.27          | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 2,448        | \$328,501,108.61        | 56.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>4,361</b> | <b>\$576,618,528.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KNG2    | AEGIS MORTGAGE CORPORATION                    | 10           | \$733,005.24            | 1.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALLIANCE MORTGAGE COMPANY (NERO)              | 2            | \$166,390.38            | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHEVY CHASE SAVINGS BANK FSB                  | 1            | \$88,737.73             | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLUMBIA NATIONAL INC.                        | 8            | \$348,762.94            | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COMMERCIAL FEDERAL MORTGAGE CORPORATION       | 10           | \$766,419.45            | 1.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                  | 43           | \$3,157,816.16          | 8.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 6            | \$649,825.19            | 1.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 6            | \$286,579.84            | 0.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK SSB                             | 1            | \$43,066.64             | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY RESIDENTIAL LENDING, INC.            | 4            | \$105,450.00            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC                 | 9            | \$603,566.97            | 1.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME STAR MORTGAGE SERVICES, LLC              | 8            | \$480,611.40            | 1.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 2            | \$231,000.00            | 0.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |    |                |       |   |        |    |        |
|--|---|----|----------------|-------|---|--------|----|--------|
|  | IRWIN MORTGAGE CORPORATION                              |    |                |       |   |        |    |        |
|  | M&T MORTGAGE CORPORATION                                | 3  | \$214,407.20   | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | MATRIX FINANCIAL SERVICES CORPORATION                   | 1  | \$91,038.20    | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                          | 6  | \$353,658.86   | 0.9%  | 0 | \$0.00 | NA | \$0.00 |
|  | NCB, FSB  | 3  | \$189,854.02   | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | OHIO SAVINGS BANK                                       | 1  | \$87,000.00    | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE        | 19 | \$1,069,511.03 | 2.71% | 0 | \$0.00 | NA | \$0.00 |
|  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC   | 1  | \$46,800.00    | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | PRISM MORTGAGE COMPANY                                  | 3  | \$115,124.50   | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | THE HUNTINGTON MORTGAGE COMPANY                         | 2  | \$81,243.33    | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | TRUSTCORP MORTGAGE COMPANY                              | 3  | \$144,882.74   | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | TRUSTMARK NATIONAL BANK                                 | 2  | \$127,226.69   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | U. S. MORTGAGE CORP.                                    | 3  | \$225,621.76   | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | UNION FEDERAL BANK OF INDIANAPOLIS                      | 4  | \$266,444.00   | 0.68% | 0 | \$0.00 | NA | \$0.00 |
|  | UNION PLANTERS BANK NA                                  | 4  | \$320,911.58   | 0.81% | 0 | \$0.00 | NA | \$0.00 |
|  | WACHOVIA MORTGAGE CORPORATION                           | 2  | \$114,345.25   | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | WASHINGTON MUTUAL BANK                                  | 6  | \$594,806.73   | 1.51% | 0 | \$0.00 | NA | \$0.00 |
|  | WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.) | 3  | \$346,723.66   | 0.88% | 0 | \$0.00 | NA | \$0.00 |
|  | WASHTENAW MORTGAGE                                      | 1  | \$113,500.00   | 0.29% | 0 | \$0.00 | NA | \$0.00 |

|              | COMPANY  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | Unavailable                                    | 305        | \$27,258,900.81        | 69.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>482</b> | <b>\$39,423,232.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KNH0    | ALLIANCE MORTGAGE COMPANY (NERO)               | 1          | \$151,560.22           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                                 | 38         | \$10,020,861.99        | 16.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CIMARRON MORTGAGE COMPANY                      | 1          | \$106,791.49           | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                   | 21         | \$2,850,346.12         | 4.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK SSB                              | 1          | \$199,810.23           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC                  | 5          | \$983,253.18           | 1.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME STAR MORTGAGE SERVICES, LLC               | 1          | \$223,777.00           | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ICM MORTGAGE CORPORATION                       | 4          | \$659,028.27           | 1.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION                     | 3          | \$418,320.00           | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | KAUFMAN AND BROAD MORTGAGE COMPANY             | 7          | \$930,315.00           | 1.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION                       | 3          | \$280,990.59           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MARKET STREET MORTGAGE CORPORATION             | 1          | \$109,890.49           | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY                 | 45         | \$6,939,831.86         | 11.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OLYMPIA MORTGAGE CORPORATION                   | 1          | \$120,329.00           | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PRISM MORTGAGE COMPANY                         | 28         | \$5,127,391.11         | 8.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REPUBLIC BANK                                  | 1          | \$174,829.91           | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION | 2          | \$253,057.74           | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TCF MORTGAGE CORPORATION                       | 4          | \$575,572.94           | 0.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 6          | \$622,514.80           | 1.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |            |                        |             |          |               |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | THE HUNTINGTON MORTGAGE COMPANY                         |            |                        |             |          |               |          |               |
|              | UNION FEDERAL BANK OF INDIANAPOLIS                      | 3          | \$571,446.70           | 0.93%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNION PLANTERS BANK NA                                  | 1          | \$165,830.76           | 0.27%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                           | 4          | \$669,264.00           | 1.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.) | 1          | \$251,505.31           | 0.41%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable   | 173        | \$28,897,039.73        | 47.12%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>355</b> | <b>\$61,303,558.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371KNJ6    | AEGIS MORTGAGE CORPORATION                              | 4          | \$244,758.00           | 0.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF AMERICA NA                                      | 1          | \$31,889.61            | 0.05%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF HAWAII  | 7          | \$1,696,513.82         | 2.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CHEVY CHASE SAVINGS BANK FSB                            | 3          | \$152,602.38           | 0.23%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION                           | 15         | \$1,963,695.83         | 2.98%       | 0        | \$0.00        | NA       | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                            | 15         | \$2,100,327.14         | 3.19%       | 0        | \$0.00        | NA       | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.               | 7          | \$1,034,934.73         | 1.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FIFTH THIRD BANK  | 7          | \$932,650.23           | 1.41%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FLAGSTAR BANK, FSB                                      | 1          | \$227,843.09           | 0.35%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES           | 27         | \$2,115,148.46         | 3.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GUARANTY BANK SSB                                       | 2          | \$179,957.67           | 0.27%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GUARANTY RESIDENTIAL LENDING, INC.                      | 3          | \$382,915.00           | 0.58%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HOME BANC MORTGAGE CORPORATION                          | 1          | \$50,250.00            | 0.08%       | 0        | \$0.00        | NA       | \$0.00        |
|              |   | 4          | \$501,650.00           | 0.76%       | 0        | \$0.00        | NA       | \$0.00        |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | IRWIN MORTGAGE CORPORATION                     |    |                |       |   |        |    |        |
|  | IVANHOE FINANCIAL INC.                         | 16 | \$1,501,300.00 | 2.28% | 0 | \$0.00 | NA | \$0.00 |
|  | KAUFMAN AND BROAD MORTGAGE COMPANY             | 5  | \$744,800.00   | 1.13% | 0 | \$0.00 | NA | \$0.00 |
|  | M&T MORTGAGE CORPORATION                       | 2  | \$82,450.00    | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION             | 16 | \$1,337,313.62 | 2.03% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                 | 13 | \$1,740,353.77 | 2.64% | 0 | \$0.00 | NA | \$0.00 |
|  | NCB, FSB                                       | 14 | \$958,929.89   | 1.45% | 0 | \$0.00 | NA | \$0.00 |
|  | NVR MORTGAGE FINANCE INC.                      | 7  | \$1,331,624.00 | 2.02% | 0 | \$0.00 | NA | \$0.00 |
|  | PINE STATE MORTGAGE CORPORATION                | 1  | \$83,000.00    | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | PINNACLE FINANCIAL CORPORATION                 | 1  | \$49,466.79    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | PRISM MORTGAGE COMPANY                         | 45 | \$5,200,901.88 | 7.89% | 0 | \$0.00 | NA | \$0.00 |
|  | RBMG INC.                                      | 1  | \$81,000.00    | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | REPUBLIC BANK                                  | 10 | \$883,636.11   | 1.34% | 0 | \$0.00 | NA | \$0.00 |
|  | SALEM FIVE MORTGAGE CORPORATION                | 2  | \$210,991.59   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | SELF HELP VENTURES FUND                        | 6  | \$317,284.71   | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE    | 1  | \$91,936.68    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | SUNSHINE MORTGAGE CORPORATION                  | 4  | \$243,940.00   | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION | 2  | \$143,960.09   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | THE HUNTINGTON MORTGAGE COMPANY                | 5  | \$537,409.15   | 0.82% | 0 | \$0.00 | NA | \$0.00 |
|  | TRUSTCORP MORTGAGE                             | 3  | \$188,409.32   | 0.29% | 0 | \$0.00 | NA | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | COMPANY   |            |                        |             |          |               |    |          |               |
|              | U. S. MORTGAGE CORP.                                    | 4          | \$652,090.92           | 0.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS                      | 1          | \$82,383.15            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                           | 5          | \$496,300.00           | 0.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.) | 2          | \$294,557.81           | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 307        | \$37,053,487.72        | 56.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>570</b> | <b>\$65,922,663.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31371KNK3    | ALLIANCE MORTGAGE COMPANY (NERO)                        | 10         | \$1,647,182.43         | 4.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION                      | 1          | \$51,000.00            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII  | 18         | \$2,587,980.94         | 7.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE,NA   | 6          | \$915,634.99           | 2.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                            | 11         | \$1,251,193.56         | 3.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.               | 5          | \$736,500.00           | 2.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST NATIONWIDE MORTGAGE CORPORATION                   | 1          | \$116,000.00           | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | KAUFMAN AND BROAD MORTGAGE COMPANY                      | 1          | \$132,800.00           | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | LA GRANGE STATE BANK                                    | 7          | \$993,682.91           | 2.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION                                | 7          | \$965,138.50           | 2.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY                          | 4          | \$569,618.53           | 1.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NVR MORTGAGE FINANCE INC.                               | 1          | \$100,000.00           | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                                       | 2          | \$423,828.97           | 1.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OLYMPIA MORTGAGE CORPORATION                            | 1          | \$178,053.86           | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE      | 8          | \$666,200.00           | 1.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 1          | \$99,600.00            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PRISM MORTGAGE COMPANY                                | 15         | \$2,534,799.88         | 6.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON MORTGAGE COMPANY                       | 2          | \$173,850.00           | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                            | 1          | \$128,000.00           | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                                | 7          | \$593,759.53           | 1.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                         | 2          | \$221,000.00           | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 164        | \$21,530,175.07        | 58.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>275</b> | <b>\$36,615,999.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KNL1    | ALLIANCE MORTGAGE COMPANY (NERO)                      | 12         | \$2,051,006.65         | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME FUNDING INC.                            | 15         | \$2,375,999.12         | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMSOUTH BANK  | 2          | \$305,000.00           | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE,NA   | 4          | \$515,595.61           | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST               | 3          | \$457,900.00           | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BSB BANK & TRUST CO.                                  | 13         | \$1,193,321.11         | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE MANHATTAN MORTGAGE CORPORATION                  | 60         | \$8,685,257.81         | 2.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                                    | 40         | \$5,628,139.77         | 1.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA                                   | 5          | \$514,140.13           | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CORINTHIAN MORTGAGE CORPORATION                       | 1          | \$89,300.00            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                          | 135        | \$17,068,154.13        | 4.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 29         | \$3,795,533.65         | 1.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|   |     |                 |        |   |        |    |   |        |
|---|-----|-----------------|--------|---|--------|----|---|--------|
| FIRST HORIZON HOME LOAN CORPORATION           |     |                 |        |   |        |    |   |        |
| FIRST NATIONWIDE MORTGAGE CORPORATION         | 3   | \$314,458.52    | 0.09%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLAGSTAR BANK, FSB                            | 3   | \$174,005.76    | 0.05%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 3   | \$429,297.32    | 0.12%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GMAC MORTGAGE CORPORATION                     | 101 | \$14,852,530.62 | 4.23%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARANTY BANK SSB                             | 5   | \$790,570.79    | 0.23%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARANTY RESIDENTIAL LENDING, INC.            | 74  | \$9,142,924.39  | 2.6%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARWOOD STREET FUNDING I, LLC                 | 4   | \$441,619.15    | 0.13%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HIBERNIA NATIONAL BANK                        | 25  | \$3,057,322.07  | 0.87%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME STAR MORTGAGE SERVICES, LLC              | 1   | \$92,000.00     | 0.03%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME BANC MORTGAGE CORPORATION                | 1   | \$300,000.00    | 0.09%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMESIDE LENDING, INC.                        | 2   | \$269,764.20    | 0.08%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HSBC MORTGAGE CORPORATION (USA)               | 4   | \$391,081.31    | 0.11%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| IRWIN MORTGAGE CORPORATION                    | 6   | \$839,722.11    | 0.24%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| M&T MORTGAGE CORPORATION                      | 24  | \$2,857,427.77  | 0.81%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARKET STREET MORTGAGE CORPORATION            | 6   | \$946,500.00    | 0.27%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGEAMERICA INC.                          | 9   | \$984,700.00    | 0.28%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL CITY MORTGAGE COMPANY                | 383 | \$44,879,283.76 | 12.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NVR MORTGAGE FINANCE INC.                     | 1   | \$64,000.00     | 0.02%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PHH MORTGAGE                                  | 3   | \$396,688.26    | 0.11%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |     |                 |       |   |        |    |        |
|--|---|-----|-----------------|-------|---|--------|----|--------|
|  | SERVICES CORPORATION                                  |     |                 |       |   |        |    |        |
|  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 9   | \$1,181,966.24  | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | PRISM MORTGAGE COMPANY                                | 19  | \$3,556,696.93  | 1.01% | 0 | \$0.00 | NA | \$0.00 |
|  | REGIONS MORTGAGE, INC.                                | 7   | \$815,538.80    | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE           | 7   | \$1,173,280.10  | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK                | 6   | \$663,906.36    | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | SUNTRUST MORTGAGE INC.                                | 17  | \$1,663,914.15  | 0.47% | 0 | \$0.00 | NA | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION        | 12  | \$2,034,563.00  | 0.58% | 0 | \$0.00 | NA | \$0.00 |
|  | THE HUNTINGTON MORTGAGE COMPANY                       | 8   | \$1,313,808.70  | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | TRUSTCORP MORTGAGE COMPANY                            | 2   | \$153,648.34    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | TRUSTMARK NATIONAL BANK                               | 6   | \$756,831.84    | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | U. S. MORTGAGE CORP.                                  | 1   | \$248,000.00    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | UNION FEDERAL BANK OF INDIANAPOLIS                    | 12  | \$2,094,461.30  | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | UNION PLANTERS BANK NA                                | 28  | \$2,821,793.27  | 0.8%  | 0 | \$0.00 | NA | \$0.00 |
|  | USAA FEDERAL SAVINGS BANK                             | 3   | \$503,817.43    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | WACHOVIA MORTGAGE CORPORATION                         | 14  | \$1,850,148.40  | 0.53% | 0 | \$0.00 | NA | \$0.00 |
|  | WASHINGTON MUTUAL BANK                                | 20  | \$2,391,997.88  | 0.68% | 0 | \$0.00 | NA | \$0.00 |
|  | WASHINGTON MUTUAL BANK, FA                            | 134 | \$18,797,983.25 | 5.35% | 0 | \$0.00 | NA | \$0.00 |
|  | WASHINGTON MUTUAL BANK, FA                            | 33  | \$5,372,144.81  | 1.53% | 0 | \$0.00 | NA | \$0.00 |

|              |  |              |                         |             |          |               |    |          |               |
|--------------|--|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | (FKA NAMCO ASSET<br>MGMT, INC.)                        |              |                         |             |          |               |    |          |               |
|              | Unavailable  | 1,313        | \$179,795,441.31        | 51.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>2,628</b> | <b>\$351,093,186.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KNM9    | AEGIS MORTGAGE<br>CORPORATION                          | 1            | \$129,900.00            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALLIANCE<br>MORTGAGE<br>COMPANY (NERO)                 | 26           | \$3,914,971.64          | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME<br>FUNDING INC.                          | 16           | \$2,402,214.77          | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMSOUTH BANK   | 2            | \$183,200.00            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK ONE,NA  | 15           | \$1,602,947.17          | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST          | 7            | \$703,400.00            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BSB BANK & TRUST<br>CO.                                | 5            | \$395,010.16            | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION             | 248          | \$32,091,085.80         | 5.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CIMARRON<br>MORTGAGE<br>COMPANY                        | 1            | \$106,000.00            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                                     | 20           | \$2,188,270.88          | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS<br>COMMERCIAL AND<br>SAVINGS BANK             | 7            | \$509,844.79            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLUMBIA<br>NATIONAL INC.                              | 13           | \$1,946,883.12          | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE<br>HOME LOANS, INC.                        | 448          | \$52,539,008.41         | 8.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CTX MORTGAGE<br>COMPANY, LLC                           | 1            | \$104,795.35            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON<br>HOME LOAN<br>CORPORATION              | 59           | \$7,206,078.93          | 1.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST NATIONWIDE<br>MORTGAGE<br>CORPORATION            | 2            | \$155,811.88            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK,<br>FSB                                  | 7            | \$572,246.87            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING<br>DIVERSIFIED<br>MORTGAGE<br>SERVICES | 5            | \$701,777.32            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 388          | \$52,556,757.57         | 8.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |     |                 |       |   |        |    |        |
|--|---|-----|-----------------|-------|---|--------|----|--------|
|  | GMAC MORTGAGE CORPORATION                             |     |                 |       |   |        |    |        |
|  | GUARANTY BANK SSB                                     | 6   | \$742,997.69    | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARANTY RESIDENTIAL LENDING, INC.                    | 30  | \$4,210,390.96  | 0.69% | 0 | \$0.00 | NA | \$0.00 |
|  | HARWOOD STREET FUNDING I, LLC                         | 18  | \$2,525,779.48  | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | HIBERNIA NATIONAL BANK                                | 44  | \$4,543,388.73  | 0.74% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME STAR MORTGAGE SERVICES, LLC                      | 6   | \$524,424.70    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | HomeBANC MORTGAGE CORPORATION                         | 4   | \$484,981.71    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESIDE LENDING, INC.                                | 12  | \$1,335,306.60  | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | HSBC MORTGAGE CORPORATION (USA)                       | 5   | \$349,109.67    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN MORTGAGE CORPORATION                            | 21  | \$2,498,116.54  | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | IVANHOE FINANCIAL INC.                                | 8   | \$841,650.00    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | M&T MORTGAGE CORPORATION                              | 40  | \$4,980,517.19  | 0.81% | 0 | \$0.00 | NA | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION                    | 7   | \$768,937.70    | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGEAMERICA INC.                                  | 17  | \$1,342,787.98  | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                        | 149 | \$16,731,437.73 | 2.73% | 0 | \$0.00 | NA | \$0.00 |
|  | PHH MORTGAGE SERVICES CORPORATION                     | 1   | \$256,798.52    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | PLYMOUTH SAVINGS BANK                                 | 5   | \$637,574.68    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 19  | \$2,204,724.63  | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | PRISM MORTGAGE COMPANY                                | 9   | \$1,242,269.43  | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | REGIONS MORTGAGE, INC.                                | 38  | \$3,724,434.01  | 0.61% | 0 | \$0.00 | NA | \$0.00 |

|  |   |       |                  |        |   |        |    |   |        |
|--|---|-------|------------------|--------|---|--------|----|---|--------|
|  | ROCKLAND FEDERAL CREDIT UNION                           | 8     | \$1,010,709.81   | 0.16%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE             | 12    | \$1,898,827.10   | 0.31%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK                  | 43    | \$5,569,291.25   | 0.91%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNTRUST MORTGAGE INC.                                  | 92    | \$9,598,829.40   | 1.57%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION          | 6     | \$981,425.47     | 0.16%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HUNTINGTON MORTGAGE COMPANY                         | 77    | \$7,137,469.33   | 1.17%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTCORP MORTGAGE COMPANY                              | 13    | \$1,465,062.86   | 0.24%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTMARK NATIONAL BANK                                 | 15    | \$1,418,160.52   | 0.23%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE CORP.                                    | 1     | \$98,000.00      | 0.02%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION FEDERAL BANK OF INDIANAPOLIS                      | 18    | \$2,254,357.78   | 0.37%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION PLANTERS BANK NA                                  | 56    | \$5,926,864.85   | 0.97%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | USAA FEDERAL SAVINGS BANK                               | 2     | \$228,539.84     | 0.04%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WACHOVIA BANK, NA                                       | 22    | \$2,091,996.28   | 0.34%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WACHOVIA MORTGAGE CORPORATION                           | 52    | \$5,705,803.09   | 0.93%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON MUTUAL BANK                                  | 11    | \$1,029,445.53   | 0.17%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON MUTUAL BANK, FA                              | 127   | \$17,553,556.17  | 2.87%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.) | 45    | \$6,838,755.14   | 1.12%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHTENAW MORTGAGE COMPANY                              | 1     | \$142,006.00     | 0.02%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | Unavailable   | 2,653 | \$331,751,953.82 | 54.12% | 0 | \$0.00 | NA | 0 | \$0.00 |

| Total     |  |   | 4,964 | \$612,656,886.85 | 100%  | 0 | \$0.00 |    | 0 | \$0.00 |
|-----------|--|---|-------|------------------|-------|---|--------|----|---|--------|
| 31371KPA3 |  | ABN AMRO MORTGAGE GROUP, INC.                 | 10    | \$1,447,053.82   | 1.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | AEGIS MORTGAGE CORPORATION                    | 1     | \$269,900.00     | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | ALLIANCE MORTGAGE COMPANY (NERO)              | 13    | \$1,307,672.84   | 1.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | CHASE MANHATTAN MORTGAGE CORPORATION          | 26    | \$2,705,481.40   | 3.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | CIMARRON MORTGAGE COMPANY                     | 4     | \$287,011.60     | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | CITIMORTGAGE, INC.                            | 4     | \$516,106.79     | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | COUNTRYWIDE HOME LOANS, INC.                  | 20    | \$1,497,991.75   | 1.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | FIRST HORIZON HOME LOAN CORPORATION           | 12    | \$1,210,579.12   | 1.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 2     | \$363,000.00     | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | GMAC MORTGAGE CORPORATION                     | 27    | \$2,497,346.59   | 2.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | GUARANTY BANK SSB                             | 2     | \$113,580.39     | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | GUARANTY RESIDENTIAL LENDING, INC.            | 16    | \$2,305,019.78   | 2.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | HARWOOD STREET FUNDING I, LLC                 | 12    | \$1,551,198.85   | 1.85% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | HIBERNIA NATIONAL BANK                        | 4     | \$408,628.40     | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | HOME STAR MORTGAGE SERVICES, LLC              | 8     | \$966,600.00     | 1.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | HOMESIDE LENDING, INC.                        | 3     | \$257,336.48     | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | IRWIN MORTGAGE CORPORATION                    | 5     | \$466,556.62     | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | IVANHOE FINANCIAL INC.                        | 3     | \$520,250.00     | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           |  | M&T MORTGAGE CORPORATION                      | 10    | \$1,056,728.70   | 1.26% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | MARKET STREET MORTGAGE CORPORATION                      | 3          | \$223,370.94           | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY                          | 18         | \$1,766,266.09         | 2.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS MORTGAGE, INC.                                  | 15         | \$978,984.03           | 1.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE             | 6          | \$543,706.06           | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE BRANCH BANKING AND TRUST COMPANY                    | 6          | \$525,739.78           | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON MORTGAGE COMPANY                         | 15         | \$1,068,731.75         | 1.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                              | 2          | \$216,000.00           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS                      | 8          | \$977,111.03           | 1.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                           | 2          | \$211,845.96           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                              | 3          | \$451,675.21           | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.) | 11         | \$1,367,407.02         | 1.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHTENAW MORTGAGE COMPANY                              | 1          | \$186,800.00           | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 526        | \$55,697,143.32        | 66.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>798</b> | <b>\$83,962,824.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KPB1    | REGIONS MORTGAGE, INC.                                  | 10         | \$1,862,088.39         | 7.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON MORTGAGE COMPANY                         | 26         | \$4,118,684.72         | 16.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                           | 79         | \$11,795,399.41        | 46.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 47         | \$7,460,168.50         | 29.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>162</b> | <b>\$25,236,341.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |   |            |                         |             |          |               |    |          |               |
|--------------|---|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31371KPC9    | WACHOVIA MORTGAGE CORPORATION                           | 8          | \$924,416.15            | 63.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 5          | \$540,720.33            | 36.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>13</b>  | <b>\$1,465,136.48</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KPD7    | COLUMBIA NATIONAL INC.                                  | 2          | \$342,250.00            | 2.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                            | 11         | \$1,562,811.90          | 9.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.               | 1          | \$191,550.00            | 1.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES           | 6          | \$430,714.47            | 2.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME STAR MORTGAGE SERVICES, LLC                        | 5          | \$955,300.00            | 5.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HEMIBANC MORTGAGE CORPORATION                           | 4          | \$436,929.91            | 2.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY                          | 5          | \$574,531.80            | 3.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.) | 2          | \$321,133.79            | 1.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 107        | \$11,691,582.74         | 70.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>143</b> | <b>\$16,506,804.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KPE5    | COUNTRYWIDE HOME LOANS, INC.                            | 191        | \$26,991,034.95         | 69.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 78         | \$11,939,136.32         | 30.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>269</b> | <b>\$38,930,171.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KPF2    | COUNTRYWIDE HOME LOANS, INC.                            | 543        | \$72,582,568.67         | 66.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 268        | \$36,471,839.82         | 33.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>811</b> | <b>\$109,054,408.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KPK1    | COUNTRYWIDE HOME LOANS, INC.                            | 89         | \$11,461,069.95         | 24.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 283        | \$35,006,498.11         | 75.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>372</b> | <b>\$46,467,568.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                      |           |                       |             |          |               |    |          |               |
|--------------|--------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31371KPM7    | COUNTRYWIDE HOME LOANS, INC.         | 4         | \$301,756.73          | 17.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 8         | \$1,442,919.79        | 82.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>12</b> | <b>\$1,744,676.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KPN5    | REGIONS MORTGAGE, INC.               | 7         | \$1,099,000.18        | 77.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 2         | \$317,397.74          | 22.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>9</b>  | <b>\$1,416,397.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KPP0    | AEGIS MORTGAGE CORPORATION           | 12        | \$703,200.00          | 12.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.         | 11        | \$687,171.36          | 12.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME STAR MORTGAGE SERVICES, LLC     | 5         | \$329,400.00          | 5.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS   | 3         | \$120,983.41          | 2.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 57        | \$3,755,753.69        | 67.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>88</b> | <b>\$5,596,508.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KPR6    | COUNTRYWIDE HOME LOANS, INC.         | 2         | \$260,019.50          | 8.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 31        | \$2,943,071.03        | 91.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>33</b> | <b>\$3,203,090.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KPS4    | ABN AMRO MORTGAGE GROUP, INC.        | 5         | \$710,914.46          | 4.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALLIANCE MORTGAGE COMPANY (NERO)     | 2         | \$474,466.88          | 3.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE MANHATTAN MORTGAGE CORPORATION | 7         | \$1,354,832.87        | 8.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY RESIDENTIAL LENDING, INC.   | 23        | \$3,362,713.69        | 21.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME STAR MORTGAGE SERVICES, LLC     | 1         | \$178,825.41          | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | LA GRANGE STATE BANK                 | 4         | \$437,118.84          | 2.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SOVEREIGN BANK, A FEDERAL SAVINGS    | 8         | \$920,899.30          | 5.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | BANK  |            |                        |             |          |               |    |          |               |
|              | Unavailable   | 54         | \$8,076,067.99         | 52.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>104</b> | <b>\$15,515,839.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RDH6    | HARWOOD STREET FUNDING I, LLC                           | 16         | \$1,766,315.72         | 88.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS MORTGAGE, INC.                                  | 1          | \$69,706.82            | 3.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.) | 2          | \$118,275.00           | 5.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 1          | \$52,700.00            | 2.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>20</b>  | <b>\$2,006,997.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RDK9    | HARWOOD STREET FUNDING I, LLC                           | 1          | \$199,840.06           | 3.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                              | 17         | \$2,277,205.54         | 43.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 21         | \$2,713,020.65         | 52.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>39</b>  | <b>\$5,190,066.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RDL7    | CITIMORTGAGE, INC.                                      | 8          | \$811,211.46           | 42.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC                           | 4          | \$539,928.99           | 28.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 4          | \$536,638.99           | 28.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>16</b>  | <b>\$1,887,779.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RDN3    | CITIMORTGAGE, INC.                                      | 3          | \$286,666.67           | 2.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC                           | 14         | \$1,990,718.73         | 17.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                              | 2          | \$575,468.97           | 4.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 58         | \$8,676,520.92         | 75.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>77</b>  | <b>\$11,529,375.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371RDW3    | CITIMORTGAGE, INC.                                      | 2          | \$344,259.88           | 20.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HSBC MORTGAGE CORPORATION (USA)                         | 2          | \$210,000.00           | 12.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.) | 5          | \$675,261.38           | 40.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 3          | \$423,343.06           | 25.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>12</b>  | <b>\$1,652,864.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376JX53    |   | 73         | \$13,620,362.16        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                        |             |          |               |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST      |           |                        |             |          |               |          |               |
| <b>Total</b> |  |  | <b>73</b> | <b>\$13,620,362.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376JX61    |  | 1ST 2ND MORTGAGE<br>COMPANY OF NEW<br>JERSEY, INC. | 1         | \$208,000.00           | 0.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | 1ST TRUST BANK FOR<br>SAVINGS                      | 3         | \$686,414.63           | 0.46%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | ALLFIRST BANK                                      | 4         | \$559,925.19           | 0.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | AMARILLO<br>NATIONAL BANK                          | 7         | \$729,392.66           | 0.49%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | AMERICA FIRST<br>CREDIT UNION                      | 2         | \$359,690.01           | 0.24%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | AMERICAN BANK,<br>N.A.                             | 1         | \$195,827.56           | 0.13%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | AMERICAN EAGLE<br>FEDERAL CREDIT<br>UNION          | 1         | \$168,601.06           | 0.11%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | AMERICAN SAVINGS<br>BANK, F.S.B.                   | 39        | \$8,102,916.01         | 5.41%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | AMERICANA<br>NATIONAL BANK                         | 15        | \$1,365,857.94         | 0.91%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | AMERIHOM<br>MORTGAGE<br>CORPORATION                | 2         | \$268,850.00           | 0.18%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | AMERITRUST<br>MORTGAGE<br>CORPORATION              | 1         | \$251,543.13           | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | ANCHORBANK SSB                                     | 22        | \$3,746,064.58         | 2.5%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | ASSOCIATED<br>MORTGAGE INC.                        | 20        | \$2,495,942.88         | 1.67%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | AULDS, HORNE &<br>WHITE INVESTMENT<br>CORP.        | 1         | \$171,900.00           | 0.11%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | AURORA FINANCIAL<br>GROUP INC.                     | 3         | \$603,473.50           | 0.4%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | BALTIMORE COUNTY<br>SAVINGS BANK FSB               | 1         | \$64,939.79            | 0.04%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | BANK FIRST<br>NATIONAL                             | 1         | \$123,400.00           | 0.08%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | BANK OF MISSISSIPPI                                | 2         | \$414,819.76           | 0.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | BANK OF STANLY                                     | 2         | \$195,826.63           | 0.13%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | BANK OF THE<br>CASCADES                            | 11        | \$1,330,255.00         | 0.89%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | BANK-FUND STAFF<br>FEDERAL CREDIT                  | 1         | \$130,000.00           | 0.09%       | 0        | \$0.00        | NA       | \$0.00        |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | UNION  |    |                |       |   |        |    |        |
|  | BANKWEST   | 1  | \$60,600.00    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | BAXTER CREDIT UNION  | 2  | \$321,647.75   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | BENCHMARK BANK   | 1  | \$195,950.00   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | BENEFICIAL MUTUAL SAVINGS BANK                                   | 1  | \$142,000.00   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | BETHPAGE FEDERAL CREDIT UNION                                    | 2  | \$509,733.50   | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | BOEING EMPLOYEES CREDIT UNION                                    | 16 | \$2,234,757.17 | 1.49% | 0 | \$0.00 | NA | \$0.00 |
|  | BOTTOMLINE MORTGAGE, INC.  | 1  | \$189,832.31   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | BRIDGEWATER SAVINGS BANK   | 1  | \$120,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE                                      | 1  | \$300,700.00   | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | BSB BANK & TRUST CO.   | 3  | \$395,257.94   | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | CAPITAL CENTER, L.L.C.   | 6  | \$841,775.00   | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | CARROLLTON BANK  | 1  | \$184,233.75   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | CBC FEDERAL CREDIT UNION   | 1  | \$257,363.75   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY   | 1  | \$68,438.06    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL PACIFIC BANK   | 4  | \$788,837.88   | 0.53% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS EQUITY FIRST CREDIT UNION                               | 6  | \$501,126.46   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS STATE BANK OF CORTEZ                                    | 1  | \$179,600.00   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS UNION SAVINGS BANK                                      | 1  | \$159,862.19   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | CITYWIDE MORTGAGE COMPANY  | 3  | \$246,800.00   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | COLUMBIA EQUITIES LTD.   | 2  | \$436,000.00   | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | COLUMBIA RIVER BANKING COMPANY DBA COLUMBIA RIVER MORTGAGE GROUP | 3  | \$497,735.38   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY BANK & TRUST CO.                                       | 3  | \$265,331.57   | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 2  | \$389,288.00   | 0.26% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | COMMUNITY SECURITY BANK                      |    |                |       |   |        |    |        |
|  | CONTINENTAL CAPITAL CORPORATION              | 2  | \$227,000.00   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | CORTRUST BANK                                | 5  | \$609,463.75   | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE CO.                    | 2  | \$161,786.63   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.         | 3  | \$408,200.00   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION OF THE PACIFIC                  | 2  | \$258,000.00   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | CTX MORTGAGE COMPANY, LLC                    | 1  | \$73,305.50    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | DATA TECH SERVICES, INC. (DBA ONES MORTGAGE) | 17 | \$2,133,176.78 | 1.42% | 0 | \$0.00 | NA | \$0.00 |
|  | DEARBORN FEDERAL CREDIT UNION                | 2  | \$271,765.75   | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | DEDHAM INSTITUTION FOR SAVINGS               | 4  | \$529,043.95   | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | DELTA EMPLOYEES CREDIT UNION                 | 56 | \$7,798,761.54 | 5.21% | 0 | \$0.00 | NA | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION          | 18 | \$2,064,344.13 | 1.38% | 0 | \$0.00 | NA | \$0.00 |
|  | DEWOLFE NEW ENGLAND MORTGAGE SERVICES        | 14 | \$2,421,656.88 | 1.62% | 0 | \$0.00 | NA | \$0.00 |
|  | DIME SAVINGS BANK OF NORWICH                 | 3  | \$351,000.00   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | ESB MORTGAGE COMPANY                         | 3  | \$586,300.00   | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | EXTRACO MORTGAGE                             | 5  | \$973,005.69   | 0.65% | 0 | \$0.00 | NA | \$0.00 |
|  | F & A FEDERAL CREDIT UNION                   | 6  | \$908,693.81   | 0.61% | 0 | \$0.00 | NA | \$0.00 |
|  | FAA EMPLOYEES CREDIT UNION                   | 3  | \$331,900.00   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | FALL RIVER FIVE CENTS SAVINGS BANK           | 6  | \$719,148.51   | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | FARMERS AND MERCHANTS TRUST COMPANY          | 2  | \$213,207.44   | 0.14% | 0 | \$0.00 | NA | \$0.00 |

|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| FARMERS STATE BANK OF NEW LONDON          | 1  | \$285,000.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST ATLANTIC FEDERAL CREDIT UNION       | 5  | \$616,414.37   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CENTURY BANK, NA                    | 2  | \$313,750.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC | 1  | \$181,000.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COUNTY BANK                         | 10 | \$1,932,313.84 | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST EASTERN MORTGAGE CORPORATION        | 3  | \$445,416.75   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HAWAIIAN BANK                       | 2  | \$667,372.06   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE BANK                     | 6  | \$977,739.32   | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MERIT MORTGAGE CORPORATION          | 2  | \$146,341.44   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE COMPANY INC.               | 2  | \$232,000.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE COMPANY, L.L.C.            | 1  | \$132,885.44   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE CORPORATION                | 2  | \$326,409.75   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK ALASKA                | 4  | \$713,796.63   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK AND TRUST COMPANY     | 11 | \$1,384,467.95 | 0.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF CHESTER COUNTY     | 6  | \$1,094,520.64 | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF OMAHA              | 3  | \$323,046.26   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                          | 5  | \$681,503.63   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST TECHNOLOGY CREDIT UNION             | 47 | \$7,330,030.02 | 4.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORT BLISS FEDERAL CREDIT UNION           | 2  | \$227,526.63   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORT CAMPBELL FEDERAL CREDIT UNION        | 3  | \$229,445.26   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORT JACKSON FEDERAL CREDIT               | 2  | \$148,929.75   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | UNION  |    |                |       |   |        |    |        |
|  | FREMONT BANK                                     | 1  | \$108,829.88   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FULTON BANK                                      | 7  | \$1,019,773.13 | 0.68% | 0 | \$0.00 | NA | \$0.00 |
|  | GARDINER SAVINGS<br>INSTITUTION FSB              | 1  | \$108,621.81   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY<br>MORTGAGE<br>CORPORATION               | 3  | \$462,005.63   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | GRANITE BANK                                     | 2  | \$350,000.00   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | GREAT LAKES<br>CREDIT UNION                      | 1  | \$43,000.00    | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | GREYLOCK FEDERAL<br>CREDIT UNION                 | 8  | \$1,127,279.32 | 0.75% | 0 | \$0.00 | NA | \$0.00 |
|  | GTE FEDERAL<br>CREDIT UNION                      | 1  | \$78,332.50    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | HAMPDEN SAVINGS<br>BANK                          | 1  | \$139,613.63   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | HARTFORD FUNDING<br>LTD.                         | 2  | \$285,750.00   | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | HERITAGE<br>COMMUNITY BANK                       | 1  | \$123,100.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL<br>SAVINGS BANK                     | 40 | \$5,022,401.49 | 3.35% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING<br>CENTER INC.                    | 3  | \$485,809.19   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME STATE BANK                                  | 1  | \$120,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | HONESDALE<br>NATIONAL BANK THE                   | 2  | \$246,623.38   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | HUMBOLDT BANK                                    | 4  | \$668,763.01   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | ILLINOIS STATE<br>POLICE FEDERAL<br>CREDIT UNION | 2  | \$189,888.88   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | INDEPENDENT BANK<br>CORPORATION                  | 1  | \$54,700.50    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN UNION BANK<br>AND TRUST<br>COMPANY         | 1  | \$142,277.63   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | JAMES B. NUTTER<br>AND COMPANY                   | 1  | \$105,908.69   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | JAX NAVY FEDERAL<br>CREDIT UNION                 | 10 | \$1,446,450.95 | 0.97% | 0 | \$0.00 | NA | \$0.00 |
|  | JEFFERSON<br>MORTGAGE<br>SERVICES INC.           | 10 | \$1,915,560.00 | 1.28% | 0 | \$0.00 | NA | \$0.00 |
|  | KERN SCHOOLS<br>FEDERAL CREDIT<br>UNION          | 9  | \$1,387,181.38 | 0.93% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 2  | \$237,776.69   | 0.16% | 0 | \$0.00 | NA | \$0.00 |



|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | KINECTA FEDERAL CREDIT UNION           |    |                |       |   |        |    |        |
|  | KITSAP COMMUNITY FEDERAL CREDIT UNION  | 9  | \$1,106,281.76 | 0.74% | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE FOREST BANK & TRUST               | 1  | \$88,000.00    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | LANCASTER MORTGAGE SERVICES            | 1  | \$201,226.56   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | LANDMARK CREDIT UNION                  | 34 | \$4,704,810.71 | 3.14% | 0 | \$0.00 | NA | \$0.00 |
|  | LEESPORT BANK                          | 1  | \$131,378.19   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | LIBERTY BANK FOR SAVINGS               | 1  | \$198,000.00   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK               | 3  | \$760,333.13   | 0.51% | 0 | \$0.00 | NA | \$0.00 |
|  | LOS ANGELES POLICE CREDIT UNION        | 2  | \$461,000.00   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS NATIONAL BANK OF WINONA      | 9  | \$1,338,017.89 | 0.89% | 0 | \$0.00 | NA | \$0.00 |
|  | MERIWEST MORTGAGE CORPORATION          | 1  | \$139,376.88   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRIMACK COUNTY SAVINGS BANK          | 1  | \$30,000.00    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK       | 8  | \$1,532,225.88 | 1.02% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-ATLANTIC FEDERAL CREDIT UNION      | 6  | \$1,217,784.63 | 0.81% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-HUDSON VALLEY FEDERAL CREDIT UNION | 3  | \$304,987.07   | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | MID-PENN BANK                          | 1  | \$112,500.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-STATE BANK                         | 6  | \$914,786.94   | 0.61% | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST LOAN SERVICES INC.             | 1  | \$55,000.00    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | MILFORD BANK, THE                      | 3  | \$479,894.06   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | MINOTOLA NATIONAL BANK                 | 1  | \$126,882.38   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | MISSION HILLS MORTGAGE CORPORATION     | 1  | \$241,786.44   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1  | \$263,400.00   | 0.18% | 0 | \$0.00 | NA | \$0.00 |

|  |   |    |                |       |   |        |    |        |
|--|---|----|----------------|-------|---|--------|----|--------|
|  | MITCHELL<br>MORTGAGE<br>COMPANY                   |    |                |       |   |        |    |        |
|  | MORTGAGE<br>AMERICA, INC.                         | 2  | \$569,871.63   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CENTER,<br>LLC                           | 2  | \$162,000.00   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE<br>INVESTORS<br>CORPORATION              | 4  | \$300,429.40   | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | MOUNTAIN STATES<br>MORTGAGE CENTERS<br>INC.       | 1  | \$107,907.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | MURRAY FINANCIAL<br>ASSOCIATES INC.               | 1  | \$180,000.00   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE HOME<br>MORTGAGE<br>COMPANY            | 1  | \$66,237.06    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | NEW SOUTH<br>FEDERAL SAVINGS<br>BANK              | 1  | \$144,594.88   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | NEWTOWN SAVINGS<br>BANK                           | 5  | \$785,092.76   | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTH FORK BANK                                   | 1  | \$199,823.50   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTH SHORE BANK,<br>A CO-OPERATIVE<br>BANK       | 1  | \$299,728.75   | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHERN OHIO<br>INVESTMENT<br>COMPANY            | 2  | \$201,350.00   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWEST<br>FEDERAL CREDIT<br>UNION              | 6  | \$1,003,491.75 | 0.67% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWESTERN<br>MORTGAGE<br>COMPANY               | 3  | \$397,637.94   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | NORWOOD<br>COOPERATIVE BANK                       | 2  | \$268,500.00   | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | NWA FEDERAL<br>CREDIT UNION                       | 2  | \$199,000.00   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | ORANGE COUNTY<br>TEACHERS FEDERAL<br>CREDIT UNION | 14 | \$2,704,817.69 | 1.81% | 0 | \$0.00 | NA | \$0.00 |
|  | OREGON TELCO<br>CREDIT UNION                      | 10 | \$1,197,632.07 | 0.8%  | 0 | \$0.00 | NA | \$0.00 |
|  | ORNL FEDERAL<br>CREDIT UNION                      | 1  | \$112,000.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES TRUST AND                                 | 1  | \$300,000.00   | 0.2%  | 0 | \$0.00 | NA | \$0.00 |

|  |  |   |              |       |   |        |    |        |
|--|--|---|--------------|-------|---|--------|----|--------|
|  | SAVINGS BANK                                 |   |              |       |   |        |    |        |
|  | PERIMETER<br>MORTGAGE FUNDING<br>CORPORATION | 1 | \$300,700.00 | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | POLICE AND FIRE<br>FEDERAL CREDIT<br>UNION   | 1 | \$188,000.00 | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | PORT WASHINGTON<br>STATE BANK                | 1 | \$178,000.00 | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | PREMIER MEMBERS<br>FEDERAL CREDIT<br>UNION   | 2 | \$361,760.00 | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | PRIMEWEST<br>MORTGAGE<br>CORPORATION         | 3 | \$508,100.00 | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | PROGRESSIVE<br>SAVINGS BANK FSB              | 1 | \$66,973.69  | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | PROVIDENT FUNDING<br>ASSOCIATES, L.P.        | 2 | \$475,797.06 | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | PUBLIC SERVICE<br>EMPLOYEES CREDIT<br>UNION  | 6 | \$708,709.56 | 0.47% | 0 | \$0.00 | NA | \$0.00 |
|  | PUTNAM SAVINGS<br>BANK                       | 5 | \$642,107.20 | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | QUAKER CITY BANK                             | 2 | \$307,000.00 | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | ROCKLAND TRUST<br>COMPANY                    | 1 | \$120,000.00 | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | ROCKY MOUNTAIN<br>MORTGAGE<br>COMPANY        | 1 | \$63,550.00  | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | S&T BANK                                     | 5 | \$478,200.00 | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | SAVINGS BANK OF<br>MENDOCINO<br>COUNTY       | 4 | \$700,242.25 | 0.47% | 0 | \$0.00 | NA | \$0.00 |
|  | SBC MORTGAGE, LLC                            | 1 | \$149,000.00 | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | SEATTLE SAVINGS<br>BANK                      | 4 | \$839,434.07 | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | SECURITY<br>MORTGAGE<br>CORPORATION          | 4 | \$402,571.01 | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | SHREWSBURY STATE<br>BANK                     | 2 | \$168,839.64 | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | SPACE COAST<br>CREDIT UNION                  | 1 | \$75,650.00  | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | ST. ANNES CREDIT<br>UNION                    | 2 | \$236,608.81 | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | ST. FRANCIS BANK<br>FSB                      | 2 | \$388,396.88 | 0.26% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | ST. MARYS BANK CREDIT UNION            | 20 | \$1,776,804.36 | 1.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. PAUL POSTAL EMPLOYEES CREDIT UNION | 2  | \$215,795.01   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION          | 8  | \$1,333,964.70 | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANFORD FEDERAL CREDIT UNION          | 2  | \$519,534.25   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STAR FINANCIAL GROUP, INC.             | 1  | \$273,523.19   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF LACROSSE                 | 1  | \$200,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF NEW PRAGUE               | 2  | \$250,700.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF THE LAKES                | 1  | \$95,000.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STERLING CAPITAL MORTGAGE COMPANY      | 13 | \$1,479,341.02 | 0.99% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUFFOLK COUNTY NATIONAL BANK           | 2  | \$303,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SWAIN MORTGAGE COMPANY                 | 1  | \$69,200.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEACHERS FEDERAL CREDIT UNION          | 10 | \$1,647,000.00 | 1.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEXAS BANK                             | 2  | \$289,700.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE FIRST NATIONAL BANK                | 1  | \$58,449.63    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TINKER CREDIT UNION                    | 1  | \$78,700.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRAVERSE MORTGAGE CORPORATION          | 1  | \$60,200.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TURNER YOUNG INVESTMENT COMPANY        | 3  | \$357,412.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK                              | 3  | \$394,977.81   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED FINANCIAL MORTGAGE CORP.        | 3  | \$635,138.13   | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY NATIONAL BANK                   | 1  | \$140,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VAN WERT NATIONAL BANK                 | 1  | \$64,298.87    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VANDENBERG FEDERAL CREDIT UNION        | 1  | \$130,428.31   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | VERMONT STATE<br>EMPLOYEES CREDIT<br>UNION                    | 3            | \$291,000.00            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WALL STREET<br>MORTGAGE<br>BANKERS LTD D/B/A<br>POWER EXPRESS | 1            | \$144,765.75            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE<br>EMPLOYEES CREDIT<br>UNION                 | 5            | \$695,778.01            | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAYNE BANK  | 3            | \$562,347.06            | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT<br>UNION                                    | 1            | \$178,400.00            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTMINSTER<br>MORTGAGE<br>CORPORATION                        | 1            | \$300,700.00            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST<br>COMPANY                                   | 8            | \$873,469.31            | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WINCHESTER<br>SAVINGS BANK                                    | 3            | \$756,564.94            | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORKERS CREDIT<br>UNION                                       | 1            | \$115,000.00            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS<br>BANK   | 30           | \$4,475,645.19          | 2.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | YADKIN VALLEY<br>BANK AND TRUST<br>COMPANY                    | 2            | \$239,000.00            | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 91           | \$13,329,758.51         | 8.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1,025</b> | <b>\$150,062,852.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376JX79    | 1ST 2ND MORTGAGE<br>COMPANY OF NEW<br>JERSEY, INC.            | 1            | \$299,728.75            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABACUS FEDERAL<br>SAVINGS BANK                                | 1            | \$296,000.00            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALLFIRST BANK   | 13           | \$1,105,291.88          | 0.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF<br>ILLINOIS                                    | 1            | \$94,917.38             | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO<br>NATIONAL BANK                                     | 6            | \$866,726.63            | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST<br>CREDIT UNION                                 | 10           | \$1,412,325.32          | 0.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN EAGLE<br>FEDERAL CREDIT<br>UNION                     | 8            | \$1,277,017.26          | 0.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN SAVINGS<br>BANK                                      | 1            | \$159,862.19            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 6            | \$1,057,205.69          | 0.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | AMERICAN SAVINGS BANK, F.S.B.                  |    |                |       |   |        |    |        |
|  | AMERITRUST MORTGAGE CORPORATION                | 1  | \$136,751.63   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | ANCHORBANK SSB                                 | 25 | \$3,582,352.18 | 2.39% | 0 | \$0.00 | NA | \$0.00 |
|  | ASSOCIATED MORTGAGE INC.                       | 12 | \$1,768,370.20 | 1.18% | 0 | \$0.00 | NA | \$0.00 |
|  | AUBURNBANK                                     | 1  | \$274,752.19   | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | AULDS, HORNE & WHITE INVESTMENT CORP.          | 7  | \$659,431.67   | 0.44% | 0 | \$0.00 | NA | \$0.00 |
|  | AURORA FINANCIAL GROUP INC.                    | 2  | \$309,733.00   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | B.F. GOODRICH EMPLOYEES FED CREDIT UNION       | 1  | \$94,000.00    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | BALTIMORE COUNTY SAVINGS BANK FSB              | 4  | \$385,373.32   | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK FIRST NATIONAL                            | 2  | \$158,276.56   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF MISSISSIPPI                            | 38 | \$5,595,928.38 | 3.74% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF THE CASCADES                           | 8  | \$1,603,611.00 | 1.07% | 0 | \$0.00 | NA | \$0.00 |
|  | BARKSDALE FEDERAL CREDIT UNION                 | 3  | \$259,226.56   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | BENCHMARK BANK                                 | 1  | \$240,182.63   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | BETHPAGE FEDERAL CREDIT UNION                  | 4  | \$737,232.50   | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | BOEING EMPLOYEES CREDIT UNION                  | 6  | \$798,579.25   | 0.53% | 0 | \$0.00 | NA | \$0.00 |
|  | BOTTOMLINE MORTGAGE, INC.                      | 4  | \$501,035.94   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE                    | 6  | \$1,443,689.07 | 0.96% | 0 | \$0.00 | NA | \$0.00 |
|  | BUTTE COMMUNITY BANK                           | 1  | \$117,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | CAPE COD FIVE CENTS SAVINGS BANK               | 3  | \$446,024.26   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | CAPE SAVINGS BANK SAVINGS AND LOAN ASSOCIATION | 1  | \$78,926.81    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | CAPITAL CENTER, L.L.C.                         | 6  | \$1,043,503.62 | 0.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | CARROLLTON BANK                                | 1  | \$164,857.94   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 9  | \$1,462,145.21 | 0.98% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | CBC FEDERAL CREDIT UNION   |    |                |       |   |        |    |        |
|  | CENTRAL MACOMB COMMUNITY CREDIT UNION                            | 1  | \$224,000.00   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY   | 3  | \$461,181.31   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL PACIFIC BANK   | 4  | \$1,296,276.94 | 0.87% | 0 | \$0.00 | NA | \$0.00 |
|  | CHELSEA GROTON SAVINGS BANK                                      | 4  | \$708,665.56   | 0.47% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS EQUITY FIRST CREDIT UNION                               | 53 | \$3,965,923.74 | 2.65% | 0 | \$0.00 | NA | \$0.00 |
|  | CLINTON NATIONAL BANK  | 1  | \$57,997.52    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | COAST BANK OF FLORIDA  | 6  | \$1,114,949.69 | 0.74% | 0 | \$0.00 | NA | \$0.00 |
|  | COLUMBIA EQUITIES LTD.   | 2  | \$391,645.56   | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | COLUMBIA RIVER BANKING COMPANY DBA COLUMBIA RIVER MORTGAGE GROUP | 15 | \$2,200,270.96 | 1.47% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY BANK & TRUST CO.                                       | 2  | \$294,312.25   | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY CREDIT UNION   | 3  | \$451,324.44   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY SECURITY BANK  | 5  | \$1,076,855.88 | 0.72% | 0 | \$0.00 | NA | \$0.00 |
|  | CORNELL FINGERLAKES CREDIT UNION                                 | 1  | \$76,000.00    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE CO.  | 2  | \$227,497.19   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.                             | 3  | \$389,550.00   | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION OF JOHNSON COUNTY                                   | 1  | \$94,500.00    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION OF THE PACIFIC                                      | 1  | \$75,000.00    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | CROWN BANK FSB   | 1  | \$127,833.75   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | DATA TECH SERVICES, INC. (DBA ONES MORTGAGE)                     | 14 | \$1,482,571.90 | 0.99% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 3  | \$491,161.00   | 0.33% | 0 | \$0.00 | NA | \$0.00 |

|  |                                       |    |                |       |   |        |    |        |
|--|---------------------------------------|----|----------------|-------|---|--------|----|--------|
|  | DEAN COOPERATIVE BANK                 |    |                |       |   |        |    |        |
|  | DEARBORN FEDERAL CREDIT UNION         | 16 | \$1,758,305.13 | 1.17% | 0 | \$0.00 | NA | \$0.00 |
|  | DEDHAM INSTITUTION FOR SAVINGS        | 1  | \$159,862.19   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION   | 9  | \$868,259.70   | 0.58% | 0 | \$0.00 | NA | \$0.00 |
|  | DEWOLFE NEW ENGLAND MORTGAGE SERVICES | 1  | \$187,176.19   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | DIME SAVINGS BANK OF NORWICH          | 2  | \$346,695.69   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY        | 1  | \$229,855.06   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | EXTRACO MORTGAGE                      | 2  | \$321,758.75   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | F & A FEDERAL CREDIT UNION            | 6  | \$1,078,847.09 | 0.72% | 0 | \$0.00 | NA | \$0.00 |
|  | FAIRFIELD COUNTY SAVINGS BANK         | 1  | \$159,862.19   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | FALL RIVER FIVE CENTS SAVINGS BANK    | 6  | \$679,901.90   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST ATLANTIC FEDERAL CREDIT UNION   | 20 | \$3,112,558.08 | 2.08% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST COUNTY BANK                     | 21 | \$3,677,303.62 | 2.45% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST EASTERN MORTGAGE CORPORATION    | 1  | \$139,879.44   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HAWAIIAN BANK                   | 2  | \$527,522.63   | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION   | 6  | \$1,305,969.01 | 0.87% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST INTERSTATE BANK                 | 10 | \$1,133,381.75 | 0.76% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MERCANTILE BANK                 | 2  | \$212,083.75   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION      | 3  | \$371,130.13   | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MORTGAGE COMPANY INC.           | 4  | \$501,441.13   | 0.33% | 0 | \$0.00 | NA | \$0.00 |



|  |                                       |    |                |       |   |        |    |   |        |
|--|---------------------------------------|----|----------------|-------|---|--------|----|---|--------|
|  | FIRST MORTGAGE CORPORATION            | 1  | \$279,758.88   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK                   | 1  | \$149,472.13   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA            | 13 | \$1,875,648.44 | 1.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY | 4  | \$568,251.07   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK IN CANNON FALLS   | 1  | \$82,500.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK IN MANITOWOC      | 1  | \$139,843.63   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF CHESTER COUNTY | 3  | \$450,076.07   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF DECATUR        | 1  | \$32,000.00    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO       | 1  | \$105,500.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PENN BANK                       | 2  | \$401,653.82   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                      | 41 | \$6,156,918.84 | 4.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST SOUTHERN NATIONAL BANK          | 3  | \$332,254.54   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST TECHNOLOGY CREDIT UNION         | 7  | \$1,139,310.13 | 0.76% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FORT JACKSON FEDERAL CREDIT UNION     | 1  | \$126,500.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREEDOM MORTGAGE CORP.                | 1  | \$155,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                          | 2  | \$562,515.19   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK                           | 6  | \$732,400.46   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION          | 23 | \$2,787,758.79 | 1.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GRANITE BANK                          | 1  | \$109,400.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREYLOCK FEDERAL CREDIT UNION         | 1  | \$219,620.06   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GTE FEDERAL CREDIT UNION              | 8  | \$827,805.56   | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANCOCK MORTGAGE COMPANY              | 1  | \$88,373.81    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK           | 1  | \$178,546.13   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                     |    |                |       |   |        |    |   |        |
|--|-------------------------------------|----|----------------|-------|---|--------|----|---|--------|
|  | HARRY MORTGAGE COMPANY              | 1  | \$191,031.25   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HIBERNIA NATIONAL BANK              | 1  | \$129,882.44   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK           | 40 | \$4,598,524.53 | 3.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FINANCING CENTER INC.          | 4  | \$800,700.00   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HUDSON NATIONAL BANK THE            | 1  | \$127,884.25   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HUMBOLDT BANK                       | 2  | \$246,283.37   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDEPENDENT BANK CORPORATION        | 1  | \$118,148.19   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY  | 2  | \$242,386.38   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY         | 1  | \$155,565.94   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JAX NAVY FEDERAL CREDIT UNION       | 6  | \$497,419.26   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JEFFERSON MORTGAGE SERVICES INC.    | 3  | \$429,465.50   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KERN SCHOOLS FEDERAL CREDIT UNION   | 7  | \$586,867.15   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST            | 6  | \$1,227,885.81 | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LANCASTER MORTGAGE SERVICES         | 1  | \$74,907.38    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEADER MORTGAGE COMPANY INC.        | 1  | \$232,000.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIBERTY BANK FOR SAVINGS            | 4  | \$449,711.52   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK            | 2  | \$376,679.94   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MACHIAS SAVINGS BANK                | 1  | \$95,867.38    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCANTILE NATIONAL BANK OF INDIANA | 1  | \$130,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCANTILE TRUST & SAVINGS BANK     | 1  | \$116,394.63   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCHANTS NATIONAL BANK OF WINONA   | 4  | \$451,373.57   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |                                     | 2  | \$531,776.69   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |        |
|--|---|----|----------------|-------|---|--------|----|--------|
|  | MERIWEST MORTGAGE CORPORATION               |    |                |       |   |        |    |        |
|  | MERRILL MERCHANTS BANK                      | 2  | \$315,359.19   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK            | 5  | \$1,048,267.07 | 0.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | MID-AMERICA MORTGAGE CORPORATION            | 1  | \$81,500.00    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-STATE BANK                              | 3  | \$673,149.13   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | MILFORD BANK, THE                           | 3  | \$509,777.69   | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | MISSION HILLS MORTGAGE CORPORATION          | 1  | \$133,379.25   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | MISSOULA FEDERAL CREDIT UNION               | 1  | \$93,100.00    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | MONSON SAVINGS BANK                         | 2  | \$382,459.31   | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CENTER, LLC                        | 5  | \$628,766.37   | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | NEW SOUTH FEDERAL SAVINGS BANK              | 2  | \$159,469.07   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | NEWTOWN SAVINGS BANK                        | 18 | \$3,142,438.26 | 2.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | NORTH FORK BANK                             | 1  | \$253,781.25   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWEST FEDERAL CREDIT UNION              | 28 | \$4,501,238.27 | 3%    | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY               | 4  | \$478,480.75   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | NORWOOD COOPERATIVE BANK                    | 1  | \$194,500.00   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | NWA FEDERAL CREDIT UNION                    | 5  | \$603,154.08   | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | ORANGE COUNTY TEACHERS FEDERAL CREDIT UNION | 11 | \$2,304,999.77 | 1.54% | 0 | \$0.00 | NA | \$0.00 |
|  | OREGON FEDERAL CREDIT UNION                 | 4  | \$332,126.25   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | OREGON TELCO CREDIT UNION                   | 9  | \$1,223,414.82 | 0.82% | 0 | \$0.00 | NA | \$0.00 |
|  | PAVILION MORTGAGE COMPANY                   | 1  | \$209,810.13   | 0.14% | 0 | \$0.00 | NA | \$0.00 |

|  |                                     |    |                |       |   |        |    |   |        |
|--|-------------------------------------|----|----------------|-------|---|--------|----|---|--------|
|  | PEOPLES BANK                        | 1  | \$39,642.83    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE SERVICES CORPORATION   | 1  | \$134,409.88   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PORT WASHINGTON STATE BANK          | 1  | \$172,500.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEWEST MORTGAGE CORPORATION      | 4  | \$716,230.00   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIOR LAKE STATE BANK               | 2  | \$422,800.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PROVIDENT FUNDING ASSOCIATES, L.P.  | 10 | \$2,212,479.76 | 1.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | QUAKER CITY BANK                    | 3  | \$441,563.38   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REGIONS MORTGAGE, INC.              | 1  | \$85,696.25    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKY MOUNTAIN MORTGAGE COMPANY     | 1  | \$34,918.40    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS BANK OF MENDOCINO COUNTY    | 1  | \$256,000.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                | 10 | \$1,585,620.32 | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION       | 5  | \$832,446.51   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOLVAY BANK                         | 7  | \$793,500.07   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPRATT SAVINGS AND LOAN ASSOCIATION | 3  | \$431,745.68   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. ANNES CREDIT UNION              | 23 | \$2,654,444.04 | 1.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. FRANCIS BANK FSB                | 1  | \$274,750.56   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. MARYS BANK CREDIT UNION         | 4  | \$381,581.06   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY     | 3  | \$341,941.31   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION       | 12 | \$1,542,953.02 | 1.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STAR FINANCIAL GROUP, INC.          | 3  | \$210,966.56   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF SOUTHERN UTAH         | 1  | \$97,100.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |                                     | 3  | \$318,611.64   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | STATE BANK OF THE LAKES                        |    |                |       |   |        |    |        |
|  | STATE EMPLOYEES CREDIT UNION                   | 2  | \$220,300.57   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO        | 2  | \$171,607.50   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION | 1  | \$188,484.63   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | TEACHERS FEDERAL CREDIT UNION                  | 16 | \$2,678,250.00 | 1.79% | 0 | \$0.00 | NA | \$0.00 |
|  | THE FEDERAL EMPLOYEES CREDIT UNION             | 2  | \$177,147.33   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | THE NATIONAL B&T OF SYCAMORE                   | 1  | \$98,570.56    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | THE NATIONAL BANK OF INDIANAPOLIS              | 2  | \$163,059.48   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | TIB-THE INDEPENDENT BANKERSBANK                | 6  | \$576,306.92   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES        | 1  | \$108,000.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | UMPQUA BANK MORTGAGE                           | 1  | \$99,000.00    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | UNIONBANK                                      | 13 | \$1,422,952.36 | 0.95% | 0 | \$0.00 | NA | \$0.00 |
|  | UNITED BANK OF UNION                           | 1  | \$300,441.06   | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | UNITED CALIFORNIA SYSTEMS INTERNATIONAL INC.   | 1  | \$66,044.19    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | UNITED FINANCIAL MORTGAGE CORP.                | 2  | \$325,713.38   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | USA MORTGAGE BANKERS CORPORATION               | 2  | \$375,950.00   | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | VALLEY NATIONAL BANK                           | 1  | \$169,846.25   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | VANDENBERG FEDERAL CREDIT UNION                | 5  | \$801,745.38   | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | VERMONT STATE EMPLOYEES CREDIT                 | 2  | \$161,948.34   | 0.11% | 0 | \$0.00 | NA | \$0.00 |

|              |  |              |                         |             |          |               |          |               |
|--------------|--|--------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              | UNION  |              |                         |             |          |               |          |               |
|              | WASHINGTON STATE<br>EMPLOYEES CREDIT<br>UNION      | 4            | \$558,677.25            | 0.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WAYNE BANK   | 11           | \$1,423,590.94          | 0.95%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORLD SAVINGS<br>BANK                              | 17           | \$2,397,635.08          | 1.6%        | 0        | \$0.00        | NA       | \$0.00        |
|              | YADKIN VALLEY<br>BANK AND TRUST<br>COMPANY         | 2            | \$369,767.50            | 0.25%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable  | 122          | \$16,187,388.48         | 10.69%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>1,072</b> | <b>\$150,014,732.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376JX87    | 1ST 2ND MORTGAGE<br>COMPANY OF NEW<br>JERSEY, INC. | 3            | \$832,465.94            | 0.83%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ABACUS FEDERAL<br>SAVINGS BANK                     | 3            | \$673,798.31            | 0.67%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALASKA USA<br>FEDERAL CREDIT<br>UNION              | 1            | \$262,500.00            | 0.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALLFIRST BANK                                      | 1            | \$232,920.63            | 0.23%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICA FIRST<br>CREDIT UNION                      | 2            | \$537,255.50            | 0.54%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN SAVINGS<br>BANK, F.S.B.                   | 1            | \$214,138.00            | 0.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ANCHORBANK SSB                                     | 6            | \$1,380,358.57          | 1.38%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ASSOCIATED<br>MORTGAGE INC.                        | 2            | \$442,709.31            | 0.44%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AUBURNBANK   | 2            | \$557,308.19            | 0.56%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AURORA FINANCIAL<br>GROUP INC.                     | 1            | \$299,747.94            | 0.3%        | 0        | \$0.00        | NA       | \$0.00        |
|              | BALTIMORE COUNTY<br>SAVINGS BANK FSB               | 1            | \$219,815.13            | 0.22%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF MISSISSIPPI                                | 1            | \$204,000.00            | 0.2%        | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF NEWPORT                                    | 1            | \$261,779.88            | 0.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF THE<br>CASCADES                            | 5            | \$1,268,700.00          | 1.27%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK-FUND STAFF<br>FEDERAL CREDIT<br>UNION         | 1            | \$233,006.38            | 0.23%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANKERS FINANCIAL<br>GROUP INC.                    | 1            | \$300,700.00            | 0.3%        | 0        | \$0.00        | NA       | \$0.00        |
|              | BANKWEST   | 1            | \$229,806.75            | 0.23%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BAXTER CREDIT<br>UNION                             | 1            | \$220,000.00            | 0.22%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BETHPAGE FEDERAL<br>CREDIT UNION                   | 1            | \$206,000.00            | 0.21%       | 0        | \$0.00        | NA       | \$0.00        |

|  |  |   |                |       |   |        |    |   |        |
|--|--|---|----------------|-------|---|--------|----|---|--------|
|  | BOEING EMPLOYEES CREDIT UNION                                    | 1 | \$214,819.31   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BREMER FINANCIAL CORPORATION                                     | 1 | \$300,000.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BROCKTON CREDIT UNION  | 6 | \$1,371,583.32 | 1.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE                                      | 8 | \$2,107,625.25 | 2.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BSI FINANCIAL SERVICES, INC.                                     | 1 | \$223,025.88   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPE COD FIVE CENTS SAVINGS BANK                                 | 3 | \$696,100.07   | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER, L.L.C.   | 3 | \$751,696.57   | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL INTERNATIONAL FINANCIAL INC.                             | 2 | \$500,000.00   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CBC FEDERAL CREDIT UNION   | 1 | \$209,646.13   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTENNIAL BANK  | 4 | \$799,375.76   | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEVRON FEDERAL CREDIT UNION                                     | 1 | \$231,716.25   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITYWIDE BANK  | 1 | \$266,980.94   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COASTAL STATES MORTGAGE CORPORATION                              | 1 | \$232,000.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA EQUITIES LTD.   | 2 | \$446,317.69   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA RIVER BANKING COMPANY DBA COLUMBIA RIVER MORTGAGE GROUP | 3 | \$794,232.13   | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY SECURITY BANK  | 1 | \$300,700.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CONTINENTAL CAPITAL CORPORATION                                  | 2 | \$472,186.00   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.                             | 4 | \$936,325.00   | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION OF THE PACIFIC                                      | 1 | \$300,000.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CROWN BANK, N.A.   | 2 | \$583,000.00   | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CUNA CREDIT UNION  | 1 | \$270,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DATA TECH SERVICES, INC. (DBA                                    | 1 | \$200,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |   |                |       |   |        |    |        |
|--|--|---|----------------|-------|---|--------|----|--------|
|  | ONES MORTGAGE)                             |   |                |       |   |        |    |        |
|  | DEARBORN FEDERAL CREDIT UNION              | 1 | \$249,795.06   | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | DEDHAM INSTITUTION FOR SAVINGS             | 1 | \$214,819.31   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | DELTA EMPLOYEES CREDIT UNION               | 1 | \$248,538.63   | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | DENALI STATE BANK                          | 1 | \$247,000.00   | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION        | 1 | \$226,414.25   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | DEWOLFE NEW ENGLAND MORTGAGE SERVICES      | 2 | \$550,654.38   | 0.55% | 0 | \$0.00 | NA | \$0.00 |
|  | DIME SAVINGS BANK OF NORWICH               | 1 | \$272,000.00   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY             | 1 | \$300,465.38   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | DUPAGE NATIONAL BANK                       | 1 | \$222,600.00   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | EXTRACO MORTGAGE                           | 2 | \$480,100.00   | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | FARMERS AND MERCHANTS TRUST COMPANY        | 1 | \$239,812.75   | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST ATLANTIC FEDERAL CREDIT UNION        | 1 | \$221,212.19   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST COUNTY BANK                          | 6 | \$1,467,226.01 | 1.47% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST EASTERN MORTGAGE CORPORATION         | 2 | \$423,652.13   | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST FEDERAL SAVINGS BANK OF EASTERN OHIO | 1 | \$240,000.00   | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST INTERSTATE BANK                      | 1 | \$224,000.00   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MORTGAGE CORPORATION                 | 3 | \$727,009.07   | 0.73% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA                 | 1 | \$450,630.31   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY      | 1 | \$200,000.00   | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK IN                     | 1 | \$295,000.00   | 0.29% | 0 | \$0.00 | NA | \$0.00 |



|  |   |    |                 |        |   |        |    |        |
|--|---|----|-----------------|--------|---|--------|----|--------|
|  | MANITOWOC                                 |    |                 |        |   |        |    |        |
|  | FIRST NATIONAL BANK OF BAR HARBOR         | 1  | \$261,795.56    | 0.26%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HARTFORD           | 1  | \$223,000.00    | 0.22%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON             | 1  | \$245,600.00    | 0.25%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA              | 1  | \$238,000.00    | 0.24%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO           | 1  | \$225,000.00    | 0.22%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PLACE BANK                          | 2  | \$523,668.69    | 0.52%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST REPUBLIC SAVINGS BANK               | 7  | \$1,738,131.56  | 1.74%  | 0 | \$0.00 | NA | \$0.00 |
|  | FLAGSTAR BANK, FSB                        | 1  | \$205,000.00    | 0.2%   | 0 | \$0.00 | NA | \$0.00 |
|  | FREMONT BANK                              | 70 | \$17,555,960.38 | 17.53% | 0 | \$0.00 | NA | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB          | 1  | \$242,000.00    | 0.24%  | 0 | \$0.00 | NA | \$0.00 |
|  | GOLDEN FIRST MORTGAGE CORPORATION         | 1  | \$212,000.00    | 0.21%  | 0 | \$0.00 | NA | \$0.00 |
|  | GRANITE BANK                              | 3  | \$782,685.44    | 0.78%  | 0 | \$0.00 | NA | \$0.00 |
|  | GREYLOCK FEDERAL CREDIT UNION             | 1  | \$220,627.75    | 0.22%  | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK               | 2  | \$517,545.75    | 0.52%  | 0 | \$0.00 | NA | \$0.00 |
|  | HARRY MORTGAGE COMPANY                    | 1  | \$206,089.06    | 0.21%  | 0 | \$0.00 | NA | \$0.00 |
|  | HARTFORD FUNDING LTD.                     | 2  | \$427,330.31    | 0.43%  | 0 | \$0.00 | NA | \$0.00 |
|  | HARVARD UNIVERSITY EMPLOYEES CREDIT UNION | 1  | \$245,000.00    | 0.24%  | 0 | \$0.00 | NA | \$0.00 |
|  | HAYHURST MORTGAGE, INC.                   | 1  | \$300,700.00    | 0.3%   | 0 | \$0.00 | NA | \$0.00 |
|  | HIBERNIA NATIONAL BANK                    | 1  | \$217,418.50    | 0.22%  | 0 | \$0.00 | NA | \$0.00 |
|  | HOME STATE BANK                           | 2  | \$426,000.00    | 0.43%  | 0 | \$0.00 | NA | \$0.00 |
|  | HOMEOWNERS MORTGAGE ENTERPRISES INC.      | 1  | \$261,795.56    | 0.26%  | 0 | \$0.00 | NA | \$0.00 |
|  | ILLINOIS NATIONAL BANK                    | 1  | \$202,300.00    | 0.2%   | 0 | \$0.00 | NA | \$0.00 |
|  | INDEPENDENT BANK CORPORATION              | 1  | \$249,105.50    | 0.25%  | 0 | \$0.00 | NA | \$0.00 |

|                                     |   |                |       |   |        |    |   |        |
|-------------------------------------|---|----------------|-------|---|--------|----|---|--------|
| JAMES F. MESSINGER AND COMPANY INC. | 1 | \$211,085.19   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| JEANNE DARC CREDIT UNION            | 3 | \$638,230.38   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE FOREST BANK & TRUST            | 4 | \$1,005,531.94 | 1%    | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKELAND BANK                       | 1 | \$239,812.75   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LEADER MORTGAGE COMPANY INC.        | 2 | \$520,000.00   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LIBERTY BANK FOR SAVINGS            | 2 | \$626,794.25   | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ALAMOS NATIONAL BANK            | 4 | \$1,053,756.57 | 1.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LYONS MORTGAGE SERVICES, INC.       | 1 | \$300,000.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARATHON FINANCIAL CORPORATION      | 1 | \$263,500.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MCCAUGHAN MORTGAGE COMPANY INC.     | 1 | \$200,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MECHANICS SAVINGS BANK              | 3 | \$712,140.25   | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCANTILE NATIONAL BANK OF INDIANA | 1 | \$299,900.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS NATIONAL BANK OF WINONA   | 2 | \$490,616.94   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERIWEST MORTGAGE CORPORATION       | 5 | \$1,389,500.00 | 1.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| METROBANK                           | 1 | \$250,000.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIAMI COUNTY NATIONAL BANK          | 1 | \$229,410.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK    | 3 | \$647,162.50   | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ATLANTIC FEDERAL CREDIT UNION   | 1 | \$239,700.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ISLAND MORTGAGE CORP.           | 5 | \$1,160,949.76 | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-STATE BANK                      | 1 | \$206,326.50   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST LOAN SERVICES INC.          | 1 | \$213,000.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MINOTOLA NATIONAL BANK              | 1 | \$206,338.88   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |   |                |       |   |        |    |   |        |
|---|---|----------------|-------|---|--------|----|---|--------|
| MISSION HILLS MORTGAGE CORPORATION          | 1 | \$232,268.63   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MISSOULA FEDERAL CREDIT UNION               | 1 | \$251,798.44   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AMERICA, INC.                      | 1 | \$300,465.38   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTH SHORE BANK, A CO-OPERATIVE BANK       | 1 | \$259,786.44   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHERN OHIO INVESTMENT COMPANY            | 1 | \$298,400.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHMARK BANK                              | 1 | \$199,847.75   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWESTERN MORTGAGE COMPANY               | 2 | \$533,000.00   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORWOOD COOPERATIVE BANK                    | 5 | \$1,288,250.56 | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NWA FEDERAL CREDIT UNION                    | 2 | \$492,988.50   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ORANGE COUNTY TEACHERS FEDERAL CREDIT UNION | 7 | \$1,634,529.75 | 1.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PAVILION MORTGAGE COMPANY                   | 5 | \$1,235,997.13 | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PERIMETER MORTGAGE FUNDING CORPORATION      | 1 | \$272,787.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PHH MORTGAGE SERVICES CORPORATION           | 1 | \$273,284.63   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PLEASANT PLAINS STATE BANK                  | 1 | \$299,765.94   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PORT WASHINGTON STATE BANK                  | 1 | \$204,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRIMEWEST MORTGAGE CORPORATION              | 1 | \$251,750.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| QUAKER CITY BANK                            | 1 | \$262,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKLAND TRUST COMPANY                      | 1 | \$225,000.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKY MOUNTAIN MORTGAGE COMPANY             | 1 | \$201,192.88   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAVINGS BANK OF MENDOCINO                   | 2 | \$425,000.00   | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  | COUNTY  |   |                |       |   |        |    |        |
|--|---|---|----------------|-------|---|--------|----|--------|
|  | SAVINGS BANK OF THE FINGER LAKES FSB                  | 1 | \$300,700.00   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | SBC MORTGAGE, LLC                                     | 2 | \$520,000.00   | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | SCHMIDT MORTGAGE COMPANY                              | 1 | \$298,500.00   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | SEATTLE SAVINGS BANK                                  | 6 | \$1,411,240.69 | 1.41% | 0 | \$0.00 | NA | \$0.00 |
|  | SOUTHWEST AIRLINES FEDERAL CREDIT UNION               | 1 | \$233,817.44   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | SPACE COAST CREDIT UNION                              | 1 | \$236,000.00   | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | ST. FRANCIS BANK FSB                                  | 1 | \$231,194.56   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | ST. MARYS BANK CREDIT UNION                           | 1 | \$229,806.75   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY                       | 2 | \$575,236.56   | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION                         | 4 | \$965,219.56   | 0.96% | 0 | \$0.00 | NA | \$0.00 |
|  | STANFORD FEDERAL CREDIT UNION                         | 1 | \$239,798.94   | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | STAR FINANCIAL GROUP, INC.                            | 1 | \$268,579.63   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF NEW PRAGUE                              | 1 | \$205,000.00   | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | SUFFOLK COUNTY NATIONAL BANK                          | 1 | \$260,000.00   | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | SUNCOAST SCHOOLS FEDERAL CREDIT UNION                 | 1 | \$269,543.69   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | TEACHERS FEDERAL CREDIT UNION                         | 2 | \$515,000.00   | 0.51% | 0 | \$0.00 | NA | \$0.00 |
|  | TEXAS BANK  | 2 | \$524,330.94   | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | THE COMMUNITY BANK, A MASSACHUSETTS CO-OPERATIVE BANK | 1 | \$228,000.00   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | THE FEDERAL EMPLOYEES CREDIT UNION                    | 1 | \$221,000.00   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | THE HERGET NATIONAL BANK OF PEKIN                     | 1 | \$231,000.00   | 0.23% | 0 | \$0.00 | NA | \$0.00 |

|              |  |            |                         |             |          |               |    |          |               |
|--------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | THE PARK BANK  | 1          | \$300,700.00            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE SUTTON STATE BANK                                | 1          | \$212,000.00            | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE TRADERS NATIONAL BANK                            | 1          | \$208,000.00            | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRAVERSE MORTGAGE CORPORATION                        | 1          | \$262,000.00            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.                                 | 1          | \$215,827.25            | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIONBANK  | 1          | \$204,145.00            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED BANK OF UNION                                 | 2          | \$601,400.00            | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED COMMUNITY BANK                                | 1          | \$279,782.63            | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VALLEY MORTGAGE COMPANY INC.                         | 1          | \$274,575.63            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VALLEY NATIONAL BANK                                 | 2          | \$502,274.13            | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WALL STREET MORTGAGE BANKERS LTD D/B/A POWER EXPRESS | 5          | \$1,218,500.00          | 1.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION              | 1          | \$218,000.00            | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON TRUST BANK                                | 2          | \$562,495.56            | 0.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAUKESHA STATE BANK                                  | 2          | \$559,679.00            | 0.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                              | 2          | \$429,660.12            | 0.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY                             | 3          | \$768,196.38            | 0.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WINCHESTER SAVINGS BANK                              | 1          | \$270,000.00            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                                   | 19         | \$4,779,943.83          | 4.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | YADKIN VALLEY BANK AND TRUST COMPANY                 | 1          | \$239,400.00            | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 23         | \$5,803,156.26          | 5.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>404</b> | <b>\$100,131,597.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                         |             |          |               |    |          |               |
| 31376JX95    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC.         | 2          | \$457,401.62            | 2.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALLFIRST BANK  | 1          | \$225,197.50            | 1.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |    |                |        |   |        |    |   |        |
|--|----|----------------|--------|---|--------|----|---|--------|
| ALLMONEY MORTGAGE BANKERS, INC.                                  | 1  | \$274,731.31   | 1.23%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| ASSOCIATED MORTGAGE INC.   | 2  | \$499,236.62   | 2.24%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BAY LOAN BROKERS INC. DBA BAY MORTGAGE ACCEPTANCE CORPORATION    | 1  | \$249,814.44   | 1.12%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BELMONT SAVINGS BANK   | 1  | \$404,721.25   | 1.82%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BRYN MAWR TRUST COMPANY THE                                      | 3  | \$729,989.57   | 3.28%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITY LINE MORTGAGE CORPORATION                                   | 1  | \$265,302.94   | 1.19%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| COAST BANK OF FLORIDA  | 1  | \$218,582.44   | 0.98%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLUMBIA EQUITIES LTD.   | 1  | \$230,000.00   | 1.03%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLUMBIA RIVER BANKING COMPANY DBA COLUMBIA RIVER MORTGAGE GROUP | 1  | \$228,830.00   | 1.03%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CONTINENTAL CAPITAL CORPORATION                                  | 3  | \$775,521.88   | 3.48%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CTX MORTGAGE COMPANY, LLC  | 1  | \$245,759.31   | 1.1%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST ATLANTIC FEDERAL CREDIT UNION                              | 1  | \$202,476.31   | 0.91%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST BANK MORTGAGE CORPORATION                                  | 1  | \$215,090.25   | 0.97%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY BANK & TRUST                                     | 1  | \$237,323.75   | 1.07%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK OF AMERICA                            | 1  | \$209,844.13   | 0.94%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MERCANTILE BANK  | 1  | \$249,814.44   | 1.12%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST REPUBLIC SAVINGS BANK                                      | 1  | \$224,837.94   | 1.01%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK   | 17 | \$3,952,747.57 | 17.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FULTON BANK  | 1  | \$243,313.75   | 1.09%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                      |   |                |       |   |        |    |   |        |
|--|--------------------------------------|---|----------------|-------|---|--------|----|---|--------|
|  | GRANITE BANK                         | 1 | \$216,834.88   | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUILD MORTGAGE COMPANY               | 1 | \$219,618.50   | 0.99% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK          | 1 | \$213,771.06   | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | I-C FEDERAL CREDIT UNION             | 1 | \$258,740.94   | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDEPENDENT BANK CORPORATION         | 1 | \$279,792.19   | 1.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIBERTY LENDING SERVICES INC.        | 1 | \$273,291.88   | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK             | 2 | \$546,968.25   | 2.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MEDFORD CO-OPERATIVE BANK            | 2 | \$464,161.00   | 2.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCANTILE BANK AND TRUST FSB        | 2 | \$482,094.69   | 2.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERRIMACK COUNTY SAVINGS BANK        | 1 | \$206,842.44   | 0.93% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-ISLAND MORTGAGE CORP.            | 4 | \$1,078,626.38 | 4.84% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MISSION HILLS MORTGAGE CORPORATION   | 1 | \$227,830.75   | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE CENTER, LLC                 | 2 | \$492,000.00   | 2.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY        | 1 | \$298,000.00   | 1.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE SERVICES CORPORATION    | 2 | \$477,967.81   | 2.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND TRUST COMPANY               | 1 | \$239,817.38   | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAXON NATIONAL MORTGAGE BANKERS, LTD | 1 | \$246,830.00   | 1.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                 | 2 | \$482,237.37   | 2.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SIGNAL BANK                          | 1 | \$204,980.88   | 0.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE EMPLOYEES CREDIT UNION         | 1 | \$239,821.88   | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STERLING CAPITAL MORTGAGE COMPANY    | 3 | \$731,555.26   | 3.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE PROVIDENT BANK                   | 1 | \$209,840.19   | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |           |                        |             |          |               |    |          |               |
|--------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | UNIONBANK                                    | 1         | \$284,783.13           | 1.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | USA MORTGAGE BANKERS CORPORATION             | 1         | \$300,476.81           | 1.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION      | 1         | \$254,815.44           | 1.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY                     | 1         | \$210,000.00           | 0.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 11        | \$2,790,872.39         | 12.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>91</b> | <b>\$22,273,108.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |           |                        |             |          |               |    |          |               |
| 31376JYA1    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC. | 2         | \$325,242.63           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABBEVILLE BUILDING AND LOAN ASSOCIATION      | 3         | \$230,109.50           | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AF BANK                                      | 1         | \$165,000.00           | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION              | 2         | \$162,703.75           | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALLFIRST BANK                                | 1         | \$114,875.31           | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                      | 1         | \$102,645.81           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                       | 5         | \$542,667.13           | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST CREDIT UNION                   | 10        | \$1,286,534.82         | 1.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN EAGLE FEDERAL CREDIT UNION          | 17        | \$1,983,732.50         | 1.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL              | 2         | \$257,938.00           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN SAVINGS BANK                        | 1         | \$52,821.61            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN SAVINGS BANK, F.S.B.                | 3         | \$321,015.25           | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK SSB                               | 45        | \$4,509,663.82         | 4.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                     | 34        | \$4,174,577.16         | 4.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AUBURNBANK                                   | 2         | \$397,322.13           | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AULDS, HORNE & WHITE INVESTMENT CORP.        | 1         | \$48,600.00            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BALTIMORE COUNTY SAVINGS BANK FSB            | 1         | \$115,798.00           | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |



|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| BANK CENTER FIRST                                   | 1  | \$85,400.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF MISSISSIPPI                                 | 24 | \$3,182,369.56 | 3.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF THE CASCADES                                | 4  | \$502,511.25   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BENEFICIAL MUTUAL SAVINGS BANK                      | 1  | \$199,319.56   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BETHPAGE FEDERAL CREDIT UNION                       | 1  | \$135,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLACKHAWK CREDIT UNION                              | 3  | \$219,159.80   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BRIDGEWATER SAVINGS BANK                            | 2  | \$185,057.25   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BRYN MAWR TRUST COMPANY THE                         | 12 | \$2,215,839.83 | 2.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CAPE COD FIVE CENTS SAVINGS BANK                    | 1  | \$135,527.31   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CAPITAL CENTER, L.L.C.                              | 6  | \$1,086,503.89 | 1.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CARROLL MORTGAGE GROUP                              | 1  | \$100,408.06   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CARROLLTON BANK                                     | 5  | \$401,112.78   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL MORTGAGE COMPANY                            | 2  | \$148,295.16   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL ONE FEDERAL CREDIT UNION                    | 1  | \$167,434.50   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS BANK OF CAMPBELL COUNTY                    | 1  | \$166,437.88   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS EQUITY FIRST CREDIT UNION                  | 55 | \$4,505,531.73 | 4.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS NATIONAL BANK, BROWNWOOD                   | 2  | \$97,200.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITYWIDE MORTGAGE COMPANY                           | 3  | \$210,194.13   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CLAYTON COUNTY FEDERAL SAVINGS AND LOAN ASSOCIATION | 1  | \$60,000.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CLOVER LEAF BANK SB                                 | 6  | \$792,157.74   | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLONIAL SAVINGS FA                                 | 13 | \$1,361,501.21 | 1.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLUMBIA RIVER BANKING COMPANY DBA COLUMBIA         | 6  | \$1,057,167.31 | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | RIVER MORTGAGE GROUP                         |    |                |       |   |        |    |        |
|  | COMMUNITY CREDIT UNION                       | 12 | \$1,173,393.05 | 1.17% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY MORTGAGE FUNDING, LLC              | 4  | \$505,858.13   | 0.51% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY SECURITY BANK                      | 1  | \$210,000.00   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | CORTRUST BANK                                | 3  | \$440,850.00   | 0.44% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.         | 1  | \$114,200.00   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION OF JOHNSON COUNTY               | 2  | \$123,940.19   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | CROWN BANK FSB                               | 19 | \$1,704,725.07 | 1.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | CUNA CREDIT UNION                            | 6  | \$660,527.58   | 0.66% | 0 | \$0.00 | NA | \$0.00 |
|  | DATA TECH SERVICES, INC. (DBA ONES MORTGAGE) | 1  | \$219,251.50   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | DEAN COOPERATIVE BANK                        | 1  | \$228,000.00   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | DENALI STATE BANK                            | 2  | \$185,102.81   | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | DIME SAVINGS BANK OF NORWICH                 | 3  | \$349,733.56   | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY               | 1  | \$73,000.00    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | EXTRACO MORTGAGE                             | 2  | \$248,823.38   | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | FALL RIVER FIVE CENTS SAVINGS BANK           | 11 | \$973,224.08   | 0.97% | 0 | \$0.00 | NA | \$0.00 |
|  | FARMINGTON SAVINGS BANK                      | 1  | \$168,000.00   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CENTURY BANK, NA                       | 1  | \$48,000.00    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HAWAIIAN BANK                          | 15 | \$2,698,750.82 | 2.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST INTERSTATE BANK                        | 4  | \$601,274.07   | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION             | 13 | \$1,378,286.32 | 1.38% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MORTGAGE CORPORATION                   | 2  | \$241,285.07   | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA                   | 3  | \$574,024.13   | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1  | \$247,138.06   | 0.25% | 0 | \$0.00 | NA | \$0.00 |

|  |                                       |    |                |       |   |        |    |        |
|--|---------------------------------------|----|----------------|-------|---|--------|----|--------|
|  | FIRST NATIONAL BANK AND TRUST COMPANY |    |                |       |   |        |    |        |
|  | FIRST NATIONAL BANK IN MANITOWOC      | 2  | \$251,000.00   | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF CHESTER COUNTY | 1  | \$39,593.98    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HARTFORD       | 2  | \$199,781.22   | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO       | 4  | \$516,745.81   | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PLACE BANK                      | 6  | \$523,811.50   | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST SOUTHERN NATIONAL BANK          | 1  | \$49,400.00    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | FREMONT BANK                          | 2  | \$271,161.75   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | FULTON BANK                           | 4  | \$317,851.87   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB      | 7  | \$478,891.73   | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | GRANITE BANK                          | 6  | \$707,558.07   | 0.71% | 0 | \$0.00 | NA | \$0.00 |
|  | GREAT LAKES CREDIT UNION              | 2  | \$186,050.00   | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | GREYLOCK FEDERAL CREDIT UNION         | 10 | \$1,023,902.20 | 1.02% | 0 | \$0.00 | NA | \$0.00 |
|  | HANCOCK MORTGAGE COMPANY              | 1  | \$49,831.71    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK           | 1  | \$44,848.52    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | HIBERNIA NATIONAL BANK                | 1  | \$269,832.69   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK             | 3  | \$349,313.96   | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.            | 1  | \$101,000.00   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | HOME STATE BANK                       | 3  | \$562,040.82   | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTEAD BANK                        | 1  | \$171,000.00   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | HUMBOLDT BANK                         | 3  | \$350,500.00   | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | HUTCHINSON CREDIT UNION               | 1  | \$88,156.06    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | I-C FEDERAL CREDIT UNION              | 1  | \$140,000.00   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE        | 7  | \$752,903.62   | 0.75% | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY    | 1  | \$88,449.06    | 0.09% | 0 | \$0.00 | NA | \$0.00 |

|  |                                     |    |                |       |   |        |    |   |        |
|--|-------------------------------------|----|----------------|-------|---|--------|----|---|--------|
|  | JAMES B. NUTTER AND COMPANY         | 2  | \$141,771.18   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JEFFERSON BANK OF MISSOURI          | 10 | \$787,795.82   | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JEFFERSON CITY HIGHWAY CREDIT UNION | 2  | \$163,500.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JEFFERSON MORTGAGE SERVICES INC.    | 2  | \$220,256.06   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KERN SCHOOLS FEDERAL CREDIT UNION   | 1  | \$123,339.50   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE AREA BANK                      | 1  | \$250,000.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST            | 2  | \$488,000.00   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LANCASTER MORTGAGE SERVICES         | 1  | \$102,400.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEA COUNTY STATE BANK               | 1  | \$39,500.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIBERTY BANK FOR SAVINGS            | 2  | \$374,707.07   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOGAN COUNTY BANK                   | 1  | \$227,730.88   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOGAN FINANCE CORPORATION           | 1  | \$88,750.25    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK            | 9  | \$1,663,384.46 | 1.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MAIN STREET FINANCIAL SERVICES CORP | 1  | \$79,645.69    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARBLEHEAD SAVINGS BANK             | 4  | \$999,958.94   | 1%    | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES       | 2  | \$328,945.13   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MCCAUGHAN MORTGAGE COMPANY INC.     | 1  | \$118,835.56   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MECHANICS SAVINGS BANK              | 2  | \$200,307.69   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCANTILE NATIONAL BANK OF INDIANA | 3  | \$490,181.88   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCANTILE TRUST & SAVINGS BANK     | 9  | \$593,671.90   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |                                     | 15 | \$1,548,885.18 | 1.55% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |        |
|--|---|----|----------------|-------|---|--------|----|--------|
|  | MERCHANTS<br>NATIONAL BANK OF<br>WINONA     |    |                |       |   |        |    |        |
|  | MERRILL<br>MERCHANTS BANK                   | 1  | \$74,747.50    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | MID AMERICA<br>FEDERAL SAVINGS<br>BANK      | 12 | \$1,848,130.48 | 1.85% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-STATE BANK                              | 3  | \$372,509.00   | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST BANK OF<br>FREEPORT                 | 1  | \$104,000.00   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST FINANCIAL<br>CREDIT UNION           | 2  | \$219,458.81   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST LOAN<br>SERVICES INC.               | 3  | \$175,818.97   | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | MISSION HILLS<br>MORTGAGE<br>CORPORATION    | 7  | \$1,019,467.50 | 1.02% | 0 | \$0.00 | NA | \$0.00 |
|  | MITCHELL<br>MORTGAGE<br>COMPANY             | 1  | \$274,064.38   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CENTER,<br>LLC                     | 7  | \$597,922.63   | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | MOUNTAIN STATES<br>MORTGAGE CENTERS<br>INC. | 1  | \$66,575.13    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | MT. MCKINLEY<br>MUTUAL SAVINGS<br>BANK      | 1  | \$108,750.00   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | MURRAY FINANCIAL<br>ASSOCIATES INC.         | 2  | \$267,090.07   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | NEW HAVEN<br>SAVINGS BANK                   | 1  | \$238,178.13   | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | NEWTOWN SAVINGS<br>BANK                     | 3  | \$457,071.56   | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTH FORK BANK                             | 2  | \$278,598.75   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHEAST<br>COMMUNITY CREDIT<br>UNION      | 1  | \$156,933.31   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHERN OHIO<br>INVESTMENT<br>COMPANY      | 1  | \$112,000.00   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | NORWOOD<br>COOPERATIVE BANK                 | 3  | \$357,966.50   | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | NWA FEDERAL<br>CREDIT UNION                 | 10 | \$1,400,091.57 | 1.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | OAK BANK                                    | 1  | \$229,225.81   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  |   | 4  | \$261,116.53   | 0.26% | 0 | \$0.00 | NA | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | OLD FORT BANKING COMPANY                    |    |                |       |   |        |    |   |        |
|  | ORANGE COUNTY TEACHERS FEDERAL CREDIT UNION | 8  | \$1,121,969.91 | 1.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OREGON FEDERAL CREDIT UNION                 | 5  | \$449,553.89   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PENINSULA MORTGAGE BANKERS CORPORATION      | 1  | \$85,000.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLEASANT PLAINS STATE BANK                  | 1  | \$207,798.19   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PORT WASHINGTON STATE BANK                  | 11 | \$1,147,372.88 | 1.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMWEST MORTGAGE CORPORATION               | 2  | \$197,075.75   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | QUAKER CITY BANK                            | 1  | \$141,506.50   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SALT RIVER PROJECT CREDIT UNION             | 1  | \$89,697.06    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS BANK OF MENDOCINO COUNTY            | 2  | \$530,700.00   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SBC MORTGAGE, LLC                           | 1  | \$35,000.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                        | 5  | \$951,823.32   | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION               | 3  | \$150,406.59   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SHREWSBURY STATE BANK                       | 1  | \$275,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPACE COAST CREDIT UNION                    | 5  | \$481,048.08   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. ANNES CREDIT UNION                      | 28 | \$3,155,369.42 | 3.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. FRANCIS BANK FSB                        | 2  | \$182,784.16   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. MARYS BANK CREDIT UNION                 | 2  | \$60,270.09    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. PAUL POSTAL EMPLOYEES CREDIT UNION      | 1  | \$92,188.63    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY             | 1  | \$75,000.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE                           | 7  | \$617,271.93   | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | CORPORATION                                    |    |                |       |   |        |    |        |
|  | STANFORD FEDERAL CREDIT UNION                  | 4  | \$1,030,502.62 | 1.03% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF LACROSSE                         | 1  | \$60,794.68    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE CENTRAL CREDIT UNION                     | 7  | \$589,779.10   | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE EMPLOYEES CREDIT UNION                   | 6  | \$448,210.86   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY       | 2  | \$228,229.13   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO        | 1  | \$75,245.88    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | TAYLOR COUNTY BANK                             | 1  | \$45,500.00    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION | 1  | \$116,268.94   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | TEACHERS FEDERAL CREDIT UNION                  | 4  | \$643,710.94   | 0.64% | 0 | \$0.00 | NA | \$0.00 |
|  | TEXAS BANK                                     | 5  | \$701,841.57   | 0.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | THE FIRST NATIONAL BANK                        | 1  | \$35,697.21    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | THE SUTTON STATE BANK                          | 1  | \$159,461.44   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | TIB-THE INDEPENDENT BANKERSBANK                | 1  | \$75,000.00    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | TINKER CREDIT UNION                            | 5  | \$346,946.97   | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES        | 11 | \$907,626.35   | 0.91% | 0 | \$0.00 | NA | \$0.00 |
|  | TRANE FEDERAL CREDIT UNION                     | 3  | \$306,714.11   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | TRAVIS CREDIT UNION                            | 3  | \$458,002.63   | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | UNIONBANK                                      | 5  | \$595,616.56   | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | UNITED BANK AND TRUST COMPANY                  | 1  | \$67,500.00    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | UNITED BANK OF UNION                           | 2  | \$101,306.46   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1  | \$40,000.00    | 0.04% | 0 | \$0.00 | NA | \$0.00 |

|              |   |            |                         |             |          |               |          |               |
|--------------|---|------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              | VALLEY BANK AND TRUST COMPANY           |            |                         |             |          |               |          |               |
|              | VALLEY NATIONAL BANK                    | 8          | \$1,203,411.51          | 1.2%        | 0        | \$0.00        | NA       | \$0.00        |
|              | VERMONT STATE EMPLOYEES CREDIT UNION    | 8          | \$718,708.13            | 0.72%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 1          | \$120,183.31            | 0.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WAUKESHA STATE BANK                     | 1          | \$172,000.00            | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WEOKIE CREDIT UNION                     | 7          | \$582,782.88            | 0.58%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 3          | \$260,667.06            | 0.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WILLIAMSVILLE STATE BANK AND TRUST      | 1          | \$66,500.00             | 0.07%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WILMINGTON TRUST COMPANY                | 3          | \$355,158.22            | 0.35%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORLD SAVINGS BANK                      | 21         | \$2,850,748.23          | 2.85%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 57         | \$6,486,230.97          | 6.47%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>865</b> | <b>\$100,054,854.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376JYC7    | ABACUS FEDERAL SAVINGS BANK             | 1          | \$280,000.00            | 0.5%        | 0        | \$0.00        | NA       | \$0.00        |
|              | ALLFIRST BANK                           | 2          | \$320,436.81            | 0.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                 | 1          | \$187,000.00            | 0.33%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMARILLO NATIONAL BANK                  | 1          | \$140,000.00            | 0.25%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ANCHORBANK SSB                          | 1          | \$200,000.00            | 0.36%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                | 12         | \$2,556,885.57          | 4.55%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ATLANTIC SAVINGS BANK FSB               | 1          | \$159,839.81            | 0.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK FIRST NATIONAL                     | 1          | \$245,500.00            | 0.44%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF LENOX                           | 1          | \$143,881.94            | 0.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF MISSISSIPPI                     | 1          | \$300,700.00            | 0.54%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANKERS FINANCIAL GROUP INC.            | 1          | \$292,000.00            | 0.52%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BAXTER CREDIT UNION                     | 1          | \$289,200.00            | 0.52%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BENCHMARK MORTGAGE                      | 1          | \$188,000.00            | 0.33%       | 0        | \$0.00        | NA       | \$0.00        |



|  |  |   |                |       |   |        |    |        |
|--|--|---|----------------|-------|---|--------|----|--------|
|  | CORPORATION  |   |                |       |   |        |    |        |
|  | BOTTOMLINE MORTGAGE, INC.  | 1 | \$284,500.00   | 0.51% | 0 | \$0.00 | NA | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE                                      | 3 | \$672,700.00   | 1.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | BUSEY BANK FSB   | 1 | \$140,000.00   | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | CAPE COD FIVE CENTS SAVINGS BANK                                 | 2 | \$347,900.00   | 0.62% | 0 | \$0.00 | NA | \$0.00 |
|  | CAPITAL CENTER, L.L.C.   | 3 | \$530,500.00   | 0.94% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS BANK OF CAMPBELL COUNTY                                 | 2 | \$361,500.00   | 0.64% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS UNION SAVINGS BANK                                      | 1 | \$222,000.00   | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | CITYWIDE BANK  | 1 | \$188,100.00   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | CITYWIDE MORTGAGE COMPANY  | 2 | \$353,250.00   | 0.63% | 0 | \$0.00 | NA | \$0.00 |
|  | COLUMBIA EQUITIES LTD.   | 3 | \$640,300.00   | 1.14% | 0 | \$0.00 | NA | \$0.00 |
|  | COLUMBIA RIVER BANKING COMPANY DBA COLUMBIA RIVER MORTGAGE GROUP | 2 | \$420,000.00   | 0.75% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY FEDERAL SAVINGS AND LOAN ASSOCIATION OF LITTLE FALLS   | 1 | \$214,800.00   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY SECURITY BANK  | 1 | \$160,000.00   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | CONTINENTAL CAPITAL CORPORATION                                  | 3 | \$647,800.00   | 1.15% | 0 | \$0.00 | NA | \$0.00 |
|  | COTTAGE SAVINGS BANK   | 1 | \$300,700.00   | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE CO.  | 1 | \$185,218.75   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.                             | 3 | \$608,250.00   | 1.08% | 0 | \$0.00 | NA | \$0.00 |
|  | CUNA CREDIT UNION  | 3 | \$538,768.75   | 0.96% | 0 | \$0.00 | NA | \$0.00 |
|  | DELTA EMPLOYEES CREDIT UNION                                     | 9 | \$1,761,339.01 | 3.14% | 0 | \$0.00 | NA | \$0.00 |
|  | DUPAGE NATIONAL BANK   | 1 | \$250,000.00   | 0.45% | 0 | \$0.00 | NA | \$0.00 |

|  |                                     |    |                |       |   |        |    |   |        |
|--|-------------------------------------|----|----------------|-------|---|--------|----|---|--------|
|  | EVANS NATIONAL BANK                 | 1  | \$140,000.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FALMOUTH CO-OPERATIVE BANK THE      | 2  | \$370,000.00   | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FEDERAL EMPLOYEES CREDIT UNION      | 1  | \$150,750.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FINANCIAL PARTNERS CREDIT UNION     | 3  | \$645,961.38   | 1.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN BANK                 | 4  | \$702,578.26   | 1.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION | 5  | \$975,529.44   | 1.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK               | 1  | \$199,200.00   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.      | 1  | \$288,575.00   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE CORPORATION          | 3  | \$646,300.00   | 1.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK IN MANITOWOC    | 2  | \$468,700.00   | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON       | 2  | \$320,000.00   | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO     | 1  | \$178,900.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                    | 1  | \$283,165.00   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST REPUBLIC SAVINGS BANK         | 4  | \$978,100.00   | 1.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                        | 34 | \$7,353,709.38 | 13.1% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB    | 1  | \$189,000.00   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION        | 5  | \$982,445.00   | 1.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GRANITE BANK                        | 2  | \$382,000.00   | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREATER NEVADA CREDIT UNION         | 1  | \$140,400.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENWOOD CREDIT UNION              | 1  | \$147,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND CREDIT UNION              | 1  | \$223,250.00   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOYNE SAVINGS BANK                  | 1  | \$234,000.00   | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |                                     | 4  | \$797,100.00   | 1.42% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |                |       |   |        |    |        |
|--|---|---|----------------|-------|---|--------|----|--------|
|  | INDEPENDENT BANK CORPORATION                  |   |                |       |   |        |    |        |
|  | IRWIN UNION BANK AND TRUST COMPANY            | 2 | \$408,623.88   | 0.73% | 0 | \$0.00 | NA | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY                   | 1 | \$254,600.00   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE FOREST BANK & TRUST                      | 1 | \$191,200.00   | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE MORTGAGE COMPANY INC.                    | 1 | \$150,000.00   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | LEADER MORTGAGE COMPANY INC.                  | 1 | \$300,000.00   | 0.53% | 0 | \$0.00 | NA | \$0.00 |
|  | LIBERTY BANK FOR SAVINGS                      | 1 | \$160,000.00   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK                      | 6 | \$1,377,379.00 | 2.45% | 0 | \$0.00 | NA | \$0.00 |
|  | MAIN STREET FINANCIAL SERVICES CORP           | 1 | \$180,000.00   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | MCHENRY SAVINGS BANK                          | 1 | \$236,000.00   | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCANTILE NATIONAL BANK OF INDIANA           | 2 | \$288,000.00   | 0.51% | 0 | \$0.00 | NA | \$0.00 |
|  | MERIWEST MORTGAGE CORPORATION                 | 2 | \$357,000.00   | 0.64% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRILL MERCHANTS BANK                        | 2 | \$393,750.00   | 0.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | METROBANK                                     | 1 | \$216,000.00   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-ISLAND MORTGAGE CORP.                     | 2 | \$540,950.00   | 0.96% | 0 | \$0.00 | NA | \$0.00 |
|  | MISSION HILLS MORTGAGE CORPORATION            | 1 | \$171,920.00   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | MISSOULA FEDERAL CREDIT UNION                 | 1 | \$210,000.00   | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION | 2 | \$428,501.44   | 0.76% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CENTER, LLC                          | 1 | \$143,200.00   | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | MURRAY FINANCIAL ASSOCIATES INC.              | 3 | \$565,900.00   | 1.01% | 0 | \$0.00 | NA | \$0.00 |
|  | MUTUAL SAVINGS BANK                           | 2 | \$413,000.00   | 0.74% | 0 | \$0.00 | NA | \$0.00 |

|  |                                      |   |                |       |   |        |    |   |        |
|--|--------------------------------------|---|----------------|-------|---|--------|----|---|--------|
|  | NEWTOWN SAVINGS BANK                 | 1 | \$300,000.00   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY        | 5 | \$917,255.00   | 1.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORWOOD COOPERATIVE BANK             | 3 | \$580,929.00   | 1.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PAVILION MORTGAGE COMPANY            | 3 | \$688,700.00   | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POLICE AND FIRE FEDERAL CREDIT UNION | 1 | \$190,000.00   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PORT WASHINGTON STATE BANK           | 1 | \$164,000.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PUTNAM SAVINGS BANK                  | 1 | \$140,000.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND TRUST COMPANY               | 2 | \$311,200.00   | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS BANK OF THE FINGER LAKES FSB | 1 | \$171,500.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAXON NATIONAL MORTGAGE BANKERS, LTD | 1 | \$253,000.00   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SBC MORTGAGE, LLC                    | 2 | \$400,250.00   | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                 | 5 | \$1,265,600.00 | 2.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SHREWSBURY STATE BANK                | 1 | \$300,000.00   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. FRANCIS BANK FSB                 | 3 | \$562,509.06   | 1%    | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY      | 1 | \$168,500.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION        | 1 | \$300,000.00   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF THE LAKES              | 1 | \$156,750.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STERLING CAPITAL MORTGAGE COMPANY    | 4 | \$845,652.75   | 1.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEXAS BANK                           | 2 | \$509,300.00   | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE PARK BANK                        | 1 | \$180,000.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIB-THE INDEPENDENT BANKERSBANK      | 1 | \$157,000.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | TRAVERSE MORTGAGE CORPORATION           | 1          | \$193,350.00           | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.                    | 1          | \$168,000.00           | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIONBANK                               | 2          | \$338,900.00           | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED MORTGAGE COMPANY                 | 1          | \$143,600.00           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VALLEY NATIONAL BANK                    | 2          | \$440,879.06           | 0.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VERMONT STATE EMPLOYEES CREDIT UNION    | 1          | \$200,000.00           | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON CREDIT UNION                 | 3          | \$694,963.06           | 1.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAUKESHA STATE BANK                     | 1          | \$152,000.00           | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION                     | 10         | \$1,875,743.82         | 3.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 1          | \$234,100.00           | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                      | 3          | \$684,868.69           | 1.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 24         | \$4,550,501.32         | 8.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>275</b> | <b>\$56,152,810.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377RFN5    | ARCS COMMERCIAL MORTGAGE COMPANY, L.P.  | 1          | \$12,065,000.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1</b>   | <b>\$12,065,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377RK82    | MIDLAND MORTGAGE INVESTMENT CORPORATION | 1          | \$1,499,018.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1</b>   | <b>\$1,499,018.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377RS27    | BERKSHIRE MORTGAGE FINANCE L.P.         | 1          | \$1,165,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1</b>   | <b>\$1,165,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377RSH4    | MIDLAND MORTGAGE INVESTMENT CORPORATION | 1          | \$725,000.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1</b>   | <b>\$725,000.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                                      |           |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31377RU65    |  | GLASER FINANCIAL GROUP INC.          | 1         | \$1,419,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>1</b>  | <b>\$1,419,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377RUX6    |  | GMAC COMMERCIAL MORTGAGE CORPORATION | 1         | \$5,843,269.33         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>1</b>  | <b>\$5,843,269.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377RV31    |  | GMAC COMMERCIAL MORTGAGE CORPORATION | 1         | \$15,480,000.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>1</b>  | <b>\$15,480,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GU97    |  | Unavailable                          | 1         | \$4,000,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>1</b>  | <b>\$4,000,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385A2G1    |  | THE LEADER MORTGAGE COMPANY          | 3         | \$393,016.59           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>3</b>  | <b>\$393,016.59</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386JB71    |  | MI FINANCIAL CORPORATION             | 38        | \$7,033,202.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>38</b> | <b>\$7,033,202.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386JB89    |  | MI FINANCIAL CORPORATION             | 8         | \$1,219,100.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>8</b>  | <b>\$1,219,100.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386PZX4    |  | BANK OF AMERICA NA                   | 14        | \$1,518,324.71         | 76.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 4         | \$469,224.00           | 23.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>18</b> | <b>\$1,987,548.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386PZY2    |  | BANK OF AMERICA NA                   | 10        | \$923,947.68           | 53.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 7         | \$792,484.04           | 46.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>17</b> | <b>\$1,716,431.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387H5K2    |  | WACHOVIA BANK, NA                    | 74        | \$4,682,266.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>74</b> | <b>\$4,682,266.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JGS9    |  | SALEM FIVE MORTGAGE CORPORATION      | 40        | \$5,498,857.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                 |            |                         |             |          |               |    |          |               |
|--------------|--|---------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                 | <b>40</b>  | <b>\$5,498,857.48</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JGT7    |  | SALEM FIVE MORTGAGE CORPORATION | 23         | \$3,507,243.72          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>23</b>  | <b>\$3,507,243.72</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MU80    |  | Unavailable                     | 16         | \$2,375,488.40          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>16</b>  | <b>\$2,375,488.40</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387NP27    |  | Unavailable                     | 204        | \$29,277,202.36         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>204</b> | <b>\$29,277,202.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387NP35    |  | Unavailable                     | 17         | \$2,176,064.92          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>17</b>  | <b>\$2,176,064.92</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387NP43    |  | Unavailable                     | 85         | \$11,786,081.33         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>85</b>  | <b>\$11,786,081.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387NP50    |  | Unavailable                     | 40         | \$5,972,966.04          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>40</b>  | <b>\$5,972,966.04</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387NP76    |  | Unavailable                     | 26         | \$2,755,399.06          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>26</b>  | <b>\$2,755,399.06</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387NPX9    |  | Unavailable                     | 32         | \$5,055,782.42          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>32</b>  | <b>\$5,055,782.42</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387NPY7    |  | Unavailable                     | 934        | \$140,698,745.10        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>934</b> | <b>\$140,698,745.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387NPZ4    |  | Unavailable                     | 56         | \$7,549,253.41          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>56</b>  | <b>\$7,549,253.41</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387PC42    |  | GUARANTY BANK                   | 11         | \$1,790,917.17          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>11</b>  | <b>\$1,790,917.17</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387PCW0    |  | GUARANTY BANK                   | 6          | \$1,515,016.10          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>6</b>   | <b>\$1,515,016.10</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387PCZ3    |  | GUARANTY BANK                   | 16         | \$3,640,310.10          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>16</b>  | <b>\$3,640,310.10</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387PDA7    |  | GUARANTY BANK                   | 20         | \$3,955,125.12          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b>  | <b>\$3,955,125.12</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                                       |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387PDH2    |  | GUARANTY BANK                         | 13         | \$1,981,153.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>13</b>  | <b>\$1,981,153.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387PDJ8    |  | GUARANTY BANK                         | 4          | \$721,763.21           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>4</b>   | <b>\$721,763.21</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387PDN9    |  | GUARANTY BANK                         | 17         | \$2,310,018.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>17</b>  | <b>\$2,310,018.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387PDW9    |  | GUARANTY BANK                         | 3          | \$401,318.01           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>3</b>   | <b>\$401,318.01</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387QF88    |  | GUILD MORTGAGE COMPANY                | 36         | \$5,006,882.14         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>36</b>  | <b>\$5,006,882.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387QF96    |  | GUILD MORTGAGE COMPANY                | 142        | \$24,348,923.87        | 94.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 8          | \$1,522,271.85         | 5.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>150</b> | <b>\$25,871,195.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387QGA2    |  | GUILD MORTGAGE COMPANY                | 33         | \$4,933,664.15         | 94.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 1          | \$288,000.00           | 5.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>34</b>  | <b>\$5,221,664.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387QGB0    |  | GUILD MORTGAGE COMPANY                | 3          | \$502,900.84           | 48.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 3          | \$535,550.00           | 51.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>6</b>   | <b>\$1,038,450.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387TE42    |  | HOMESIDE LENDING, INC.                | 1          | \$122,226.66           | 11.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 10         | \$975,259.92           | 88.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>11</b>  | <b>\$1,097,486.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387W3H8    |  | FIRST NATIONWIDE MORTGAGE CORPORATION | 15         | \$2,790,291.86         | 94.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 2          | \$172,163.80           | 5.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>17</b>  | <b>\$2,962,455.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387W3J4    |  | FIRST NATIONWIDE MORTGAGE CORPORATION | 192        | \$34,989,610.08        | 38.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 318        | \$54,970,589.22        | 61.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                                       |              |                         |             |          |               |    |          |               |
|--------------|--|---------------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                       | <b>510</b>   | <b>\$89,960,199.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |              |                         |             |          |               |    |          |               |
| 31387W3K1    |  | FIRST NATIONWIDE MORTGAGE CORPORATION | 314          | \$48,401,748.38         | 23.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 946          | \$153,612,983.00        | 76.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>1,260</b> | <b>\$202,014,731.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |              |                         |             |          |               |    |          |               |
| 31387W3L9    |  | FIRST NATIONWIDE MORTGAGE CORPORATION | 2            | \$287,628.60            | 4.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 62           | \$6,393,619.80          | 95.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>64</b>    | <b>\$6,681,248.40</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |              |                         |             |          |               |    |          |               |
| 31387YY31    |  | FIRST NATIONWIDE MORTGAGE CORPORATION | 164          | \$22,723,299.08         | 38.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 239          | \$36,709,848.73         | 61.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>403</b>   | <b>\$59,433,147.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |              |                         |             |          |               |    |          |               |
| 31387YY49    |  | FIRST NATIONWIDE MORTGAGE CORPORATION | 259          | \$33,272,917.54         | 31.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 484          | \$72,672,891.52         | 68.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>743</b>   | <b>\$105,945,809.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |              |                         |             |          |               |    |          |               |
| 31387YY56    |  | FIRST NATIONWIDE MORTGAGE CORPORATION | 28           | \$3,310,400.47          | 25.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 92           | \$9,450,800.97          | 74.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>120</b>   | <b>\$12,761,201.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |              |                         |             |          |               |    |          |               |
| 31388ALQ5    |  | HARWOOD STREET FUNDING I, LLC         | 44           | \$6,586,457.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>44</b>    | <b>\$6,586,457.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |              |                         |             |          |               |    |          |               |
| 31388ALR3    |  | HARWOOD STREET FUNDING I, LLC         | 191          | \$26,318,146.72         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>191</b>   | <b>\$26,318,146.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |              |                         |             |          |               |    |          |               |
| 31388ALS1    |  | HARWOOD STREET FUNDING I, LLC         | 121          | \$13,525,050.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>121</b>   | <b>\$13,525,050.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                       |              |                         |             |          |               |    |          |               |
| 31388FCK7    |  | GUARANTY RESIDENTIAL LENDING, INC.    | 12           | \$2,295,500.00          | 39.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                                  | 21         | \$3,501,978.92         | 60.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>33</b>  | <b>\$5,797,478.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388GBX8    |  | THE LEADER MORTGAGE COMPANY                  | 7          | \$940,735.14           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>7</b>   | <b>\$940,735.14</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388NKS4    |  | FIRST BANC MORTGAGE                          | 7          | \$865,644.25           | 15.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 25         | \$4,864,031.27         | 84.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>32</b>  | <b>\$5,729,675.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388NKT2    |  | FIRST BANC MORTGAGE                          | 90         | \$11,779,450.73        | 64.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 30         | \$6,383,633.56         | 35.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>120</b> | <b>\$18,163,084.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388NKU9    |  | FIRST BANC MORTGAGE                          | 89         | \$10,368,780.57        | 72.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 19         | \$3,984,922.87         | 27.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>108</b> | <b>\$14,353,703.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388NKV7    |  | FIRST BANC MORTGAGE                          | 17         | \$1,571,415.01         | 79.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 3          | \$408,611.77           | 20.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>20</b>  | <b>\$1,980,026.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388NKW5    |  | FIRST BANC MORTGAGE                          | 5          | \$478,436.75           | 18.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 12         | \$2,142,034.54         | 81.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b>  | <b>\$2,620,471.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388NKX3    |  | FIRST BANC MORTGAGE                          | 120        | \$10,902,555.91        | 75.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 18         | \$3,507,594.97         | 24.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>138</b> | <b>\$14,410,150.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388NRH1    |  | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 25         | \$3,712,040.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>25</b>  | <b>\$3,712,040.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388NRJ7    |  | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 39         | \$7,504,234.30         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>39</b>  | <b>\$7,504,234.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |           |                       |             |          |               |    |          |               |
|--------------|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31388NRK4    | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION     | 7         | \$975,169.75          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>7</b>  | <b>\$975,169.75</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388NRL2    | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION     | 12        | \$2,505,053.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>12</b> | <b>\$2,505,053.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388NRM0    | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION     | 17        | \$1,673,121.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>17</b> | <b>\$1,673,121.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388NRN8    | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION     | 22        | \$3,049,288.77        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>22</b> | <b>\$3,049,288.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388P3G4    | WACHOVIA MORTGAGE CORPORATION                    | 11        | \$1,865,638.64        | 31.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                      | 30        | \$4,027,099.89        | 68.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>41</b> | <b>\$5,892,738.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388P3H2    | WACHOVIA MORTGAGE CORPORATION                    | 11        | \$1,228,391.85        | 19.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                      | 43        | \$4,926,959.90        | 80.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>54</b> | <b>\$6,155,351.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388P5H0    | WACHOVIA MORTGAGE CORPORATION                    | 9         | \$878,279.91          | 19.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                      | 25        | \$3,597,368.87        | 80.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>34</b> | <b>\$4,475,648.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388PK26    | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 9         | \$1,078,477.39        | 89.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                      | 1         | \$129,912.36          | 10.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>10</b> | <b>\$1,208,389.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388PK34    |  | 10        | \$1,320,479.17        | 84.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | POPULAR<br>MORTGAGE, INC.<br>DBA POPULAR HOME<br>MORTGAGE |            |                        |             |          |               |    |          |               |
|              |  | Unavailable   | 1          | \$240,326.36           | 15.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>11</b>  | <b>\$1,560,805.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31388PK67    |  | POPULAR<br>MORTGAGE, INC.<br>DBA POPULAR HOME<br>MORTGAGE | 10         | \$1,272,786.46         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b>  | <b>\$1,272,786.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31388PWP2    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION                       | 24         | \$2,858,834.22         | 24.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 65         | \$8,787,284.56         | 75.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>89</b>  | <b>\$11,646,118.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31388PWQ0    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION                       | 4          | \$357,584.32           | 10.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 28         | \$3,159,973.97         | 89.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>32</b>  | <b>\$3,517,558.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31388PY21    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION                       | 51         | \$7,002,021.85         | 39.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 82         | \$10,807,331.40        | 60.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>133</b> | <b>\$17,809,353.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31388PY39    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION                       | 146        | \$19,034,491.11        | 39.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 246        | \$29,681,561.47        | 60.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>392</b> | <b>\$48,716,052.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31388PY47    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION                       | 45         | \$5,825,912.13         | 61.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 32         | \$3,647,600.00         | 38.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>77</b>  | <b>\$9,473,512.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31388PY54    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION                       | 116        | \$12,167,805.68        | 55%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 116        | \$9,956,838.94         | 45%         | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |   | <b>232</b> | <b>\$22,124,644.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388Q4S5    |  | Unavailable   | 65         | \$4,303,194.49         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>65</b>  | <b>\$4,303,194.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388Q4W6    |  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 1          | \$75,738.61            | 5.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 20         | \$1,273,677.10         | 94.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>21</b>  | <b>\$1,349,415.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388Q4X4    |  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 13         | \$817,357.10           | 10.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 92         | \$6,757,723.68         | 89.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>105</b> | <b>\$7,575,080.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388Q4Y2    |  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 15         | \$615,244.96           | 39.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 18         | \$950,121.95           | 60.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>33</b>  | <b>\$1,565,366.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388QUN7    |  | WACHOVIA MORTGAGE CORPORATION                         | 1          | \$85,000.00            | 2.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 30         | \$3,636,890.42         | 97.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>31</b>  | <b>\$3,721,890.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388QUP2    |  | WACHOVIA MORTGAGE CORPORATION                         | 10         | \$1,219,564.57         | 36.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 16         | \$2,154,776.19         | 63.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b>  | <b>\$3,374,340.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388R2G1    |  | IRWIN MORTGAGE CORPORATION                            | 20         | \$3,058,187.30         | 35.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 42         | \$5,594,506.13         | 64.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>62</b>  | <b>\$8,652,693.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388R2H9    |  | IRWIN MORTGAGE CORPORATION                            | 36         | \$3,991,963.20         | 35.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 59         | \$7,138,541.29         | 64.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>95</b>  | <b>\$11,130,504.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31388R JW8   | WACHOVIA<br>MORTGAGE<br>CORPORATION         | 13         | \$2,027,657.96         | 19.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 43         | \$8,261,449.94         | 80.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>56</b>  | <b>\$10,289,107.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388RLM7    | WACHOVIA<br>MORTGAGE<br>CORPORATION         | 40         | \$7,085,732.75         | 17.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 195        | \$32,947,567.15        | 82.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>235</b> | <b>\$40,033,299.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388RM79    | WACHOVIA<br>MORTGAGE<br>CORPORATION         | 89         | \$15,720,402.33        | 39.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 134        | \$24,335,621.72        | 60.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>223</b> | <b>\$40,056,024.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388U5J5    | KAUFMAN AND<br>BROAD MORTGAGE<br>COMPANY    | 21         | \$3,969,175.23         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>21</b>  | <b>\$3,969,175.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388U5L0    | KAUFMAN AND<br>BROAD MORTGAGE<br>COMPANY    | 5          | \$992,712.98           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>5</b>   | <b>\$992,712.98</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388UKG4    | WASHINGTON<br>MUTUAL BANK, FA               | 3          | \$498,421.00           | 21.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 14         | \$1,778,988.01         | 78.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>17</b>  | <b>\$2,277,409.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388UKH2    | WASHINGTON<br>MUTUAL BANK, FA               | 4          | \$529,767.04           | 25.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 11         | \$1,533,588.94         | 74.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>15</b>  | <b>\$2,063,355.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388UKJ8    | Unavailable                                 | 24         | \$3,488,008.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>24</b>  | <b>\$3,488,008.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388UMH0    | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 25         | \$3,284,830.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>25</b>  | <b>\$3,284,830.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31388UMJ6    | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 23         | \$2,486,652.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>23</b>  | <b>\$2,486,652.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388UWM8    | FIRST MERIT<br>MORTGAGE<br>CORPORATION      | 11         | \$1,084,970.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>11</b>  | <b>\$1,084,970.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388UWN6    | FIRST MERIT<br>MORTGAGE<br>CORPORATION      | 17         | \$1,454,059.36         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>17</b>  | <b>\$1,454,059.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388UWP1    | FIRST MERIT<br>MORTGAGE<br>CORPORATION      | 16         | \$1,279,426.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>16</b>  | <b>\$1,279,426.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388UWQ9    | FIRST MERIT<br>MORTGAGE<br>CORPORATION      | 14         | \$1,560,916.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>14</b>  | <b>\$1,560,916.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388V6K9    | ABN AMRO<br>MORTGAGE GROUP,<br>INC.         | 5          | \$274,865.65           | 4.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 121        | \$6,520,109.33         | 95.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>126</b> | <b>\$6,794,974.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388V6L7    | ABN AMRO<br>MORTGAGE GROUP,<br>INC.         | 16         | \$843,993.14           | 5.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 279        | \$14,134,933.41        | 94.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>295</b> | <b>\$14,978,926.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388V6M5    | ABN AMRO<br>MORTGAGE GROUP,<br>INC.         | 14         | \$635,437.61           | 59.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 11         | \$425,445.19           | 40.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>25</b>  | <b>\$1,060,882.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388V6N3    | ABN AMRO<br>MORTGAGE GROUP,<br>INC.         | 12         | \$1,543,094.16         | 19.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 53         | \$6,261,364.81         | 80.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>65</b>  | <b>\$7,804,458.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31388V6P8    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC.      | 6          | \$763,704.18           | 7.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 78         | \$9,420,672.33         | 92.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>84</b>  | <b>\$10,184,376.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31388V6Q6    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC.      | 14         | \$2,230,268.91         | 10.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 133        | \$18,621,349.71        | 89.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>147</b> | <b>\$20,851,618.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31388V6R4    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC.      | 13         | \$1,830,563.78         | 7.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 164        | \$22,573,109.64        | 92.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>177</b> | <b>\$24,403,673.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31388V6T0    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC.      | 3          | \$178,350.00           | 9.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 34         | \$1,773,182.13         | 90.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>37</b>  | <b>\$1,951,532.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31388V6V5    |  | Unavailable                              | 10         | \$1,516,550.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b>  | <b>\$1,516,550.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31388V6X1    |  | Unavailable                              | 6          | \$1,000,957.71         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>6</b>   | <b>\$1,000,957.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31388V6Y9    |  | Unavailable                              | 10         | \$1,651,285.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b>  | <b>\$1,651,285.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31388V7A0    |  | Unavailable                              | 18         | \$2,067,498.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>18</b>  | <b>\$2,067,498.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31388V7B8    |  | ABN AMRO<br>MORTGAGE GROUP,<br>INC.      | 2          | \$270,800.00           | 16.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 11         | \$1,379,500.00         | 83.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>13</b>  | <b>\$1,650,300.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31388VB80    |  | KAUFMAN AND<br>BROAD MORTGAGE<br>COMPANY | 8          | \$997,700.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                                    |           |                       |             |          |               |    |          |               |
|--------------|--|------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                    | <b>8</b>  | <b>\$997,700.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388VCA4    |  | KAUFMAN AND BROAD MORTGAGE COMPANY | 13        | \$1,846,807.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>13</b> | <b>\$1,846,807.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388VF60    |  | KAUFMAN AND BROAD MORTGAGE COMPANY | 5         | \$991,471.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>5</b>  | <b>\$991,471.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388VF78    |  | KAUFMAN AND BROAD MORTGAGE COMPANY | 17        | \$2,972,651.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>17</b> | <b>\$2,972,651.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388VF94    |  | KAUFMAN AND BROAD MORTGAGE COMPANY | 21        | \$3,969,633.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>21</b> | <b>\$3,969,633.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388VGB8    |  | KAUFMAN AND BROAD MORTGAGE COMPANY | 32        | \$5,946,558.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>32</b> | <b>\$5,946,558.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388VGH5    |  | KAUFMAN AND BROAD MORTGAGE COMPANY | 35        | \$5,967,260.94        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>35</b> | <b>\$5,967,260.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388VGR3    |  | KAUFMAN AND BROAD MORTGAGE COMPANY | 8         | \$1,491,745.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>8</b>  | <b>\$1,491,745.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388VJQ2    |  | RATE ONE HOME LOANS INC.           | 12        | \$1,986,720.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>12</b> | <b>\$1,986,720.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388VJS8    |  | RATE ONE HOME LOANS INC.           | 19        | \$2,977,400.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>19</b> | <b>\$2,977,400.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388VJT6    |  | RATE ONE HOME LOANS INC.           | 10        | \$1,490,974.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                               | <b>10</b>  | <b>\$1,490,974.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388VJV1    |  | RATE ONE HOME LOANS INC.      | 8          | \$1,005,130.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>8</b>   | <b>\$1,005,130.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388VJX7    |  | RATE ONE HOME LOANS INC.      | 18         | \$2,485,965.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>18</b>  | <b>\$2,485,965.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388VSK5    |  | WASHINGTON MUTUAL BANK        | 7          | \$457,180.00           | 22.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA    | 2          | \$196,330.47           | 9.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 12         | \$1,400,689.90         | 68.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>21</b>  | <b>\$2,054,200.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388WBK1    |  | HARWOOD STREET FUNDING I, LLC | 353        | \$59,042,737.87        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>353</b> | <b>\$59,042,737.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388WBL9    |  | HARWOOD STREET FUNDING I, LLC | 176        | \$25,121,601.45        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>176</b> | <b>\$25,121,601.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388WBM7    |  | HARWOOD STREET FUNDING I, LLC | 28         | \$4,634,224.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>28</b>  | <b>\$4,634,224.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388WBN5    |  | HARWOOD STREET FUNDING I, LLC | 127        | \$20,344,652.96        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>127</b> | <b>\$20,344,652.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388WBP0    |  | HARWOOD STREET FUNDING I, LLC | 238        | \$42,606,300.61        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>238</b> | <b>\$42,606,300.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388WBQ8    |  | HARWOOD STREET FUNDING I, LLC | 257        | \$43,344,040.55        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>257</b> | <b>\$43,344,040.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388WBR6    |  | HARWOOD STREET FUNDING I, LLC | 289        | \$46,693,131.34        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>289</b> | <b>\$46,693,131.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388WBS4    |  | HARWOOD STREET FUNDING I, LLC | 223        | \$26,561,279.47        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                               | <b>223</b> | <b>\$26,561,279.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388WBT2    |  | HARWOOD STREET FUNDING I, LLC | 97         | \$6,911,208.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>97</b>  | <b>\$6,911,208.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388X2Y9    |  | Unavailable                   | 17         | \$1,296,029.44         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>17</b>  | <b>\$1,296,029.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388XS21    |  | HIBERNIA NATIONAL BANK        | 247        | \$31,470,024.11        | 75.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 74         | \$10,026,852.18        | 24.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>321</b> | <b>\$41,496,876.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388XS39    |  | HIBERNIA NATIONAL BANK        | 118        | \$15,894,396.27        | 70.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 51         | \$6,605,540.09         | 29.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>169</b> | <b>\$22,499,936.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388XS47    |  | HIBERNIA NATIONAL BANK        | 77         | \$10,773,291.41        | 67.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 44         | \$5,228,944.89         | 32.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>121</b> | <b>\$16,002,236.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388XS62    |  | HIBERNIA NATIONAL BANK        | 29         | \$3,934,098.53         | 43.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 34         | \$5,072,795.77         | 56.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>63</b>  | <b>\$9,006,894.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388XS70    |  | HIBERNIA NATIONAL BANK        | 183        | \$19,655,157.57        | 66.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 80         | \$10,052,561.25        | 33.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>263</b> | <b>\$29,707,718.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388XS88    |  | HIBERNIA NATIONAL BANK        | 50         | \$5,056,313.27         | 77.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 18         | \$1,464,280.72         | 22.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>68</b>  | <b>\$6,520,593.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388XS96    |  | HIBERNIA NATIONAL BANK        | 15         | \$1,542,283.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>15</b>  | <b>\$1,542,283.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388XSZ8    |  | HIBERNIA NATIONAL BANK        | 85         | \$12,358,079.81        | 63.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 42         | \$7,166,781.15         | 36.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                            |            |                        |             |          |               |    |          |               |
|--------------|--|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                            | <b>127</b> | <b>\$19,524,860.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388XTA2    |  | HIBERNIA NATIONAL BANK     | 39         | \$4,002,327.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>39</b>  | <b>\$4,002,327.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388XTC8    |  | HIBERNIA NATIONAL BANK     | 42         | \$4,613,390.93         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>42</b>  | <b>\$4,613,390.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YC26    |  | WASHINGTON MUTUAL BANK     | 1          | \$65,500.00            | 2.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA | 17         | \$1,618,327.91         | 61.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 9          | \$951,879.95           | 36.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>27</b>  | <b>\$2,635,707.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YCW0    |  | WASHINGTON MUTUAL BANK, FA | 7          | \$899,792.71           | 49.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 8          | \$931,948.57           | 50.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>15</b>  | <b>\$1,831,741.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YWV0    |  | CITIMORTGAGE, INC.         | 51         | \$5,156,434.58         | 35.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 76         | \$9,513,740.48         | 64.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>127</b> | <b>\$14,670,175.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YWW8    |  | CITIMORTGAGE, INC.         | 397        | \$48,751,955.84        | 52.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 285        | \$44,495,315.14        | 47.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>682</b> | <b>\$93,247,270.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YXS6    |  | CITIMORTGAGE, INC.         | 31         | \$2,823,955.20         | 60.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 16         | \$1,853,063.31         | 39.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>47</b>  | <b>\$4,677,018.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YXT4    |  | CITIMORTGAGE, INC.         | 211        | \$26,355,460.40        | 71.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 62         | \$10,726,118.98        | 28.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>273</b> | <b>\$37,081,579.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YXU1    |  | CITIMORTGAGE, INC.         | 406        | \$55,607,754.60        | 81.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 63         | \$12,217,506.27        | 18.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>469</b> | <b>\$67,825,260.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YXV9    |  | CITIMORTGAGE, INC.         | 7          | \$1,466,284.86         | 63.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 4          | \$828,344.34           | 36.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>11</b>  | <b>\$2,294,629.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31388YZ21    | CITIMORTGAGE, INC. | 27         | \$5,330,100.92         | 27.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 81         | \$13,776,940.74        | 72.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>108</b> | <b>\$19,107,041.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZB1    | CITIMORTGAGE, INC. | 56         | \$3,735,470.61         | 57.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 41         | \$2,751,431.43         | 42.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>97</b>  | <b>\$6,486,902.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZC9    | CITIMORTGAGE, INC. | 6          | \$372,342.68           | 20.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 22         | \$1,407,523.52         | 79.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>28</b>  | <b>\$1,779,866.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZG0    | CITIMORTGAGE, INC. | 9          | \$1,249,977.06         | 60.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 6          | \$806,075.69           | 39.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>15</b>  | <b>\$2,056,052.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZH8    | CITIMORTGAGE, INC. | 13         | \$1,423,003.83         | 37.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 20         | \$2,365,071.71         | 62.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>33</b>  | <b>\$3,788,075.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZL9    | CITIMORTGAGE, INC. | 21         | \$3,264,541.90         | 25.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 52         | \$9,771,388.06         | 74.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>73</b>  | <b>\$13,035,929.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZM7    | CITIMORTGAGE, INC. | 76         | \$13,448,055.48        | 44.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 76         | \$16,444,014.01        | 55.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>152</b> | <b>\$29,892,069.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZP0    | CITIMORTGAGE, INC. | 53         | \$9,705,348.07         | 98.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 1          | \$165,668.62           | 1.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>54</b>  | <b>\$9,871,016.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZQ8    | CITIMORTGAGE, INC. | 117        | \$20,189,861.49        | 96.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 4          | \$669,951.05           | 3.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>121</b> | <b>\$20,859,812.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZR6    | CITIMORTGAGE, INC. | 12         | \$1,778,248.07         | 41.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 14         | \$2,553,028.17         | 58.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>26</b>  | <b>\$4,331,276.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZS4    | CITIMORTGAGE, INC. | 72         | \$11,860,769.93        | 28.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 153        | \$29,087,047.65        | 71.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>225</b> | <b>\$40,947,817.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZT2    | CITIMORTGAGE, INC. | 665        | \$103,378,784.96       | 42.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                       |              |                         |             |          |               |    |          |               |
|--------------|--|---------------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                           | 713          | \$140,304,434.66        | 57.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>1,378</b> | <b>\$243,683,219.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZU9    |  | CITIMORTGAGE, INC.                    | 225          | \$37,277,333.12         | 27.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 510          | \$100,469,718.61        | 72.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>735</b>   | <b>\$137,747,051.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZV7    |  | CITIMORTGAGE, INC.                    | 14           | \$1,680,496.42          | 10.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 87           | \$14,516,546.53         | 89.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>101</b>   | <b>\$16,197,042.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZX3    |  | CITIMORTGAGE, INC.                    | 18           | \$3,127,855.28          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>18</b>    | <b>\$3,127,855.28</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388YZZ8    |  | CITIMORTGAGE, INC.                    | 47           | \$4,388,825.37          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>47</b>    | <b>\$4,388,825.37</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389A2R3    |  | SUNTRUST<br>MORTGAGE INC.             | 1            | \$107,974.95            | 21.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 3            | \$393,055.89            | 78.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>4</b>     | <b>\$501,030.84</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389ADJ9    |  | CORINTHIAN<br>MORTGAGE<br>CORPORATION | 28           | \$3,354,686.70          | 62.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 17           | \$2,036,383.11          | 37.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>45</b>    | <b>\$5,391,069.81</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389ADL4    |  | CORINTHIAN<br>MORTGAGE<br>CORPORATION | 11           | \$1,693,190.55          | 58.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 11           | \$1,186,373.33          | 41.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>22</b>    | <b>\$2,879,563.88</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389ADM2    |  | CORINTHIAN<br>MORTGAGE<br>CORPORATION | 23           | \$2,597,148.92          | 57.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 19           | \$1,929,714.93          | 42.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>42</b>    | <b>\$4,526,863.85</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389AHT3    |  | CORINTHIAN<br>MORTGAGE<br>CORPORATION | 3            | \$424,750.00            | 29.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 7            | \$1,036,704.15          | 70.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>10</b>    | <b>\$1,461,454.15</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                         |             |          |               |    |          |               |
|--------------|---|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389AHV8    | CORINTHIAN MORTGAGE CORPORATION                       | 4          | \$453,150.00            | 35.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 8          | \$825,913.16            | 64.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>12</b>  | <b>\$1,279,063.16</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389AXP3    | BANKNORTH, NA   | 7          | \$1,056,741.94          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>7</b>   | <b>\$1,056,741.94</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389BKN0    | UNION PLANTERS BANK NA                                | 13         | \$1,275,446.01          | 44.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 11         | \$1,597,168.60          | 55.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>24</b>  | <b>\$2,872,614.61</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389BKP5    | UNION PLANTERS BANK NA                                | 60         | \$6,005,971.38          | 57.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 31         | \$4,391,365.00          | 42.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>91</b>  | <b>\$10,397,336.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389BKQ3    | UNION PLANTERS BANK NA                                | 19         | \$1,563,425.44          | 46.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 19         | \$1,778,919.94          | 53.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>38</b>  | <b>\$3,342,345.38</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CF87    | Unavailable   | 11         | \$2,062,640.30          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>11</b>  | <b>\$2,062,640.30</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CFF1    | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 1          | \$80,800.00             | 0.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 116        | \$8,156,078.54          | 99.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>117</b> | <b>\$8,236,878.54</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CFH7    | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 17         | \$2,437,622.85          | 1.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 769        | \$127,248,516.07        | 98.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>786</b> | <b>\$129,686,138.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CH85    | HOME STAR MORTGAGE SERVICES, LLC                      | 15         | \$2,102,399.87          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>15</b>  | <b>\$2,102,399.87</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CJA8    |   | 30         | \$4,091,999.32          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                       |             |          |               |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
|              |  | HOME STAR<br>MORTGAGE<br>SERVICES, LLC |           |                       |             |          |               |          |               |
| <b>Total</b> |  |  | <b>30</b> | <b>\$4,091,999.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389CJB6    |  | HOME STAR<br>MORTGAGE<br>SERVICES, LLC | 20        | \$2,019,961.77        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>20</b> | <b>\$2,019,961.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389CJC4    |  | HOME STAR<br>MORTGAGE<br>SERVICES, LLC | 14        | \$2,201,851.63        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$2,201,851.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389CJE0    |  | HOME STAR<br>MORTGAGE<br>SERVICES, LLC | 24        | \$3,069,550.97        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>24</b> | <b>\$3,069,550.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389CJF7    |  | HOME STAR<br>MORTGAGE<br>SERVICES, LLC | 38        | \$4,927,060.73        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>38</b> | <b>\$4,927,060.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389CJG5    |  | HOME STAR<br>MORTGAGE<br>SERVICES, LLC | 18        | \$1,710,057.87        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>18</b> | <b>\$1,710,057.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389CJH3    |  | HOME STAR<br>MORTGAGE<br>SERVICES, LLC | 22        | \$3,021,798.85        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>22</b> | <b>\$3,021,798.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389CP45    |  | Unavailable                            | 7         | \$1,000,100.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>7</b>  | <b>\$1,000,100.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389CP52    |  | Unavailable                            | 33        | \$4,481,259.33        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>33</b> | <b>\$4,481,259.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389CP86    |  | Unavailable                            | 29        | \$4,500,093.09        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>29</b> | <b>\$4,500,093.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31389CQA0    |  | Unavailable                            | 43        | \$7,500,295.46        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>43</b> | <b>\$7,500,295.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |



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|              |                            |           |                       |             |          |               |    |          |               |
|--------------|----------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31389CQB8    | Unavailable                | 37        | \$3,500,183.35        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>37</b> | <b>\$3,500,183.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQC6    | Unavailable                | 30        | \$4,999,709.67        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>30</b> | <b>\$4,999,709.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQE2    | Unavailable                | 53        | \$7,335,745.11        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>53</b> | <b>\$7,335,745.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQG7    | Unavailable                | 35        | \$5,307,390.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>35</b> | <b>\$5,307,390.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQH5    | Unavailable                | 37        | \$5,499,600.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>37</b> | <b>\$5,499,600.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQJ1    | Unavailable                | 14        | \$1,499,982.75        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>14</b> | <b>\$1,499,982.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQK8    | Unavailable                | 18        | \$1,999,268.50        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>18</b> | <b>\$1,999,268.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQM4    | Unavailable                | 39        | \$6,699,300.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>39</b> | <b>\$6,699,300.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQN2    | Unavailable                | 57        | \$7,317,270.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>57</b> | <b>\$7,317,270.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQQ5    | Unavailable                | 44        | \$6,000,150.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>44</b> | <b>\$6,000,150.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQR3    | Unavailable                | 28        | \$2,999,900.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>28</b> | <b>\$2,999,900.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQS1    | AEGIS MORTGAGE CORPORATION | 1         | \$101,000.00          | 1.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 49        | \$5,732,205.00        | 98.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>50</b> | <b>\$5,833,205.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQT9    | Unavailable                | 35        | \$4,273,590.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>35</b> | <b>\$4,273,590.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQU6    | Unavailable                | 27        | \$4,234,200.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>27</b> | <b>\$4,234,200.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQW2    | Unavailable                | 17        | \$2,136,200.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                        |             |          |               |    |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |   | <b>17</b> | <b>\$2,136,200.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQX0    |  | Unavailable                                   | 55        | \$7,559,645.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>55</b> | <b>\$7,559,645.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CQY8    |  | Unavailable                                   | 60        | \$7,090,665.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>60</b> | <b>\$7,090,665.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CUU1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 5         | \$865,166.64           | 69.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 2         | \$372,710.56           | 30.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>7</b>  | <b>\$1,237,877.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CUV9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 19        | \$2,825,098.77         | 80.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 4         | \$699,667.66           | 19.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>23</b> | <b>\$3,524,766.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CUW7    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 65        | \$9,317,851.20         | 92.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 6         | \$780,620.91           | 7.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>71</b> | <b>\$10,098,472.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CX38    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 30        | \$3,139,585.87         | 96.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 1         | \$118,522.04           | 3.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>31</b> | <b>\$3,258,107.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CX53    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 42        | \$8,233,953.78         | 94.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 3         | \$438,049.08           | 5.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>45</b> | <b>\$8,672,002.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389CX79    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 6          | \$923,878.81           | 84.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 1          | \$164,350.63           | 15.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>7</b>   | <b>\$1,088,229.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CYA1    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 15         | \$2,233,958.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>15</b>  | <b>\$2,233,958.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389CYB9    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 101        | \$19,464,138.58        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>101</b> | <b>\$19,464,138.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389D6G7    | BANK OF MISSISSIPPI                           | 2          | \$118,043.17           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>2</b>   | <b>\$118,043.17</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389DG92    | FIFTH THIRD BANK                              | 158        | \$25,085,712.54        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>158</b> | <b>\$25,085,712.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389E2D6    | NATIONAL CITY<br>MORTGAGE<br>COMPANY          | 33         | \$5,903,596.19         | 59.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 24         | \$4,099,439.90         | 40.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>57</b>  | <b>\$10,003,036.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389EBD6    | FIRST HORIZON<br>HOME LOAN<br>CORPORATION     | 44         | \$7,407,605.14         | 74.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 14         | \$2,592,691.76         | 25.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>58</b>  | <b>\$10,000,296.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389EBF1    | FIRST HORIZON<br>HOME LOAN<br>CORPORATION     | 18         | \$1,401,896.71         | 70.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 7          | \$582,949.39           | 29.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>25</b>  | <b>\$1,984,846.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389EBG9    | FIRST HORIZON<br>HOME LOAN<br>CORPORATION     | 17         | \$1,377,983.78         | 59.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 11         | \$952,888.88           | 40.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                     | <b>28</b>  | <b>\$2,330,872.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31389EBL8    |  | FIRST HORIZON HOME LOAN CORPORATION | 55         | \$9,304,723.74         | 62.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 29         | \$5,695,417.00         | 37.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>84</b>  | <b>\$15,000,140.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31389EBM6    |  | FIRST HORIZON HOME LOAN CORPORATION | 64         | \$6,246,741.66         | 68.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 31         | \$2,924,896.87         | 31.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>95</b>  | <b>\$9,171,638.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31389EBN4    |  | FIRST HORIZON HOME LOAN CORPORATION | 216        | \$14,813,415.30        | 67.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 107        | \$7,156,217.33         | 32.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>323</b> | <b>\$21,969,632.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31389EBP9    |  | FIRST HORIZON HOME LOAN CORPORATION | 35         | \$3,031,419.22         | 69.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 14         | \$1,322,301.93         | 30.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>49</b>  | <b>\$4,353,721.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31389EY33    |  | INDYMAC BANK, FSB                   | 2          | \$282,468.27           | 10.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 13         | \$2,328,990.04         | 89.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>15</b>  | <b>\$2,611,458.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31389EY66    |  | INDYMAC BANK, FSB                   | 2          | \$302,925.00           | 6.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 22         | \$4,091,524.70         | 93.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>24</b>  | <b>\$4,394,449.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31389EY74    |  | INDYMAC BANK, FSB                   | 21         | \$4,152,155.87         | 15.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 115        | \$22,294,882.34        | 84.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>136</b> | <b>\$26,447,038.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31389EY82    |  | INDYMAC BANK, FSB                   | 4          | \$625,425.53           | 8.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 39         | \$6,943,205.14         | 91.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>43</b>  | <b>\$7,568,630.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |
| 31389EY90    |  | INDYMAC BANK, FSB                   | 24         | \$5,170,513.54         | 15.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 145        | \$28,780,509.81        | 84.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>169</b> | <b>\$33,951,023.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |            |                        |             |          |               |    |          |               |

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|              |                            |            |                        |             |          |               |    |          |               |
|--------------|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389EZA6    | INDYMAC BANK, FSB          | 3          | \$508,500.00           | 10.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 28         | \$4,118,601.62         | 89.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>31</b>  | <b>\$4,627,101.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389EZD0    | INDYMAC BANK, FSB          | 1          | \$296,676.34           | 16.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 10         | \$1,550,329.70         | 83.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>11</b>  | <b>\$1,847,006.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389EZE8    | INDYMAC BANK, FSB          | 1          | \$133,913.23           | 5.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 16         | \$2,268,091.39         | 94.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>17</b>  | <b>\$2,402,004.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389F2A9    | TCF MORTGAGE CORPORATION   | 21         | \$2,780,366.40         | 31.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 35         | \$6,036,644.54         | 68.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>56</b>  | <b>\$8,817,010.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389F2B7    | TCF MORTGAGE CORPORATION   | 20         | \$3,142,106.36         | 40.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 27         | \$4,526,642.42         | 59.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>47</b>  | <b>\$7,668,748.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389F2C5    | TCF MORTGAGE CORPORATION   | 28         | \$3,633,835.56         | 43.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 36         | \$4,771,667.25         | 56.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>64</b>  | <b>\$8,405,502.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389F2D3    | TCF MORTGAGE CORPORATION   | 70         | \$7,487,921.59         | 59.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 44         | \$5,031,534.70         | 40.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>114</b> | <b>\$12,519,456.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FAF9    | HOMESIDE LENDING, INC.     | 32         | \$4,237,313.98         | 30.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 63         | \$9,675,753.56         | 69.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>95</b>  | <b>\$13,913,067.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FKP6    | WASHINGTON MUTUAL BANK, FA | 211        | \$34,317,072.98        | 59.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 136        | \$23,826,087.31        | 40.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>347</b> | <b>\$58,143,160.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FKS0    | WASHINGTON MUTUAL BANK, FA | 35         | \$2,531,881.41         | 75.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 10         | \$835,309.19           | 24.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>45</b>  | <b>\$3,367,190.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                                    |            |                        |             |          |               |    |          |               |
|--------------|------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389FKV3    | WASHINGTON MUTUAL BANK, FA         | 9          | \$918,271.63           | 78.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 2          | \$257,758.78           | 21.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>11</b>  | <b>\$1,176,030.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FKW1    | WASHINGTON MUTUAL BANK, FA         | 6          | \$533,916.57           | 30.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 13         | \$1,234,707.78         | 69.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>19</b>  | <b>\$1,768,624.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FM66    | GMAC MORTGAGE CORPORATION          | 30         | \$4,390,105.23         | 86.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 4          | \$680,888.84           | 13.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>34</b>  | <b>\$5,070,994.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FM74    | GMAC MORTGAGE CORPORATION          | 32         | \$2,045,109.95         | 62.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 13         | \$1,249,059.52         | 37.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>45</b>  | <b>\$3,294,169.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FT51    | Unavailable                        | 34         | \$5,000,457.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>34</b>  | <b>\$5,000,457.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FT69    | Unavailable                        | 134        | \$20,001,620.40        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>134</b> | <b>\$20,001,620.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FT77    | WASHINGTON MUTUAL HOME LOANS, INC. | 1          | \$270,471.95           | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 379        | \$59,734,749.39        | 99.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>380</b> | <b>\$60,005,221.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FT85    | Unavailable                        | 37         | \$5,000,160.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>37</b>  | <b>\$5,000,160.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FT93    | Unavailable                        | 174        | \$20,000,635.69        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>174</b> | <b>\$20,000,635.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FU26    | WASHINGTON MUTUAL HOME LOANS, INC. | 1          | \$79,671.91            | 3.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 22         | \$1,949,345.58         | 96.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>23</b>  | <b>\$2,029,017.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FU42    | Unavailable                        | 86         | \$11,892,976.75        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>86</b>  | <b>\$11,892,976.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31389FU59    |  | WASHINGTON<br>MUTUAL HOME<br>LOANS, INC. | 1          | \$187,977.17           | 3.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 32         | \$5,076,515.86         | 96.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>33</b>  | <b>\$5,264,493.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31389FUA8    |  | WASHINGTON<br>MUTUAL HOME<br>LOANS, INC. | 1          | \$57,262.43            | 1.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 33         | \$2,942,866.25         | 98.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>34</b>  | <b>\$3,000,128.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31389FUB6    |  | Unavailable                              | 23         | \$2,867,747.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>23</b>  | <b>\$2,867,747.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31389FUC4    |  | Unavailable                              | 14         | \$1,673,816.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>14</b>  | <b>\$1,673,816.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31389FUG5    |  | Unavailable                              | 55         | \$9,999,232.80         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>55</b>  | <b>\$9,999,232.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31389FUH3    |  | WASHINGTON<br>MUTUAL HOME<br>LOANS, INC. | 2          | \$279,145.53           | 2.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 103        | \$9,720,671.39         | 97.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>105</b> | <b>\$9,999,816.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31389FUP5    |  | Unavailable                              | 24         | \$3,458,189.11         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>24</b>  | <b>\$3,458,189.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31389FUQ3    |  | Unavailable                              | 270        | \$30,000,277.71        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>270</b> | <b>\$30,000,277.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31389FUR1    |  | WASHINGTON<br>MUTUAL HOME<br>LOANS, INC. | 1          | \$47,851.47            | 1.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 36         | \$3,693,581.19         | 98.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>37</b>  | <b>\$3,741,432.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31389FUU4    |  | Unavailable                              | 33         | \$5,799,194.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>33</b>  | <b>\$5,799,194.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31389FUV2    |  | Unavailable                              | 129        | \$20,000,906.92        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>129</b> | <b>\$20,000,906.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |             |            |                        |             |          |               |    |          |               |
|--------------|-------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31389FUW0    | Unavailable | 253        | \$30,000,601.16        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>253</b> | <b>\$30,000,601.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FUX8    | Unavailable | 71         | \$9,999,932.20         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>71</b>  | <b>\$9,999,932.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31389FUY6    | Unavailable | 69         | \$10,648,308.99        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>69</b>  | <b>\$10,648,308.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| &            |             |            |                        |             |          |               |    |          |               |