

## FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE

Form ABS-15G/A

November 12, 2015

File 15 of 76

| 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) | #                                     | \$            |
| 31406YQ52              |                     | OHIO SAVINGS BANK  | 3                          | \$245,969.21           | 8.09%                    | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
|                        |                     | Unavailable        | 29                         | \$2,795,286.39         | 91.91%                   | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
| <b>Total</b>           |                     |                    | <b>32</b>                  | <b>\$3,041,255.60</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                              | <b>\$0.00</b> |
| 31406YQ60              |                     | Unavailable        | 25                         | \$2,277,338.03         | 100%                     | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
| <b>Total</b>           |                     |                    | <b>25</b>                  | <b>\$2,277,338.03</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                              | <b>\$0.00</b> |
| 31406YQH6              |                     | OHIO SAVINGS BANK  | 1                          | \$55,500.00            | 2.79%                    | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
|                        |                     | Unavailable        | 33                         | \$1,937,210.25         | 97.21%                   | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
| <b>Total</b>           |                     |                    | <b>34</b>                  | <b>\$1,992,710.25</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                              | <b>\$0.00</b> |
| 31406YQT0              |                     | OHIO SAVINGS BANK  | 15                         | \$974,324.61           | 32.36%                   | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
|                        |                     | Unavailable        | 29                         | \$2,036,858.99         | 67.64%                   | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
| <b>Total</b>           |                     |                    | <b>44</b>                  | <b>\$3,011,183.60</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                              | <b>\$0.00</b> |
| 31406YQU7              |                     | Unavailable        | 89                         | \$6,002,170.55         | 100%                     | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
| <b>Total</b>           |                     |                    | <b>89</b>                  | <b>\$6,002,170.55</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                              | <b>\$0.00</b> |
| 31406YQV5              |                     | Unavailable        | 33                         | \$2,080,821.86         | 100%                     | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
| <b>Total</b>           |                     |                    | <b>33</b>                  | <b>\$2,080,821.86</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                              | <b>\$0.00</b> |
| 31406YR51              |                     | OHIO SAVINGS BANK  | 12                         | \$1,522,995.58         | 4.58%                    | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
|                        |                     | Unavailable        | 242                        | \$31,696,122.40        | 95.42%                   | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
| <b>Total</b>           |                     |                    | <b>254</b>                 | <b>\$33,219,117.98</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                              | <b>\$0.00</b> |
| 31406YR69              |                     | Unavailable        | 104                        | \$13,680,329.11        | 100%                     | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
| <b>Total</b>           |                     |                    | <b>104</b>                 | <b>\$13,680,329.11</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                              | <b>\$0.00</b> |
| 31406YR77              |                     | Unavailable        | 12                         | \$1,544,772.76         | 100%                     | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
| <b>Total</b>           |                     |                    | <b>12</b>                  | <b>\$1,544,772.76</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                              | <b>\$0.00</b> |
| 31406YRG7              |                     | OHIO SAVINGS BANK  | 14                         | \$1,360,933.58         | 15.43%                   | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
|                        |                     | Unavailable        | 75                         | \$7,456,850.19         | 84.57%                   | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |
| <b>Total</b>           |                     |                    | <b>89</b>                  | <b>\$8,817,783.77</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                              | <b>\$0.00</b> |
| 31406YRH5              |                     | OHIO SAVINGS BANK  | 1                          | \$85,910.20            | 0.89%                    | 0                                  | \$0.00        | NA                       | 0                                     | \$0.00        |

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|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                                    | 97         | \$9,541,090.49         | 99.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>98</b>  | <b>\$9,627,000.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YRJ1    |  | Unavailable                                    | 20         | \$1,925,922.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>20</b>  | <b>\$1,925,922.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YRS1    |  | OHIO SAVINGS BANK                              | 5          | \$632,343.99           | 15.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                    | 28         | \$3,579,658.65         | 84.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>33</b>  | <b>\$4,212,002.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YRT9    |  | Unavailable                                    | 25         | \$3,177,838.38         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>25</b>  | <b>\$3,177,838.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YSH4    |  | Unavailable                                    | 135        | \$30,339,293.98        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>135</b> | <b>\$30,339,293.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YSJ0    |  | Unavailable                                    | 32         | \$5,964,249.93         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>32</b>  | <b>\$5,964,249.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YSN1    |  | NEXSTAR FINANCIAL CORPORATION                  | 40         | \$5,970,675.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>40</b>  | <b>\$5,970,675.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YSP6    |  | NEIGHBORHOOD HOUSING SERVICES OF AMERICA, INC. | 30         | \$1,893,702.86         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>30</b>  | <b>\$1,893,702.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YSU5    |  | NEXSTAR FINANCIAL CORPORATION                  | 10         | \$1,066,977.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b>  | <b>\$1,066,977.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YSX9    |  | U.S. BANK N.A.                                 | 3          | \$322,525.01           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>3</b>   | <b>\$322,525.01</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YTE0    |  | CENTRAL PACIFIC BANK                           | 5          | \$1,010,302.61         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>5</b>   | <b>\$1,010,302.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YTM2    |  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO        | 3          | \$256,271.84           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>3</b>   | <b>\$256,271.84</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YU24    |  | SUNTRUST MORTGAGE INC.                         | 48         | \$6,056,715.96         | 52.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                        |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable            | 41         | \$5,512,625.50         | 47.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>89</b>  | <b>\$11,569,341.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YU32    |  | SUNTRUST MORTGAGE INC. | 9          | \$2,358,674.39         | 43.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 12         | \$3,042,565.09         | 56.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>21</b>  | <b>\$5,401,239.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YU40    |  | SUNTRUST MORTGAGE INC. | 14         | \$3,327,527.48         | 55.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 13         | \$2,700,408.89         | 44.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>27</b>  | <b>\$6,027,936.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YU57    |  | SUNTRUST MORTGAGE INC. | 27         | \$5,930,612.01         | 23.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 80         | \$18,816,968.59        | 76.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>107</b> | <b>\$24,747,580.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YU65    |  | SUNTRUST MORTGAGE INC. | 27         | \$6,429,050.69         | 42.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 44         | \$8,735,668.84         | 57.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>71</b>  | <b>\$15,164,719.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YU73    |  | SUNTRUST MORTGAGE INC. | 19         | \$3,984,797.90         | 26.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 52         | \$10,862,396.47        | 73.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>71</b>  | <b>\$14,847,194.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YU81    |  | SUNTRUST MORTGAGE INC. | 14         | \$3,481,390.01         | 17.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 79         | \$16,292,434.27        | 82.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>93</b>  | <b>\$19,773,824.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YU99    |  | SUNTRUST MORTGAGE INC. | 18         | \$3,950,686.93         | 23.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 61         | \$12,752,088.04        | 76.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>79</b>  | <b>\$16,702,774.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YUZ1    |  | SUNTRUST MORTGAGE INC. | 42         | \$4,927,409.86         | 39.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 65         | \$7,649,769.38         | 60.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>107</b> | <b>\$12,577,179.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVA5    |  | SUNTRUST MORTGAGE INC. | 12         | \$2,806,550.94         | 14.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 79         | \$17,229,212.87        | 85.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                          |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                          | <b>91</b>  | <b>\$20,035,763.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                          |            |                        |             |          |               |    |          |               |
| 31406YVB3    |  | SUNTRUST MORTGAGE INC.   | 10         | \$1,885,656.32         | 11.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 65         | \$14,326,648.31        | 88.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>75</b>  | <b>\$16,212,304.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                          |            |                        |             |          |               |    |          |               |
| 31406YVC1    |  | SUNTRUST MORTGAGE INC.   | 11         | \$2,497,580.24         | 11.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 82         | \$18,611,270.50        | 88.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>93</b>  | <b>\$21,108,850.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                          |            |                        |             |          |               |    |          |               |
| 31406YVD9    |  | SUNTRUST MORTGAGE INC.   | 9          | \$2,291,786.06         | 9.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 100        | \$22,468,994.25        | 90.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>109</b> | <b>\$24,760,780.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                          |            |                        |             |          |               |    |          |               |
| 31406YVE7    |  | SUNTRUST MORTGAGE INC.   | 14         | \$2,981,130.22         | 27.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 34         | \$7,737,611.17         | 72.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>48</b>  | <b>\$10,718,741.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                          |            |                        |             |          |               |    |          |               |
| 31406YVG2    |  | SUNTRUST MORTGAGE INC.   | 9          | \$2,133,643.73         | 22.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 29         | \$7,317,575.92         | 77.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>38</b>  | <b>\$9,451,219.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                          |            |                        |             |          |               |    |          |               |
| 31406YW30    |  | FREEDOM MORTGAGE CORP.   | 2          | \$364,000.00           | 35.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 2          | \$657,650.00           | 64.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>4</b>   | <b>\$1,021,650.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                          |            |                        |             |          |               |    |          |               |
| 31406YWY2    |  | FREEDOM MORTGAGE CORP.   | 2          | \$574,753.04           | 55.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 3          | \$457,850.00           | 44.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>5</b>   | <b>\$1,032,603.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                          |            |                        |             |          |               |    |          |               |
| 31406YX70    |  | PHH MORTGAGE CORPORATION | 24         | \$5,003,242.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>24</b>  | <b>\$5,003,242.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                          |            |                        |             |          |               |    |          |               |
| 31406YX88    |  | PHH MORTGAGE CORPORATION | 59         | \$10,025,187.51        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>59</b>  | <b>\$10,025,187.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                          |            |                        |             |          |               |    |          |               |
| 31406YXB1    |  | UNIVERSAL                | 9          | \$1,401,479.68         | 14.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                |           |                       |             |          |               |    |          |               |
|--------------|--|--------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | MORTGAGE CORPORATION           |           |                       |             |          |               |    |          |               |
|              |  | Unavailable                    | 56        | \$8,161,600.27        | 85.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>65</b> | <b>\$9,563,079.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31406YXC9    |  | UNIVERSAL MORTGAGE CORPORATION | 1         | \$145,000.00          | 6.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 13        | \$2,204,965.79        | 93.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>14</b> | <b>\$2,349,965.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31406YXD7    |  | UNIVERSAL MORTGAGE CORPORATION | 6         | \$985,405.00          | 16.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 38        | \$4,994,929.15        | 83.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>44</b> | <b>\$5,980,334.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31406YXE5    |  | UNIVERSAL MORTGAGE CORPORATION | 11        | \$1,687,100.00        | 32.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 23        | \$3,472,420.00        | 67.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>34</b> | <b>\$5,159,520.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31406YXF2    |  | UNIVERSAL MORTGAGE CORPORATION | 7         | \$903,645.00          | 32.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 16        | \$1,872,204.97        | 67.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>23</b> | <b>\$2,775,849.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31406YXG0    |  | UNIVERSAL MORTGAGE CORPORATION | 5         | \$622,005.00          | 23.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 15        | \$2,073,220.00        | 76.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>20</b> | <b>\$2,695,225.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31406YXJ4    |  | UNIVERSAL MORTGAGE CORPORATION | 2         | \$229,000.00          | 8.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 18        | \$2,331,758.00        | 91.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>20</b> | <b>\$2,560,758.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31406YXK1    |  | UNIVERSAL MORTGAGE CORPORATION | 5         | \$719,900.00          | 18.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 21        | \$3,157,105.00        | 81.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>26</b> | <b>\$3,877,005.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                |            |                        |             |          |               |    |          |               |
|--------------|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406YXL9    | UNIVERSAL MORTGAGE CORPORATION | 2          | \$439,000.00           | 17.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 14         | \$2,105,320.00         | 82.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>16</b>  | <b>\$2,544,320.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YXV7    | U.S. BANK N.A.                 | 4          | \$392,163.45           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>4</b>   | <b>\$392,163.45</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YXW5    | U.S. BANK N.A.                 | 4          | \$321,075.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>4</b>   | <b>\$321,075.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYC8    | BANKFINANCIAL FSB              | 18         | \$3,363,394.10         | 74.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 5          | \$1,179,123.79         | 25.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>23</b>  | <b>\$4,542,517.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYD6    | KENTUCKY HOUSING CORPORATION   | 86         | \$7,963,016.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>86</b>  | <b>\$7,963,016.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYE4    | HARWOOD STREET FUNDING I, LLC  | 106        | \$19,476,813.99        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>106</b> | <b>\$19,476,813.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYF1    | HARWOOD STREET FUNDING I, LLC  | 10         | \$1,957,419.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>10</b>  | <b>\$1,957,419.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYG9    | HARWOOD STREET FUNDING I, LLC  | 284        | \$61,393,211.46        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>284</b> | <b>\$61,393,211.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYH7    | HARWOOD STREET FUNDING I, LLC  | 19         | \$2,884,298.80         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>19</b>  | <b>\$2,884,298.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYJ3    | HARWOOD STREET FUNDING I, LLC  | 46         | \$9,011,882.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>46</b>  | <b>\$9,011,882.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYK0    | HARWOOD STREET FUNDING I, LLC  | 63         | \$9,927,027.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>63</b>  | <b>\$9,927,027.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YZ29    | CHEVY CHASE BANK FSB           | 30         | \$7,098,773.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |                       |  |              |                         |             |          |               |    |          |               |
|--------------|-----------------------|--|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                       |  | <b>30</b>    | <b>\$7,098,773.03</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YZY9    | CHEVY CHASE BANK FSB  |  | 7            | \$1,530,078.86          | 95.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           |  | 1            | \$67,734.70             | 4.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       |  | <b>8</b>     | <b>\$1,597,813.56</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YZZ6    | CHEVY CHASE BANK FSB  |  | 8            | \$1,721,806.92          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       |  | <b>8</b>     | <b>\$1,721,806.92</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A3M1    | PLYMOUTH SAVINGS BANK |  | 14           | \$2,015,782.05          | 67.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           |  | 6            | \$989,339.03            | 32.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       |  | <b>20</b>    | <b>\$3,005,121.08</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A3N9    | BANK OF AMERICA NA    |  | 37           | \$8,025,071.26          | 57.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           |  | 25           | \$6,032,632.78          | 42.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       |  | <b>62</b>    | <b>\$14,057,704.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A3P4    | BANK OF AMERICA NA    |  | 52           | \$7,680,911.78          | 89.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           |  | 4            | \$879,500.00            | 10.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       |  | <b>56</b>    | <b>\$8,560,411.78</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A3Q2    | BANK OF AMERICA NA    |  | 46           | \$9,935,577.76          | 67.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           |  | 25           | \$4,700,742.33          | 32.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       |  | <b>71</b>    | <b>\$14,636,320.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A3R0    | BANK OF AMERICA NA    |  | 845          | \$187,985,201.18        | 68.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           |  | 373          | \$85,167,590.88         | 31.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       |  | <b>1,218</b> | <b>\$273,152,792.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A3S8    | BANK OF AMERICA NA    |  | 203          | \$12,815,694.67         | 87.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           |  | 29           | \$1,830,043.98          | 12.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       |  | <b>232</b>   | <b>\$14,645,738.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A3T6    | BANK OF AMERICA NA    |  | 109          | \$10,460,066.13         | 81.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           |  | 25           | \$2,436,617.55          | 18.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       |  | <b>134</b>   | <b>\$12,896,683.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A3U3    | BANK OF AMERICA NA    |  | 34           | \$7,151,429.40          | 83.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           |  | 7            | \$1,425,751.90          | 16.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       |  | <b>41</b>    | <b>\$8,577,181.30</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A3V1    | BANK OF AMERICA NA    |  | 39           | \$8,553,783.00          | 70.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           |  | 16           | \$3,600,947.54          | 29.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |                    |  |            |                        |             |          |               |    |          |               |
|--------------|--------------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                    |  | <b>55</b>  | <b>\$12,154,730.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A3X7    | BANK OF AMERICA NA |  | 118        | \$22,230,622.61        | 71%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 41         | \$9,078,674.86         | 29%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>159</b> | <b>\$31,309,297.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A3Y5    | BANK OF AMERICA NA |  | 3          | \$280,115.00           | 25.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 8          | \$813,600.00           | 74.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>11</b>  | <b>\$1,093,715.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4A6    | BANK OF AMERICA NA |  | 96         | \$16,434,774.43        | 41.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 100        | \$22,748,279.75        | 58.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>196</b> | <b>\$39,183,054.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4C2    | BANK OF AMERICA NA |  | 47         | \$3,026,241.76         | 77.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 13         | \$900,510.00           | 22.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>60</b>  | <b>\$3,926,751.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4D0    | BANK OF AMERICA NA |  | 12         | \$2,093,856.76         | 76.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 4          | \$658,426.20           | 23.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>16</b>  | <b>\$2,752,282.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4E8    | BANK OF AMERICA NA |  | 8          | \$2,060,248.00         | 60.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 5          | \$1,372,267.44         | 39.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>13</b>  | <b>\$3,432,515.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4F5    | BANK OF AMERICA NA |  | 27         | \$5,500,895.35         | 61.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 15         | \$3,432,570.00         | 38.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>42</b>  | <b>\$8,933,465.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4G3    | BANK OF AMERICA NA |  | 27         | \$1,787,684.30         | 74.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 8          | \$602,900.00           | 25.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>35</b>  | <b>\$2,390,584.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4H1    | BANK OF AMERICA NA |  | 21         | \$2,046,856.29         | 67.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 10         | \$993,900.00           | 32.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>31</b>  | <b>\$3,040,756.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4J7    | BANK OF AMERICA NA |  | 87         | \$11,486,828.62        | 77.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 25         | \$3,331,986.07         | 22.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>112</b> | <b>\$14,818,814.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4K4    | BANK OF AMERICA NA |  | 5          | \$1,038,600.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>5</b>   | <b>\$1,038,600.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407A4L2    | BANK OF AMERICA NA | 40         | \$8,774,092.12         | 93.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 3          | \$629,280.00           | 6.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>43</b>  | <b>\$9,403,372.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4M0    | BANK OF AMERICA NA | 21         | \$5,244,361.44         | 82.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 6          | \$1,076,100.00         | 17.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>27</b>  | <b>\$6,320,461.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4N8    | BANK OF AMERICA NA | 3          | \$675,817.82           | 64.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 2          | \$368,500.00           | 35.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>5</b>   | <b>\$1,044,317.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4P3    | BANK OF AMERICA NA | 130        | \$26,704,574.31        | 75.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 43         | \$8,467,650.00         | 24.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>173</b> | <b>\$35,172,224.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4Q1    | BANK OF AMERICA NA | 10         | \$2,269,822.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>10</b>  | <b>\$2,269,822.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4R9    | BANK OF AMERICA NA | 37         | \$6,080,406.81         | 93.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 4          | \$418,500.00           | 6.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>41</b>  | <b>\$6,498,906.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4U2    | Unavailable        | 17         | \$3,231,188.98         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>17</b>  | <b>\$3,231,188.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4V0    | Unavailable        | 16         | \$3,169,024.10         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>16</b>  | <b>\$3,169,024.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4W8    | Unavailable        | 46         | \$8,962,856.37         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>46</b>  | <b>\$8,962,856.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4X6    | Unavailable        | 172        | \$31,527,891.78        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>172</b> | <b>\$31,527,891.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4Y4    | Unavailable        | 8          | \$1,397,176.16         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>8</b>   | <b>\$1,397,176.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4Z1    | Unavailable        | 187        | \$32,981,215.45        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>187</b> | <b>\$32,981,215.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5A5    | Unavailable        | 197        | \$32,609,109.82        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>197</b> | <b>\$32,609,109.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5B3    | Unavailable        | 277        | \$44,864,207.22        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>277</b> | <b>\$44,864,207.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5C1    |  | Unavailable                            | 197        | \$37,314,892.85        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>197</b> | <b>\$37,314,892.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5D9    |  | Unavailable                            | 149        | \$28,319,891.79        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>149</b> | <b>\$28,319,891.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5E7    |  | Unavailable                            | 58         | \$10,116,027.56        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>58</b>  | <b>\$10,116,027.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5F4    |  | Unavailable                            | 57         | \$8,652,732.01         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>57</b>  | <b>\$8,652,732.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5G2    |  | Unavailable                            | 14         | \$1,227,056.14         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>14</b>  | <b>\$1,227,056.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5K3    |  | Unavailable                            | 53         | \$7,015,949.93         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>53</b>  | <b>\$7,015,949.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5L1    |  | Unavailable                            | 40         | \$3,999,156.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>40</b>  | <b>\$3,999,156.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5M9    |  | Unavailable                            | 40         | \$4,022,859.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>40</b>  | <b>\$4,022,859.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5N7    |  | Unavailable                            | 27         | \$5,010,684.76         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>27</b>  | <b>\$5,010,684.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5P2    |  | Unavailable                            | 60         | \$9,994,593.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>60</b>  | <b>\$9,994,593.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5Q0    |  | Unavailable                            | 86         | \$15,153,158.49        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>86</b>  | <b>\$15,153,158.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A6T3    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 101        | \$10,657,086.64        | 99.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 1          | \$89,600.00            | 0.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>102</b> | <b>\$10,746,686.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A6U0    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 87         | \$12,021,799.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>87</b>  | <b>\$12,021,799.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A6W6    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 35         | \$6,136,095.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>35</b>  | <b>\$6,136,095.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407A6Z9    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 175        | \$37,062,394.14        | 97.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 4          | \$970,450.00           | 2.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>179</b> | <b>\$38,032,844.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407A7A3    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 129        | \$23,912,610.70        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>129</b> | <b>\$23,912,610.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407A7B1    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 137        | \$29,820,955.00        | 98.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 2          | \$549,000.00           | 1.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>139</b> | <b>\$30,369,955.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407A7C9    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 8          | \$1,128,577.37         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>8</b>   | <b>\$1,128,577.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407AA27    |  | CHARTER ONE<br>MORTGAGE CORP.          | 29         | \$3,426,810.20         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>29</b>  | <b>\$3,426,810.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407AA35    |  | CHARTER ONE<br>MORTGAGE CORP.          | 31         | \$4,273,760.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>31</b>  | <b>\$4,273,760.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407AA43    |  | CHARTER ONE<br>MORTGAGE CORP.          | 115        | \$25,936,477.31        | 99.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 1          | \$194,000.00           | 0.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>116</b> | <b>\$26,130,477.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407AA50    |  | CHARTER ONE<br>MORTGAGE CORP.          | 31         | \$1,765,454.83         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>31</b>  | <b>\$1,765,454.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407AA68    |  | CHARTER ONE<br>MORTGAGE CORP.          | 19         | \$1,843,972.76         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b>  | <b>\$1,843,972.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407AA76    |  | CHARTER ONE<br>MORTGAGE CORP.          | 19         | \$2,439,853.11         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b>  | <b>\$2,439,853.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407AA84    |  | NAVY FEDERAL<br>CREDIT UNION           | 67         | \$13,586,865.73        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                            |            |                        |             |          |               |    |          |               |
|--------------|--|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                            | <b>67</b>  | <b>\$13,586,865.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AA92    |  | NAVY FEDERAL CREDIT UNION  | 36         | \$7,543,072.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>36</b>  | <b>\$7,543,072.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AAA9    |  | BANK OF AMERICA NA         | 104        | \$19,059,712.76        | 94.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 6          | \$1,111,953.99         | 5.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>110</b> | <b>\$20,171,666.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AAB7    |  | BANK OF AMERICA NA         | 107        | \$20,085,389.29        | 99.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 1          | \$106,655.20           | 0.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>108</b> | <b>\$20,192,044.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AAC5    |  | BANK OF AMERICA NA         | 84         | \$16,109,111.95        | 77.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 21         | \$4,762,853.62         | 22.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>105</b> | <b>\$20,871,965.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AAD3    |  | BANK OF AMERICA NA         | 68         | \$12,573,712.79        | 94.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 2          | \$667,650.00           | 5.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>70</b>  | <b>\$13,241,362.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AAG6    |  | BANK OF AMERICA NA         | 79         | \$16,484,328.08        | 65.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 34         | \$8,747,244.62         | 34.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>113</b> | <b>\$25,231,572.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AAW1    |  | CHARTER ONE MORTGAGE CORP. | 121        | \$21,514,435.26        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>121</b> | <b>\$21,514,435.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AAX9    |  | CHARTER ONE MORTGAGE CORP. | 38         | \$8,988,020.16         | 97.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 1          | \$255,900.00           | 2.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>39</b>  | <b>\$9,243,920.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AAY7    |  | CHARTER ONE MORTGAGE CORP. | 37         | \$2,548,659.26         | 97.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 1          | \$55,343.41            | 2.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>38</b>  | <b>\$2,604,002.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AAZ4    |  | CHARTER ONE MORTGAGE CORP. | 50         | \$4,882,650.56         | 98.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 1          | \$94,909.85            | 1.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>51</b>  | <b>\$4,977,560.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AB67    |  |                            | 13         | \$2,000,135.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                 |            |                        |             |          |               |          |               |
|--------------|--|---------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | HSBC MORTGAGE CORPORATION (USA) |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                                 | <b>13</b>  | <b>\$2,000,135.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AB75    |  | HSBC MORTGAGE CORPORATION (USA) | 13         | \$2,326,291.89         | 34.84%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                     | 27         | \$4,350,129.74         | 65.16%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>40</b>  | <b>\$6,676,421.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AB83    |  | HSBC MORTGAGE CORPORATION (USA) | 17         | \$2,499,800.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>17</b>  | <b>\$2,499,800.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AB91    |  | HSBC MORTGAGE CORPORATION (USA) | 6          | \$755,025.00           | 16.26%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                     | 21         | \$3,887,082.01         | 83.74%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>27</b>  | <b>\$4,642,107.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ABA8    |  | NAVY FEDERAL CREDIT UNION       | 17         | \$3,523,076.30         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>17</b>  | <b>\$3,523,076.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ABB6    |  | NAVY FEDERAL CREDIT UNION       | 55         | \$9,575,917.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>55</b>  | <b>\$9,575,917.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ABC4    |  | NAVY FEDERAL CREDIT UNION       | 11         | \$2,077,600.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>11</b>  | <b>\$2,077,600.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AC25    |  | HSBC MORTGAGE CORPORATION (USA) | 16         | \$3,000,100.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>16</b>  | <b>\$3,000,100.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AC33    |  | HSBC MORTGAGE CORPORATION (USA) | 15         | \$3,733,600.00         | 70.79%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                     | 5          | \$1,540,650.00         | 29.21%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b>  | <b>\$5,274,250.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AC41    |  | COLONIAL SAVINGS FA             | 48         | \$7,889,709.86         | 24.91%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                     | 136        | \$23,777,262.01        | 75.09%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                 | <b>184</b> | <b>\$31,666,971.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AC58    |  | COLONIAL SAVINGS FA             | 35         | \$5,643,852.45         | 49.28%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                     | 43         | \$5,807,954.17         | 50.72%      | 0        | \$0.00        | NA       | \$0.00        |

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|              |  |                                    |           |                        |             |          |               |          |               |
|--------------|--|------------------------------------|-----------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |                                    | <b>78</b> | <b>\$11,451,806.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AC66    |  | COLONIAL SAVINGS<br>FA             | 15        | \$1,860,473.45         | 63.08%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 7         | \$1,088,955.93         | 36.92%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>22</b> | <b>\$2,949,429.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AC82    |  | GOLDMAN SACHS<br>MORTGAGE COMPANY  | 6         | \$1,262,921.47         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>6</b>  | <b>\$1,262,921.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AC90    |  | GOLDMAN SACHS<br>MORTGAGE COMPANY  | 31        | \$8,946,316.13         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>31</b> | <b>\$8,946,316.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ACA7    |  | HSBC MORTGAGE<br>CORPORATION (USA) | 4         | \$578,600.00           | 28.93%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 9         | \$1,421,500.00         | 71.07%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>13</b> | <b>\$2,000,100.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ACK5    |  | HSBC MORTGAGE<br>CORPORATION (USA) | 17        | \$3,000,300.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>17</b> | <b>\$3,000,300.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ACL3    |  | HSBC MORTGAGE<br>CORPORATION (USA) | 17        | \$3,205,550.00         | 65.51%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 7         | \$1,687,798.92         | 34.49%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>24</b> | <b>\$4,893,348.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ACM1    |  | HSBC MORTGAGE<br>CORPORATION (USA) | 2         | \$284,666.74           | 19.47%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 3         | \$1,177,605.69         | 80.53%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>5</b>  | <b>\$1,462,272.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ACP4    |  | HSBC MORTGAGE<br>CORPORATION (USA) | 15        | \$1,838,450.00         | 61.28%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 6         | \$1,161,658.74         | 38.72%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>21</b> | <b>\$3,000,108.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ACQ2    |  | HSBC MORTGAGE<br>CORPORATION (USA) | 18        | \$2,286,660.51         | 94.82%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 1         | \$125,000.00           | 5.18%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>19</b> | <b>\$2,411,660.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ACR0    |  | HSBC MORTGAGE<br>CORPORATION (USA) | 77        | \$15,547,578.48        | 97.16%      | 0        | \$0.00        | NA       | \$0.00        |

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|              |  |                                 |            |                         |             |          |               |    |          |               |
|--------------|--|---------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                     | 2          | \$454,000.00            | 2.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>79</b>  | <b>\$16,001,578.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ACS8    |  | HSBC MORTGAGE CORPORATION (USA) | 9          | \$2,000,049.02          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>9</b>   | <b>\$2,000,049.02</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ACY5    |  | HSBC MORTGAGE CORPORATION (USA) | 13         | \$2,811,162.87          | 56.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 14         | \$2,188,950.00          | 43.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>27</b>  | <b>\$5,000,112.87</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ACZ2    |  | HSBC MORTGAGE CORPORATION (USA) | 20         | \$3,000,200.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b>  | <b>\$3,000,200.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AD32    |  | Unavailable                     | 15         | \$1,935,385.36          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>15</b>  | <b>\$1,935,385.36</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AD40    |  | Unavailable                     | 12         | \$1,178,910.13          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>12</b>  | <b>\$1,178,910.13</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AD73    |  | GUARANTY BANK F.S.B.            | 11         | \$1,310,397.97          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>11</b>  | <b>\$1,310,397.97</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AD81    |  | GUARANTY BANK F.S.B.            | 15         | \$1,921,060.27          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>15</b>  | <b>\$1,921,060.27</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AD99    |  | GUARANTY BANK F.S.B.            | 14         | \$1,854,499.39          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>14</b>  | <b>\$1,854,499.39</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADA6    |  | GOLDMAN SACHS MORTGAGE COMPANY  | 633        | \$148,371,244.88        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>633</b> | <b>\$148,371,244.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADB4    |  | GOLDMAN SACHS MORTGAGE COMPANY  | 202        | \$13,484,680.66         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>202</b> | <b>\$13,484,680.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADC2    |  | GOLDMAN SACHS MORTGAGE COMPANY  | 109        | \$27,201,793.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>109</b> | <b>\$27,201,793.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                                   |              |                         |             |          |               |    |          |               |
|--------------|--|-----------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407ADD0    |  | GOLDMAN SACHS<br>MORTGAGE COMPANY | 109          | \$23,037,308.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>109</b>   | <b>\$23,037,308.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADE8    |  | GOLDMAN SACHS<br>MORTGAGE COMPANY | 2,694        | \$549,322,479.48        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>2,694</b> | <b>\$549,322,479.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADF5    |  | GOLDMAN SACHS<br>MORTGAGE COMPANY | 150          | \$13,696,321.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>150</b>   | <b>\$13,696,321.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADG3    |  | GOLDMAN SACHS<br>MORTGAGE COMPANY | 176          | \$22,734,387.92         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>176</b>   | <b>\$22,734,387.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADH1    |  | GOLDMAN SACHS<br>MORTGAGE COMPANY | 115          | \$25,255,595.87         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>115</b>   | <b>\$25,255,595.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADJ7    |  | GOLDMAN SACHS<br>MORTGAGE COMPANY | 466          | \$116,896,727.22        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>466</b>   | <b>\$116,896,727.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADT5    |  | CHARTER ONE<br>MORTGAGE CORP.     | 23           | \$2,681,300.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>23</b>    | <b>\$2,681,300.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADZ1    |  | Unavailable                       | 13           | \$1,619,422.01          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>13</b>    | <b>\$1,619,422.01</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEB3    |  | HIBERNIA NATIONAL<br>BANK         | 26           | \$4,000,178.88          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>26</b>    | <b>\$4,000,178.88</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEC1    |  | HIBERNIA NATIONAL<br>BANK         | 81           | \$13,371,674.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>81</b>    | <b>\$13,371,674.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AF30    |  | CHASE HOME<br>FINANCE, LLC        | 4            | \$514,447.42            | 41.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                       | 6            | \$735,650.82            | 58.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>10</b>    | <b>\$1,250,098.24</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AF48    |  | CHASE HOME<br>FINANCE, LLC        | 39           | \$4,979,140.90          | 78.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                       | 11           | \$1,364,870.63          | 21.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                         |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                         | <b>50</b>  | <b>\$6,344,011.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AF71    |  | CHASE HOME FINANCE, LLC | 10         | \$922,588.58           | 77.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 3          | \$270,236.51           | 22.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>13</b>  | <b>\$1,192,825.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AF89    |  | CHASE HOME FINANCE, LLC | 39         | \$3,658,999.71         | 76.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 12         | \$1,104,282.22         | 23.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>51</b>  | <b>\$4,763,281.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AF97    |  | CHASE HOME FINANCE, LLC | 14         | \$1,240,450.31         | 93.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 1          | \$85,500.00            | 6.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>15</b>  | <b>\$1,325,950.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AFW6    |  | CHASE HOME FINANCE, LLC | 6          | \$1,399,739.83         | 63.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 6          | \$793,550.71           | 36.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>12</b>  | <b>\$2,193,290.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AFX4    |  | CHASE HOME FINANCE, LLC | 11         | \$1,837,825.22         | 58.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 7          | \$1,284,729.52         | 41.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>18</b>  | <b>\$3,122,554.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AFY2    |  | CHASE HOME FINANCE, LLC | 34         | \$6,078,464.23         | 91.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 4          | \$553,475.83           | 8.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>38</b>  | <b>\$6,631,940.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AFZ9    |  | CHASE HOME FINANCE, LLC | 5          | \$651,692.97           | 61.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 3          | \$413,442.68           | 38.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>8</b>   | <b>\$1,065,135.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AG62    |  | CHASE HOME FINANCE, LLC | 378        | \$85,924,431.91        | 91.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 36         | \$8,233,899.99         | 8.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>414</b> | <b>\$94,158,331.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AG70    |  | CHASE HOME FINANCE, LLC | 172        | \$37,240,645.01        | 94.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 9          | \$2,062,000.00         | 5.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>181</b> | <b>\$39,302,645.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                         |           |                        |             |          |               |    |          |               |
|--------------|-------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407AG88    | CHASE HOME FINANCE, LLC | 41        | \$9,770,156.86         | 85.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 7         | \$1,618,400.00         | 14.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>48</b> | <b>\$11,388,556.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGA3    | CHASE HOME FINANCE, LLC | 13        | \$1,265,986.57         | 68.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 6         | \$574,100.08           | 31.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>19</b> | <b>\$1,840,086.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGC9    | CHASE HOME FINANCE, LLC | 45        | \$2,618,822.89         | 78.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 13        | \$713,514.54           | 21.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>58</b> | <b>\$3,332,337.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGD7    | CHASE HOME FINANCE, LLC | 10        | \$1,798,995.27         | 50.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 10        | \$1,783,661.91         | 49.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>20</b> | <b>\$3,582,657.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGE5    | CHASE HOME FINANCE, LLC | 11        | \$1,407,469.57         | 48.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 11        | \$1,522,917.68         | 51.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>22</b> | <b>\$2,930,387.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGF2    | CHASE HOME FINANCE, LLC | 12        | \$1,992,555.02         | 34.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 18        | \$3,818,759.66         | 65.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>30</b> | <b>\$5,811,314.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGG0    | CHASE HOME FINANCE, LLC | 19        | \$4,114,707.07         | 73.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 7         | \$1,483,319.27         | 26.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>26</b> | <b>\$5,598,026.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGH8    | CHASE HOME FINANCE, LLC | 26        | \$5,395,359.68         | 57.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 18        | \$3,921,534.41         | 42.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>44</b> | <b>\$9,316,894.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGJ4    | CHASE HOME FINANCE, LLC | 24        | \$4,627,760.51         | 69.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 11        | \$2,034,005.09         | 30.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>35</b> | <b>\$6,661,765.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                         |           |                       |             |          |               |    |          |               |
|--------------|-------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31407AGK1    | CHASE HOME FINANCE, LLC | 13        | \$2,209,533.41        | 68.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 5         | \$1,020,574.10        | 31.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>18</b> | <b>\$3,230,107.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGM7    | CHASE HOME FINANCE, LLC | 5         | \$529,582.17          | 28.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 9         | \$1,317,020.65        | 71.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>14</b> | <b>\$1,846,602.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGN5    | CHASE HOME FINANCE, LLC | 3         | \$541,992.62          | 38.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 6         | \$851,312.75          | 61.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>9</b>  | <b>\$1,393,305.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGP0    | CHASE HOME FINANCE, LLC | 5         | \$1,413,010.19        | 69.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 4         | \$628,300.31          | 30.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>9</b>  | <b>\$2,041,310.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGS4    | CHASE HOME FINANCE, LLC | 21        | \$4,294,409.93        | 44.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 26        | \$5,352,558.90        | 55.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>47</b> | <b>\$9,646,968.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGT2    | CHASE HOME FINANCE, LLC | 14        | \$2,614,140.05        | 42.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 19        | \$3,533,754.63        | 57.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>33</b> | <b>\$6,147,894.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGU9    | CHASE HOME FINANCE, LLC | 14        | \$2,584,786.20        | 45.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 15        | \$3,048,853.70        | 54.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>29</b> | <b>\$5,633,639.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGV7    | CHASE HOME FINANCE, LLC | 13        | \$1,623,435.00        | 42.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 13        | \$2,181,320.00        | 57.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>26</b> | <b>\$3,804,755.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGW5    | CHASE HOME FINANCE, LLC | 5         | \$518,200.00          | 39.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 6         | \$779,600.00          | 60.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>11</b> | <b>\$1,297,800.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AGX3    | CHASE HOME              | 5         | \$836,100.00          | 46.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                               |           |                       |             |          |               |    |          |               |
|--------------|--|-------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | FINANCE, LLC                  |           |                       |             |          |               |    |          |               |
|              |  | Unavailable                   | 7         | \$974,550.49          | 53.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>12</b> | <b>\$1,810,650.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AHE4    |  | CHASE HOME FINANCE, LLC       | 10        | \$1,391,625.80        | 46.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 10        | \$1,583,166.71        | 53.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>20</b> | <b>\$2,974,792.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AHF1    |  | CHASE HOME FINANCE, LLC       | 45        | \$6,194,495.34        | 67.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 20        | \$2,983,902.92        | 32.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>65</b> | <b>\$9,178,398.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AHG9    |  | CHASE HOME FINANCE, LLC       | 20        | \$1,838,562.88        | 59.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 11        | \$1,246,466.55        | 40.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>31</b> | <b>\$3,085,029.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AHH7    |  | CHASE HOME FINANCE, LLC       | 23        | \$1,764,939.22        | 53.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 14        | \$1,528,191.98        | 46.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>37</b> | <b>\$3,293,131.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJ28    |  | WACHOVIA MORTGAGE CORPORATION | 22        | \$2,817,117.60        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>22</b> | <b>\$2,817,117.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJ36    |  | WACHOVIA MORTGAGE CORPORATION | 18        | \$4,527,370.47        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>18</b> | <b>\$4,527,370.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJ44    |  | WACHOVIA MORTGAGE CORPORATION | 11        | \$2,335,396.84        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>11</b> | <b>\$2,335,396.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJ51    |  | WACHOVIA MORTGAGE CORPORATION | 10        | \$2,459,081.95        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>10</b> | <b>\$2,459,081.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJ69    |  | Unavailable                   | 11        | \$1,440,305.42        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>11</b> | <b>\$1,440,305.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                                     |           |                       |             |          |               |    |          |               |
|--------------|--|-------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31407AJ85    |  | Unavailable                         | 19        | \$5,765,737.69        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>19</b> | <b>\$5,765,737.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJ93    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 8         | \$1,036,330.35        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>8</b>  | <b>\$1,036,330.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJY8    |  | Unavailable                         | 1         | \$47,727.88           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>1</b>  | <b>\$47,727.88</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJZ5    |  | Unavailable                         | 4         | \$1,262,038.42        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>4</b>  | <b>\$1,262,038.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKA8    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 6         | \$1,313,001.71        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>6</b>  | <b>\$1,313,001.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKC4    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 5         | \$1,337,644.14        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>5</b>  | <b>\$1,337,644.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKD2    |  | Unavailable                         | 34        | \$1,808,480.11        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>34</b> | <b>\$1,808,480.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKF7    |  | Unavailable                         | 12        | \$2,908,686.62        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>12</b> | <b>\$2,908,686.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKH3    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 10        | \$992,687.66          | 91.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 1         | \$90,000.00           | 8.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>11</b> | <b>\$1,082,687.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKK6    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 15        | \$2,468,795.83        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>15</b> | <b>\$2,468,795.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALK5    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 14        | \$2,860,169.08        | 83.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 2         | \$557,083.56          | 16.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>16</b> | <b>\$3,417,252.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407ALN9    | WACHOVIA MORTGAGE CORPORATION          | 5          | \$992,414.31           | 84.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 1          | \$186,609.54           | 15.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>6</b>   | <b>\$1,179,023.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALP4    | WACHOVIA MORTGAGE CORPORATION          | 6          | \$805,884.93           | 76.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 2          | \$247,496.89           | 23.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>8</b>   | <b>\$1,053,381.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALQ2    | WACHOVIA MORTGAGE CORPORATION          | 27         | \$4,969,474.39         | 81%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 7          | \$1,165,818.23         | 19%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>34</b>  | <b>\$6,135,292.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AM57    | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 36         | \$7,321,685.84         | 98.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 1          | \$126,350.00           | 1.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>37</b>  | <b>\$7,448,035.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AM65    | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 53         | \$10,590,051.14        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>53</b>  | <b>\$10,590,051.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AM73    | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 12         | \$1,180,485.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>12</b>  | <b>\$1,180,485.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ANB3    | Unavailable                            | 64         | \$8,470,861.56         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>64</b>  | <b>\$8,470,861.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ANC1    | Unavailable                            | 259        | \$39,334,076.94        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>259</b> | <b>\$39,334,076.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AND9    | Unavailable                            | 603        | \$87,566,481.29        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>603</b> | <b>\$87,566,481.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ANE7    | Unavailable                            | 83         | \$12,216,743.13        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>83</b>  | <b>\$12,216,743.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ANG2    |  | 11         | \$1,867,236.40         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | BANKUNITED,<br>FEDERAL SAVINGS<br>BANK |            |                        |             |          |               |          |               |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,867,236.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ANL1    |  | THIRD FEDERAL<br>SAVINGS AND LOAN      | 168        | \$25,210,722.59        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>168</b> | <b>\$25,210,722.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ANM9    |  | THIRD FEDERAL<br>SAVINGS AND LOAN      | 19         | \$2,518,445.72         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>19</b>  | <b>\$2,518,445.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ANN7    |  | THIRD FEDERAL<br>SAVINGS AND LOAN      | 40         | \$4,529,302.39         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>40</b>  | <b>\$4,529,302.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ANP2    |  | THIRD FEDERAL<br>SAVINGS AND LOAN      | 117        | \$15,075,383.91        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>117</b> | <b>\$15,075,383.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ANQ0    |  | THIRD FEDERAL<br>SAVINGS AND LOAN      | 50         | \$4,531,446.71         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>50</b>  | <b>\$4,531,446.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AVL2    |  | THE HUNTINGTON<br>NATIONAL BANK        | 33         | \$5,479,491.92         | 90.66%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 3          | \$564,362.94           | 9.34%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>36</b>  | <b>\$6,043,854.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AVM0    |  | THE HUNTINGTON<br>NATIONAL BANK        | 21         | \$2,806,813.12         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>21</b>  | <b>\$2,806,813.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AVN8    |  | THE HUNTINGTON<br>NATIONAL BANK        | 14         | \$1,616,744.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>14</b>  | <b>\$1,616,744.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AVQ1    |  | THE HUNTINGTON<br>NATIONAL BANK        | 4          | \$559,982.52           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>4</b>   | <b>\$559,982.52</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AZJ3    |  | Unavailable                            | 9          | \$1,629,814.83         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>   | <b>\$1,629,814.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407AZM6    |  | OHIO SAVINGS BANK                      | 4          | \$415,563.85           | 2.02%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 110        | \$20,113,691.56        | 97.98%      | 0        | \$0.00        | NA       | \$0.00        |

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|              |  |                                |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                | <b>114</b> | <b>\$20,529,255.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZN4    |  | OHIO SAVINGS BANK              | 4          | \$858,527.79           | 2.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 195        | \$38,269,423.67        | 97.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>199</b> | <b>\$39,127,951.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZP9    |  | Unavailable                    | 68         | \$14,321,831.76        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>68</b>  | <b>\$14,321,831.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZQ7    |  | Unavailable                    | 189        | \$39,956,511.94        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>189</b> | <b>\$39,956,511.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZR5    |  | OHIO SAVINGS BANK              | 1          | \$243,999.99           | 0.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 213        | \$45,839,200.21        | 99.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>214</b> | <b>\$46,083,200.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZS3    |  | OHIO SAVINGS BANK              | 2          | \$377,595.99           | 1.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 137        | \$33,718,457.79        | 98.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>139</b> | <b>\$34,096,053.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZU8    |  | NATIONAL CITY MORTGAGE COMPANY | 22         | \$4,208,155.04         | 76.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 7          | \$1,261,683.83         | 23.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>29</b>  | <b>\$5,469,838.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZV6    |  | NATIONAL CITY MORTGAGE COMPANY | 8          | \$1,358,708.10         | 96.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 1          | \$51,004.14            | 3.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>9</b>   | <b>\$1,409,712.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZW4    |  | FIRST PLACE BANK               | 13         | \$2,212,936.40         | 30.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 24         | \$4,927,703.99         | 69.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>37</b>  | <b>\$7,140,640.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZX2    |  | FIRST PLACE BANK               | 13         | \$2,003,573.81         | 24.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 33         | \$6,272,228.90         | 75.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>46</b>  | <b>\$8,275,802.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BA25    |  | WELLS FARGO BANK, N.A.         | 41         | \$3,867,260.73         | 93.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 2          | \$274,712.56           | 6.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>43</b>  | <b>\$4,141,973.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BA33    |  | WELLS FARGO BANK, N.A.         | 16         | \$2,914,743.13         | 83.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 3          | \$590,200.00           | 16.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |   | <b>19</b>  | <b>\$3,504,943.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BA41    |  | WELLS FARGO BANK,<br>N.A.                           | 102        | \$19,565,374.49        | 95.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 5          | \$998,479.29           | 4.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>107</b> | <b>\$20,563,853.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BA58    |  | WELLS FARGO BANK,<br>N.A.                           | 91         | \$18,341,127.04        | 97.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 2          | \$499,650.00           | 2.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>93</b>  | <b>\$18,840,777.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BA66    |  | WELLS FARGO BANK,<br>N.A.                           | 116        | \$17,613,072.17        | 97.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 3          | \$430,070.11           | 2.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>119</b> | <b>\$18,043,142.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BA74    |  | WELLS FARGO BANK,<br>N.A.                           | 110        | \$18,973,482.08        | 97.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 2          | \$466,481.92           | 2.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>112</b> | <b>\$19,439,964.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BA82    |  | WELLS FARGO BANK,<br>N.A.                           | 52         | \$9,675,942.97         | 97.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 1          | \$212,203.11           | 2.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>53</b>  | <b>\$9,888,146.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BA90    |  | WELLS FARGO BANK,<br>N.A.                           | 24         | \$4,551,509.68         | 96.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 1          | \$154,414.03           | 3.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>25</b>  | <b>\$4,705,923.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BAN9    |  | MORGAN STANLEY<br>DEAN WITTER CREDIT<br>CORPORATION | 5          | \$1,318,864.81         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>5</b>   | <b>\$1,318,864.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BAP4    |  | MORGAN STANLEY<br>DEAN WITTER CREDIT<br>CORPORATION | 41         | \$7,596,279.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>41</b>  | <b>\$7,596,279.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BAQ2    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A.     | 11         | \$2,202,451.43         | 46.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 12         | \$2,525,874.26         | 53.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>23</b>  | <b>\$4,728,325.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |   |           |                        |             |          |               |    |          |               |
|--------------|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BAR0    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 10        | \$1,838,867.23         | 90.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 1         | \$182,180.00           | 9.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>11</b> | <b>\$2,021,047.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BAS8    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 42        | \$9,397,413.60         | 66.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 24        | \$4,647,805.74         | 33.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>66</b> | <b>\$14,045,219.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BAT6    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 26        | \$4,753,443.41         | 91.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 2         | \$419,275.51           | 8.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>28</b> | <b>\$5,172,718.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BAU3    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 4         | \$967,833.28           | 37.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 9         | \$1,639,907.91         | 62.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>13</b> | <b>\$2,607,741.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BAW9    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 1         | \$225,000.00           | 20.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 4         | \$871,802.97           | 79.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>5</b>  | <b>\$1,096,802.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BAX7    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 12        | \$2,671,250.00         | 25.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 34        | \$7,609,161.66         | 74.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>46</b> | <b>\$10,280,411.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BAY5    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 9         | \$1,529,142.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>9</b>  | <b>\$1,529,142.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BAZ2    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 6         | \$1,020,325.00         | 27.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 12        | \$2,712,847.85         | 72.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>18</b> | <b>\$3,733,172.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BBA6    | WELLS FARGO BANK,<br>N.A.              | 8          | \$1,685,197.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>8</b>   | <b>\$1,685,197.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBH1    | BANK OF AMERICA NA                     | 37         | \$3,767,093.00         | 73.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 14         | \$1,375,120.00         | 26.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>51</b>  | <b>\$5,142,213.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBJ7    | BANK OF AMERICA NA                     | 51         | \$6,780,769.00         | 75.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 17         | \$2,205,420.00         | 24.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>68</b>  | <b>\$8,986,189.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBK4    | BANK OF AMERICA NA                     | 37         | \$8,652,300.00         | 82.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 8          | \$1,780,650.00         | 17.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>45</b>  | <b>\$10,432,950.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBM0    | BANK OF AMERICA NA                     | 6          | \$1,205,446.00         | 44.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 6          | \$1,511,650.00         | 55.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>12</b>  | <b>\$2,717,096.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBN8    | BANK OF AMERICA NA                     | 11         | \$1,375,916.00         | 57.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 10         | \$1,037,350.00         | 42.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>21</b>  | <b>\$2,413,266.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BCA5    | FIRST HORIZON HOME<br>LOAN CORPORATION | 284        | \$57,586,086.74        | 82.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 64         | \$12,428,026.00        | 17.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>348</b> | <b>\$70,014,112.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BCB3    | FIRST HORIZON HOME<br>LOAN CORPORATION | 23         | \$5,244,901.87         | 94.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 1          | \$278,000.00           | 5.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>24</b>  | <b>\$5,522,901.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BCG2    | FIRST HORIZON HOME<br>LOAN CORPORATION | 9          | \$1,990,568.56         | 79.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 3          | \$512,070.17           | 20.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>12</b>  | <b>\$2,502,638.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BCJ6    | FIRST HORIZON HOME<br>LOAN CORPORATION | 40         | \$8,641,482.00         | 87.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 6          | \$1,199,700.00         | 12.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>46</b>  | <b>\$9,841,182.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BCK3    |  | 35         | \$8,278,593.00         | 92.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                        |             |          |               |    |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | FIRST HORIZON HOME<br>LOAN CORPORATION       |           |                        |             |          |               |    |          |               |
|              |  | Unavailable                                  | 3         | \$659,250.00           | 7.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>38</b> | <b>\$8,937,843.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BCL1    |  | FIRST HORIZON HOME<br>LOAN CORPORATION       | 72        | \$15,468,840.00        | 83.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 12        | \$3,135,246.00         | 16.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>84</b> | <b>\$18,604,086.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BE21    |  | STATE FARM BANK,<br>FSB                      | 12        | \$2,141,795.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>12</b> | <b>\$2,141,795.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BEN5    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 28        | \$3,296,499.61         | 95.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 1         | \$157,250.00           | 4.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>29</b> | <b>\$3,453,749.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BEP0    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 24        | \$3,255,897.39         | 64.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 13        | \$1,774,560.93         | 35.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>37</b> | <b>\$5,030,458.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BEQ8    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 1         | \$115,000.00           | 6.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 9         | \$1,613,682.23         | 93.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b> | <b>\$1,728,682.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BER6    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 4         | \$878,857.22           | 6.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 74        | \$12,947,519.27        | 93.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>78</b> | <b>\$13,826,376.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BES4    |  | STATE FARM BANK,<br>FSB                      | 31        | \$1,975,430.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>31</b> | <b>\$1,975,430.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BET2    |  | STATE FARM BANK,<br>FSB                      | 17        | \$1,213,463.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b> | <b>\$1,213,463.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BEU9    |  |  | 21        | \$2,591,191.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                         |           |                        |             |          |               |          |               |
|--------------|--|-------------------------|-----------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | STATE FARM BANK,<br>FSB |           |                        |             |          |               |          |               |
| <b>Total</b> |  |                         | <b>21</b> | <b>\$2,591,191.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BEV7    |  | STATE FARM BANK,<br>FSB | 26        | \$3,660,797.74         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                         | <b>26</b> | <b>\$3,660,797.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BEW5    |  | STATE FARM BANK,<br>FSB | 17        | \$3,421,300.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                         | <b>17</b> | <b>\$3,421,300.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BEX3    |  | STATE FARM BANK,<br>FSB | 10        | \$1,269,060.90         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                         | <b>10</b> | <b>\$1,269,060.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BF20    |  | FLAGSTAR BANK, FSB      | 5         | \$675,103.71           | 22.09%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable             | 21        | \$2,380,688.34         | 77.91%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                         | <b>26</b> | <b>\$3,055,792.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BF38    |  | FLAGSTAR BANK, FSB      | 6         | \$292,472.75           | 8.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable             | 62        | \$3,268,941.92         | 91.79%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                         | <b>68</b> | <b>\$3,561,414.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BF46    |  | FLAGSTAR BANK, FSB      | 5         | \$357,800.00           | 7.8%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable             | 60        | \$4,229,207.82         | 92.2%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                         | <b>65</b> | <b>\$4,587,007.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BF53    |  | FLAGSTAR BANK, FSB      | 1         | \$119,990.00           | 5.4%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable             | 16        | \$2,101,600.00         | 94.6%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                         | <b>17</b> | <b>\$2,221,590.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BF61    |  | FLAGSTAR BANK, FSB      | 2         | \$181,200.00           | 11.5%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable             | 14        | \$1,394,235.89         | 88.5%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                         | <b>16</b> | <b>\$1,575,435.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BF79    |  | Unavailable             | 7         | \$1,314,250.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                         | <b>7</b>  | <b>\$1,314,250.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BF87    |  | FLAGSTAR BANK, FSB      | 1         | \$159,812.15           | 2.29%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable             | 28        | \$6,826,087.18         | 97.71%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                         | <b>29</b> | <b>\$6,985,899.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BF95    |  | FLAGSTAR BANK, FSB      | 5         | \$941,950.00           | 8.8%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable             | 45        | \$9,763,848.00         | 91.2%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                         | <b>50</b> | <b>\$10,705,798.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |                                |            |                        |             |          |               |    |          |               |
|--------------|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BFG9    | UNIVERSAL MORTGAGE CORPORATION | 7          | \$1,077,417.00         | 75.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 2          | \$343,400.00           | 24.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>9</b>   | <b>\$1,420,817.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BFS3    | FLAGSTAR BANK, FSB             | 9          | \$1,153,692.89         | 11.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 70         | \$9,160,593.93         | 88.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>79</b>  | <b>\$10,314,286.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BFT1    | FLAGSTAR BANK, FSB             | 11         | \$805,447.66           | 12.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 91         | \$5,547,880.47         | 87.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>102</b> | <b>\$6,353,328.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BFU8    | Unavailable                    | 53         | \$5,234,016.44         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>53</b>  | <b>\$5,234,016.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BFV6    | Unavailable                    | 18         | \$3,410,138.70         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>18</b>  | <b>\$3,410,138.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BFW4    | FLAGSTAR BANK, FSB             | 1          | \$58,538.82            | 2.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 34         | \$2,285,887.46         | 97.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>35</b>  | <b>\$2,344,426.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BFX2    | FLAGSTAR BANK, FSB             | 8          | \$530,550.00           | 12.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 60         | \$3,752,721.31         | 87.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>68</b>  | <b>\$4,283,271.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BFY0    | FLAGSTAR BANK, FSB             | 5          | \$491,240.00           | 13.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 32         | \$3,224,936.72         | 86.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>37</b>  | <b>\$3,716,176.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGA1    | FLAGSTAR BANK, FSB             | 1          | \$176,000.00           | 9.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 9          | \$1,726,491.64         | 90.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>10</b>  | <b>\$1,902,491.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGB9    | FLAGSTAR BANK, FSB             | 7          | \$1,187,218.59         | 8.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 84         | \$13,347,154.96        | 91.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>91</b>  | <b>\$14,534,373.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGC7    | FLAGSTAR BANK, FSB             | 11         | \$1,539,676.77         | 5.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 159        | \$27,611,930.21        | 94.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>170</b> | <b>\$29,151,606.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGD5    | FLAGSTAR BANK, FSB             | 12         | \$1,589,896.79         | 6.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                    |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable        | 156        | \$24,721,948.09        | 93.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>168</b> | <b>\$26,311,844.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGE3    |  | FLAGSTAR BANK, FSB | 2          | \$285,817.81           | 5.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 26         | \$5,106,296.82         | 94.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>28</b>  | <b>\$5,392,114.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGF0    |  | FLAGSTAR BANK, FSB | 1          | \$120,000.00           | 2.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 22         | \$3,980,197.68         | 97.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>23</b>  | <b>\$4,100,197.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGG8    |  | FLAGSTAR BANK, FSB | 3          | \$147,000.00           | 7.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 31         | \$1,893,901.60         | 92.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>34</b>  | <b>\$2,040,901.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGH6    |  | FLAGSTAR BANK, FSB | 2          | \$186,684.59           | 1.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 72         | \$9,949,352.60         | 98.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>74</b>  | <b>\$10,136,037.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGJ2    |  | FLAGSTAR BANK, FSB | 1          | \$134,400.00           | 4.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 19         | \$2,877,200.00         | 95.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>20</b>  | <b>\$3,011,600.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGK9    |  | FLAGSTAR BANK, FSB | 2          | \$466,367.41           | 4.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 62         | \$10,882,313.84        | 95.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>64</b>  | <b>\$11,348,681.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGL7    |  | FLAGSTAR BANK, FSB | 3          | \$606,700.00           | 36.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 6          | \$1,060,750.00         | 63.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>9</b>   | <b>\$1,667,450.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGM5    |  | FLAGSTAR BANK, FSB | 3          | \$486,400.00           | 16.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 22         | \$2,539,315.03         | 83.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>25</b>  | <b>\$3,025,715.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGN3    |  | FLAGSTAR BANK, FSB | 3          | \$181,398.05           | 9.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 34         | \$1,719,286.04         | 90.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>37</b>  | <b>\$1,900,684.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGP8    |  | FLAGSTAR BANK, FSB | 1          | \$136,000.00           | 1.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 58         | \$7,639,794.41         | 98.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>59</b>  | <b>\$7,775,794.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGQ6    |  | Unavailable        | 12         | \$1,426,509.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>12</b>  | <b>\$1,426,509.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                       |             |          |               |    |          |               |
|--------------|---|------------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BGR4    | FLAGSTAR BANK, FSB                        | 19         | \$1,096,227.13        | 17.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 88         | \$5,087,208.26        | 82.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>107</b> | <b>\$6,183,435.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGS2    | Unavailable                               | 10         | \$1,022,300.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>10</b>  | <b>\$1,022,300.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQ69    | NATIONAL CITY MORTGAGE COMPANY            | 4          | \$990,550.00          | 19.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 14         | \$3,980,270.00        | 80.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>18</b>  | <b>\$4,970,820.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BSV2    | UNIVERSAL MORTGAGE CORPORATION            | 3          | \$403,800.00          | 21.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 10         | \$1,514,300.00        | 78.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>13</b>  | <b>\$1,918,100.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3B1    | Unavailable                               | 5          | \$926,200.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>5</b>   | <b>\$926,200.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3D7    | GUARANTY BANK F.S.B.                      | 11         | \$2,087,159.98        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>11</b>  | <b>\$2,087,159.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3F2    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 5          | \$975,053.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>5</b>   | <b>\$975,053.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3H8    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 3          | \$1,054,828.93        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>3</b>   | <b>\$1,054,828.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3J4    | PHH MORTGAGE CORPORATION                  | 26         | \$5,022,212.11        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>26</b>  | <b>\$5,022,212.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3K1    | PHH MORTGAGE CORPORATION                  | 28         | \$4,263,388.43        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>28</b>  | <b>\$4,263,388.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3L9    | PHH MORTGAGE CORPORATION                  | 27         | \$5,027,574.55        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>27</b>  | <b>\$5,027,574.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |  |           |                        |             |          |               |    |          |               |
|--------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407C3M7    | PHH MORTGAGE CORPORATION                           | 22        | \$5,031,784.68         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>22</b> | <b>\$5,031,784.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3N5    | PHH MORTGAGE CORPORATION                           | 23        | \$5,004,542.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>23</b> | <b>\$5,004,542.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3P0    | PHH MORTGAGE CORPORATION                           | 26        | \$5,009,267.39         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>26</b> | <b>\$5,009,267.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3Q8    | PHH MORTGAGE CORPORATION                           | 25        | \$4,936,705.58         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>25</b> | <b>\$4,936,705.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3R6    | PHH MORTGAGE CORPORATION                           | 58        | \$10,051,130.93        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>58</b> | <b>\$10,051,130.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3S4    | PHH MORTGAGE CORPORATION                           | 50        | \$11,078,076.47        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>50</b> | <b>\$11,078,076.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3T2    | PHH MORTGAGE CORPORATION                           | 59        | \$13,057,298.40        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>59</b> | <b>\$13,057,298.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C3U9    | PHH MORTGAGE CORPORATION                           | 25        | \$4,983,293.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>25</b> | <b>\$4,983,293.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWB9    | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION      | 6         | \$1,004,500.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>6</b>  | <b>\$1,004,500.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWC7    | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION      | 38        | \$4,845,800.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>38</b> | <b>\$4,845,800.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CXX0    | MUNICIPAL EMPLOYEES CREDIT UNION OF BALTIMORE INC. | 41        | \$6,582,722.19         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                        |             |          |               |    |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>41</b> | <b>\$6,582,722.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CZ34    |  | Unavailable                                    | 9         | \$1,525,826.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>  | <b>\$1,525,826.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CZJ9    |  | STATE FARM BANK,<br>FSB                        | 15        | \$1,809,669.58         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>15</b> | <b>\$1,809,669.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CZK6    |  | STATE FARM BANK,<br>FSB                        | 56        | \$4,153,235.66         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>56</b> | <b>\$4,153,235.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CZL4    |  | STATE FARM BANK,<br>FSB                        | 17        | \$1,005,875.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b> | <b>\$1,005,875.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CZM2    |  | STATE FARM BANK,<br>FSB                        | 15        | \$1,811,571.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>15</b> | <b>\$1,811,571.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CZNO    |  | UNIVERSAL<br>MORTGAGE<br>CORPORATION           | 3         | \$384,300.00           | 22.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                    | 12        | \$1,337,654.66         | 77.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>15</b> | <b>\$1,721,954.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CZP5    |  | UNIVERSAL<br>MORTGAGE<br>CORPORATION           | 5         | \$550,000.00           | 46.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                    | 9         | \$633,976.00           | 53.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$1,183,976.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CZY6    |  | Unavailable                                    | 11        | \$2,040,864.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b> | <b>\$2,040,864.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D2A2    |  | UBS WARBURG REAL<br>ESTATE SECURITIES,<br>INC. | 19        | \$1,730,143.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b> | <b>\$1,730,143.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D2G9    |  | DLJ MORTGAGE<br>CAPITAL INC.                   | 75        | \$13,219,301.66        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>75</b> | <b>\$13,219,301.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D2H7    |  | DLJ MORTGAGE<br>CAPITAL INC.                   | 11        | \$577,427.56           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |   | <b>11</b>  | <b>\$577,427.56</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D2Z7    |  | CITIGROUP GLOBAL<br>MARKETS REALTY<br>CORPORATION | 189        | \$4,637,445.08         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>189</b> | <b>\$4,637,445.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3A1    |  | CITIGROUP GLOBAL<br>MARKETS REALTY<br>CORPORATION | 386        | \$12,185,928.72        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>386</b> | <b>\$12,185,928.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DA21    |  | SUNTRUST<br>MORTGAGE INC.                         | 26         | \$3,715,107.59         | 28.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                       | 48         | \$9,243,781.79         | 71.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>74</b>  | <b>\$12,958,889.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAY1    |  | SUNTRUST<br>MORTGAGE INC.                         | 104        | \$20,358,649.28        | 24.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                       | 303        | \$63,226,992.93        | 75.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>407</b> | <b>\$83,585,642.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DN43    |  | ANCHORBANK FSB                                    | 15         | \$1,315,487.06         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>15</b>  | <b>\$1,315,487.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DN50    |  | ANCHORBANK FSB                                    | 16         | \$1,026,164.16         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>16</b>  | <b>\$1,026,164.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DND3    |  | Unavailable                                       | 154        | \$12,425,138.82        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>154</b> | <b>\$12,425,138.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNE1    |  | Unavailable                                       | 71         | \$9,087,484.73         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>71</b>  | <b>\$9,087,484.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNF8    |  | Unavailable                                       | 66         | \$13,489,970.23        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>66</b>  | <b>\$13,489,970.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNG6    |  | Unavailable                                       | 21         | \$3,298,718.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>21</b>  | <b>\$3,298,718.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNH4    |  | Unavailable                                       | 130        | \$26,475,337.73        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>130</b> | <b>\$26,475,337.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNJ0    |  | Unavailable                                       | 415        | \$85,371,748.32        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>415</b> | <b>\$85,371,748.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                          |            |                        |             |          |               |    |          |               |
|--------------|--------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407DNK7    | Unavailable              | 16         | \$1,810,806.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>16</b>  | <b>\$1,810,806.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNL5    | Unavailable              | 52         | \$3,956,113.14         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>52</b>  | <b>\$3,956,113.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNM3    | Unavailable              | 21         | \$5,486,129.46         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>21</b>  | <b>\$5,486,129.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNP6    | ANCHORBANK FSB           | 62         | \$6,988,794.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>62</b>  | <b>\$6,988,794.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNQ4    | ANCHORBANK FSB           | 208        | \$18,304,076.94        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>208</b> | <b>\$18,304,076.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNR2    | ANCHORBANK FSB           | 17         | \$2,584,471.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>17</b>  | <b>\$2,584,471.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNS0    | ANCHORBANK FSB           | 118        | \$10,296,674.90        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>118</b> | <b>\$10,296,674.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNT8    | ANCHORBANK FSB           | 37         | \$2,853,396.19         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>37</b>  | <b>\$2,853,396.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNU5    | ANCHORBANK FSB           | 20         | \$1,174,950.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>20</b>  | <b>\$1,174,950.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNW1    | ANCHORBANK FSB           | 208        | \$24,169,103.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>208</b> | <b>\$24,169,103.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNX9    | ANCHORBANK FSB           | 94         | \$11,812,298.01        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>94</b>  | <b>\$11,812,298.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNY7    | ANCHORBANK FSB           | 45         | \$5,852,377.04         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>45</b>  | <b>\$5,852,377.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNZ4    | ANCHORBANK FSB           | 58         | \$7,751,145.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>58</b>  | <b>\$7,751,145.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSA4    | Unavailable              | 1          | \$26,200.00            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>1</b>   | <b>\$26,200.00</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSB2    | EMC MORTGAGE CORPORATION | 15         | \$2,198,615.14         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>15</b>  | <b>\$2,198,615.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                |            |                         |             |          |               |    |          |               |
|--------------|--------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407DSC0    | EMC MORTGAGE CORPORATION       | 23         | \$3,764,775.55          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>23</b>  | <b>\$3,764,775.55</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSD8    | EMC MORTGAGE CORPORATION       | 30         | \$4,111,664.36          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>30</b>  | <b>\$4,111,664.36</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSE6    | EMC MORTGAGE CORPORATION       | 240        | \$44,796,642.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>240</b> | <b>\$44,796,642.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSF3    | EMC MORTGAGE CORPORATION       | 167        | \$26,909,561.18         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>167</b> | <b>\$26,909,561.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSG1    | EMC MORTGAGE CORPORATION       | 111        | \$16,895,850.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>111</b> | <b>\$16,895,850.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSH9    | EMC MORTGAGE CORPORATION       | 42         | \$6,263,323.21          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>42</b>  | <b>\$6,263,323.21</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUE3    | LEHMAN BROTHERS HOLDINGS, INC. | 649        | \$144,287,514.46        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>649</b> | <b>\$144,287,514.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUF0    | LEHMAN BROTHERS HOLDINGS, INC. | 446        | \$98,701,012.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>446</b> | <b>\$98,701,012.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUG8    | LEHMAN BROTHERS HOLDINGS, INC. | 920        | \$203,297,685.80        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>920</b> | <b>\$203,297,685.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUH6    | LEHMAN BROTHERS HOLDINGS, INC. | 512        | \$104,163,236.64        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>512</b> | <b>\$104,163,236.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUJ2    | LEHMAN BROTHERS HOLDINGS, INC. | 341        | \$67,961,594.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>341</b> | <b>\$67,961,594.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUK9    | LEHMAN BROTHERS HOLDINGS, INC. | 553        | \$110,817,724.54        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                         |             |          |               |    |          |               |
|--------------|--|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>553</b> | <b>\$110,817,724.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUL7    |  | LEHMAN BROTHERS HOLDINGS, INC.           | 560        | \$111,917,701.55        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>560</b> | <b>\$111,917,701.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUM5    |  | LEHMAN BROTHERS HOLDINGS, INC.           | 46         | \$9,846,502.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>46</b>  | <b>\$9,846,502.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUP8    |  | LEHMAN BROTHERS HOLDINGS, INC.           | 190        | \$36,828,889.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>190</b> | <b>\$36,828,889.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUQ6    |  | LEHMAN BROTHERS HOLDINGS, INC.           | 46         | \$8,626,441.31          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>46</b>  | <b>\$8,626,441.31</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUR4    |  | LEHMAN BROTHERS HOLDINGS, INC.           | 336        | \$62,670,196.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>336</b> | <b>\$62,670,196.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUS2    |  | LEHMAN BROTHERS HOLDINGS, INC.           | 132        | \$22,233,357.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>132</b> | <b>\$22,233,357.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DW84    |  | UBS WARBURG REAL ESTATE SECURITIES, INC. | 27         | \$6,030,384.66          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>27</b>  | <b>\$6,030,384.66</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DW92    |  | UBS WARBURG REAL ESTATE SECURITIES, INC. | 52         | \$9,200,571.27          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>52</b>  | <b>\$9,200,571.27</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DWL5    |  | WASHINGTON MUTUAL SECURITIES CORP.       | 4          | \$1,096,056.36          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>4</b>   | <b>\$1,096,056.36</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DWM3    |  | WASHINGTON MUTUAL SECURITIES CORP.       | 12         | \$1,643,851.69          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>12</b>  | <b>\$1,643,851.69</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DWN1    |  |  | 16         | \$1,453,696.96          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                       |             |          |               |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
|              |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP.       |           |                       |             |          |               |          |               |
| <b>Total</b> |  |  | <b>16</b> | <b>\$1,453,696.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |          |               |
| 31407DWP6    |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP.       | 38        | \$4,188,211.33        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>38</b> | <b>\$4,188,211.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |          |               |
| 31407DWQ4    |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP.       | 40        | \$3,205,286.68        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>40</b> | <b>\$3,205,286.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |          |               |
| 31407DWR2    |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP.       | 17        | \$1,118,214.98        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>17</b> | <b>\$1,118,214.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |          |               |
| 31407DXA8    |  | UBS WARBURG REAL<br>ESTATE SECURITIES,<br>INC. | 14        | \$2,818,151.47        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$2,818,151.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |          |               |
| 31407DXB6    |  | UBS WARBURG REAL<br>ESTATE SECURITIES,<br>INC. | 5         | \$753,522.13          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>5</b>  | <b>\$753,522.13</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |          |               |
| 31407DXC4    |  | UBS WARBURG REAL<br>ESTATE SECURITIES,<br>INC. | 42        | \$9,849,782.81        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>42</b> | <b>\$9,849,782.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |          |               |
| 31407DXD2    |  | UBS WARBURG REAL<br>ESTATE SECURITIES,<br>INC. | 12        | \$2,952,261.89        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>12</b> | <b>\$2,952,261.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |          |               |
| 31407DY25    |  | SELF-HELP VENTURES<br>FUND                     | 36        | \$3,243,145.47        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>36</b> | <b>\$3,243,145.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                       |             |          |               |          |               |
| 31407DY33    |  | SELF-HELP VENTURES<br>FUND                     | 13        | \$1,430,206.51        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>13</b> | <b>\$1,430,206.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407DY41    | SELF-HELP VENTURES FUND                  | 120        | \$11,703,914.16        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>120</b> | <b>\$11,703,914.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DY58    | SELF-HELP VENTURES FUND                  | 119        | \$9,875,303.93         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>119</b> | <b>\$9,875,303.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DY66    | SELF-HELP VENTURES FUND                  | 121        | \$10,900,632.81        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>121</b> | <b>\$10,900,632.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DY74    | SELF-HELP VENTURES FUND                  | 148        | \$9,762,171.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>148</b> | <b>\$9,762,171.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DY82    | SELF-HELP VENTURES FUND                  | 119        | \$7,044,942.73         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>119</b> | <b>\$7,044,942.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DY90    | SELF-HELP VENTURES FUND                  | 99         | \$9,359,836.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>99</b>  | <b>\$9,359,836.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYY5    | SELF-HELP VENTURES FUND                  | 49         | \$3,459,819.08         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>49</b>  | <b>\$3,459,819.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYZ2    | SELF-HELP VENTURES FUND                  | 101        | \$6,270,882.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>101</b> | <b>\$6,270,882.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZ24    | UBS WARBURG REAL ESTATE SECURITIES, INC. | 70         | \$12,748,427.58        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>70</b>  | <b>\$12,748,427.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZ32    | UBS WARBURG REAL ESTATE SECURITIES, INC. | 56         | \$13,300,771.12        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>56</b>  | <b>\$13,300,771.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZ40    | UBS WARBURG REAL ESTATE SECURITIES, INC. | 43         | \$4,407,094.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>43</b>  | <b>\$4,407,094.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407DZ57    |  | UBS WARBURG REAL ESTATE SECURITIES, INC. | 52         | \$12,458,805.76        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>52</b>  | <b>\$12,458,805.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZ65    |  | UBS WARBURG REAL ESTATE SECURITIES, INC. | 46         | \$4,441,247.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>46</b>  | <b>\$4,441,247.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZ81    |  | UBS WARBURG REAL ESTATE SECURITIES, INC. | 13         | \$1,201,509.19         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>13</b>  | <b>\$1,201,509.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZ99    |  | UBS WARBURG REAL ESTATE SECURITIES, INC. | 26         | \$6,176,440.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>26</b>  | <b>\$6,176,440.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZA6    |  | SELF-HELP VENTURES FUND                  | 99         | \$6,869,616.40         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>99</b>  | <b>\$6,869,616.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZB4    |  | SELF-HELP VENTURES FUND                  | 132        | \$6,456,218.73         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>132</b> | <b>\$6,456,218.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZC2    |  | SELF-HELP VENTURES FUND                  | 59         | \$2,463,954.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>59</b>  | <b>\$2,463,954.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZD0    |  | LEHMAN BROTHERS HOLDINGS, INC.           | 11         | \$1,715,100.14         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,715,100.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZE8    |  | LEHMAN BROTHERS HOLDINGS, INC.           | 80         | \$13,380,086.54        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>80</b>  | <b>\$13,380,086.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZF5    |  | LEHMAN BROTHERS HOLDINGS, INC.           | 95         | \$14,602,832.50        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>95</b>  | <b>\$14,602,832.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZG3    |  | LEHMAN BROTHERS HOLDINGS, INC.           | 486        | \$99,146,512.56        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                | <b>486</b> | <b>\$99,146,512.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZH1    |  | LEHMAN BROTHERS HOLDINGS, INC. | 283        | \$69,985,152.30        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>283</b> | <b>\$69,985,152.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZJ7    |  | LEHMAN BROTHERS HOLDINGS, INC. | 76         | \$10,010,788.82        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>76</b>  | <b>\$10,010,788.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZK4    |  | LEHMAN BROTHERS HOLDINGS, INC. | 117        | \$25,719,601.16        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>117</b> | <b>\$25,719,601.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZL2    |  | LEHMAN BROTHERS HOLDINGS, INC. | 32         | \$2,233,796.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>32</b>  | <b>\$2,233,796.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZM0    |  | LEHMAN BROTHERS HOLDINGS, INC. | 69         | \$6,739,803.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>69</b>  | <b>\$6,739,803.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZN8    |  | LEHMAN BROTHERS HOLDINGS, INC. | 63         | \$14,550,313.14        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>63</b>  | <b>\$14,550,313.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZP3    |  | LEHMAN BROTHERS HOLDINGS, INC. | 22         | \$1,563,093.98         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>22</b>  | <b>\$1,563,093.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZQ1    |  | LEHMAN BROTHERS HOLDINGS, INC. | 42         | \$5,636,282.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>42</b>  | <b>\$5,636,282.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZR9    |  | LEHMAN BROTHERS HOLDINGS, INC. | 20         | \$3,842,352.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>20</b>  | <b>\$3,842,352.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZS7    |  | LEHMAN BROTHERS HOLDINGS, INC. | 37         | \$3,594,418.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>37</b>  | <b>\$3,594,418.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZT5    |  | LEHMAN BROTHERS HOLDINGS, INC. | 23         | \$3,091,359.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>23</b>  | <b>\$3,091,359.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DZU2    |  |                                | 23         | \$5,050,960.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                       |             |          |               |          |               |
|--------------|--|---|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
|              |  | UBS WARBURG REAL ESTATE SECURITIES, INC.  |           |                       |             |          |               |          |               |
| <b>Total</b> |  |   | <b>23</b> | <b>\$5,050,960.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407DZV0    |  | UBS WARBURG REAL ESTATE SECURITIES, INC.  | 42        | \$6,473,670.19        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>42</b> | <b>\$6,473,670.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407DZW8    |  | UBS WARBURG REAL ESTATE SECURITIES, INC.  | 4         | \$815,071.28          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>4</b>  | <b>\$815,071.28</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407DZX6    |  | UBS WARBURG REAL ESTATE SECURITIES, INC.  | 20        | \$1,787,192.67        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>20</b> | <b>\$1,787,192.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407DZY4    |  | UBS WARBURG REAL ESTATE SECURITIES, INC.  | 9         | \$1,215,752.04        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>9</b>  | <b>\$1,215,752.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407DZZ1    |  | UBS WARBURG REAL ESTATE SECURITIES, INC.  | 9         | \$700,697.33          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>9</b>  | <b>\$700,697.33</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31371MCA3    |  | AMERICAN HOME MORTGAGE CORPORATION        | 2         | \$185,600.00          | 0.18%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | BANKERS GUARANTEE TITLE AND TRUST COMPANY | 2         | \$295,421.79          | 0.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | CENTRAL PACIFIC BANK                      | 4         | \$730,609.52          | 0.7%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | CHASE HOME FINANCE, LLC                   | 2         | \$157,753.92          | 0.15%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | CITIZENS BANK MORTGAGE CORPORATION        | 20        | \$2,005,404.26        | 1.93%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | COUNTRYWIDE HOME LOANS, INC.              | 2         | \$183,166.59          | 0.18%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | CROWN MORTGAGE COMPANY                    | 5         | \$427,365.07          | 0.41%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  |   | 18        | \$2,990,360.37        | 2.88%       | 0        | \$0.00        | NA       | \$0.00        |

|              |  |            |                         |             |          |               |          |               |
|--------------|--|------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.            |            |                         |             |          |               |          |               |
|              | EASTERN BANK   | 11         | \$1,431,284.64          | 1.38%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION                  | 212        | \$38,559,858.78         | 37.18%      | 0        | \$0.00        | NA       | \$0.00        |
|              | GUARANTY BANK F.S.B.                                 | 20         | \$2,515,044.85          | 2.43%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HOMEBANC MORTGAGE CORPORATION                        | 30         | \$4,022,128.14          | 3.88%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HOMESTREET BANK                                      | 23         | \$3,289,750.00          | 3.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | INDEPENDENT BANK CORPORATION                         | 22         | \$2,132,752.53          | 2.06%       | 0        | \$0.00        | NA       | \$0.00        |
|              | IVANHOE FINANCIAL INC.                               | 18         | \$2,731,900.00          | 2.63%       | 0        | \$0.00        | NA       | \$0.00        |
|              | M&T MORTGAGE CORPORATION                             | 33         | \$3,400,342.88          | 3.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              | MIDFIRST BANK  | 10         | \$546,025.00            | 0.53%       | 0        | \$0.00        | NA       | \$0.00        |
|              | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 7          | \$996,670.23            | 0.96%       | 0        | \$0.00        | NA       | \$0.00        |
|              | OHIO SAVINGS BANK                                    | 2          | \$201,600.00            | 0.19%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                               | 70         | \$12,092,082.16         | 11.66%      | 0        | \$0.00        | NA       | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION                         | 4          | \$388,281.55            | 0.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK                         | 2          | \$321,467.05            | 0.31%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                           | 1          | \$106,836.03            | 0.1%        | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                              | 17         | \$1,808,005.82          | 1.74%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS                   | 2          | \$277,552.53            | 0.27%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION                       | 2          | \$95,000.00             | 0.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable  | 172        | \$21,807,801.80         | 21.06%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>713</b> | <b>\$103,700,065.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371MCB1    | AMERICAN HOME MORTGAGE CORPORATION                   | 4          | \$472,166.37            | 1.99%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANKUNITED, FEDERAL SAVINGS BANK                     | 4          | \$450,300.00            | 1.89%       | 0        | \$0.00        | NA       | \$0.00        |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | CHASE HOME FINANCE, LLC                              | 1          | \$43,816.01            | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHEVY CHASE BANK FSB                                 | 3          | \$372,908.92           | 1.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA                                  | 10         | \$823,966.96           | 3.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                         | 4          | \$556,714.98           | 2.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.            | 5          | \$556,952.43           | 2.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EASTERN BANK   | 11         | \$1,616,984.97         | 6.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                                 | 7          | \$631,130.48           | 2.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEBANC MORTGAGE CORPORATION                        | 6          | \$481,580.41           | 2.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | INDEPENDENT BANK CORPORATION                         | 5          | \$542,950.00           | 2.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION                           | 1          | \$58,000.00            | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION                             | 14         | \$1,460,944.89         | 6.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MIDFIRST BANK  | 1          | \$41,000.00            | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 4          | \$652,541.19           | 2.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NORTH AMERICAN SAVINGS BANK F.S.B.                   | 1          | \$115,048.77           | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                                     | 3          | \$193,000.00           | 0.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION                         | 4          | \$225,663.92           | 0.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK                         | 1          | \$67,024.68            | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                           | 2          | \$205,151.92           | 0.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS                   | 6          | \$926,066.38           | 3.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION                       | 4          | \$215,000.00           | 0.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | USAA FEDERAL SAVINGS BANK                            | 2          | \$482,660.00           | 2.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO BANK, N.A.                               | 14         | \$888,169.52           | 3.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 112        | \$11,697,912.82        | 49.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>229</b> | <b>\$23,777,655.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|           |  |     |                  |        |   |        |    |   |        |
|-----------|--|-----|------------------|--------|---|--------|----|---|--------|
| 31371MCE5 | BANK OF AMERICA NA   | 7   | \$604,910.00     | 0.16%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST              | 15  | \$1,520,695.13   | 0.4%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CASTLE MORTGAGE<br>CORPORATION                             | 4   | \$443,424.00     | 0.12%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CHASE HOME<br>FINANCE, LLC                                 | 7   | \$1,169,744.32   | 0.31%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CITIZENS BANK<br>MORTGAGE<br>CORPORATION                   | 12  | \$1,510,567.42   | 0.4%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CITIZENS MORTGAGE<br>CORPORATION                           | 18  | \$3,994,669.08   | 1.05%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A.            | 6   | \$1,050,872.75   | 0.27%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | EASTERN BANK   | 1   | \$285,000.00     | 0.07%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | FIRST HORIZON HOME<br>LOAN CORPORATION                     | 832 | \$162,547,436.68 | 42.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | GUARANTY BANK<br>F.S.B.                                    | 101 | \$18,616,402.79  | 4.87%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | GUILD MORTGAGE<br>COMPANY                                  | 2   | \$470,400.00     | 0.12%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | HOLYOKE CREDIT<br>UNION                                    | 2   | \$159,680.00     | 0.04%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | HOMEBANC<br>MORTGAGE<br>CORPORATION                        | 114 | \$20,341,823.12  | 5.32%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | HOMESTREET BANK  | 110 | \$23,353,550.00  | 6.11%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | IRWIN MORTGAGE<br>CORPORATION                              | 2   | \$230,880.00     | 0.06%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | IVANHOE FINANCIAL<br>INC.                                  | 106 | \$18,700,003.18  | 4.89%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | M&T MORTGAGE<br>CORPORATION                                | 9   | \$1,587,423.41   | 0.42%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | MARKET STREET<br>MORTGAGE<br>CORPORATION                   | 1   | \$77,000.00      | 0.02%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | MIDFIRST BANK  | 2   | \$135,000.00     | 0.04%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | MOLTON, ALLEN &<br>WILLIAMS MORTGAGE<br>COMPANY LLC        | 15  | \$2,878,792.00   | 0.75%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | MORTGAGE ACCESS<br>CORP.DBA WEICHERT<br>FINANCIAL SERVICES | 62  | \$14,650,654.49  | 3.83%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | NEW SOUTH FEDERAL<br>SAVINGS BANK                          | 13  | \$1,986,750.00   | 0.52%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |                                    |              |                         |             |          |               |    |          |               |
|--------------|------------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | NORTH AMERICAN SAVINGS BANK F.S.B. | 1            | \$129,857.70            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                  | 9            | \$908,221.06            | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PINNACLE FINANCIAL CORPORATION     | 1            | \$76,842.61             | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.             | 102          | \$17,833,613.80         | 4.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                   | 3            | \$787,546.02            | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION       | 10           | \$1,124,254.90          | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK       | 12           | \$2,642,657.85          | 0.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY         | 3            | \$615,150.05            | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK            | 17           | \$2,806,635.38          | 0.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS | 6            | \$1,215,005.62          | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION      | 11           | \$1,790,927.85          | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 381          | \$76,002,883.03         | 19.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>1,997</b> | <b>\$382,249,274.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                                    |              |                         |             |          |               |    |          |               |
| 31371MCF2    | BANK OF AMERICA NA                 | 3            | \$568,785.60            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKFINANCIAL FSB                  | 4            | \$506,500.00            | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKUNITED, FEDERAL SAVINGS BANK   | 2            | \$250,000.00            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CASTLE MORTGAGE CORPORATION        | 9            | \$996,970.00            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENTRAL PACIFIC BANK               | 2            | \$596,592.29            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHARTER BANK                       | 10           | \$1,599,042.25          | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE HOME FINANCE, LLC            | 7            | \$1,016,006.94          | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS BANK MORTGAGE CORPORATION | 40           | \$5,500,235.42          | 0.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION      | 220          | \$43,095,097.20         | 5.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.       | 4            | \$643,069.26            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CROWN MORTGAGE COMPANY             | 11           | \$1,629,901.97          | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN            | 6            | \$1,315,333.56          | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |       |                  |        |   |        |    |   |        |
|--|--|-------|------------------|--------|---|--------|----|---|--------|
|  | ASSOCIATION, F.A.  |       |                  |        |   |        |    |   |        |
|  | EASTERN BANK   | 46    | \$9,832,142.85   | 1.33%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EVERBANK   | 4     | \$414,478.07     | 0.06%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME<br>LOAN CORPORATION                     | 1,714 | \$331,946,532.92 | 44.98% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK<br>F.S.B.                                    | 79    | \$11,668,601.39  | 1.58%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEBANC<br>MORTGAGE<br>CORPORATION                        | 333   | \$53,893,164.77  | 7.3%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTREET BANK  | 9     | \$1,546,250.00   | 0.21%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDEPENDENT BANK<br>CORPORATION                            | 41    | \$5,305,197.40   | 0.72%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE<br>CORPORATION                              | 1     | \$134,865.60     | 0.02%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL<br>INC.                                  | 134   | \$24,462,155.16  | 3.31%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE<br>CORPORATION                                | 40    | \$7,334,759.60   | 0.99%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET<br>MORTGAGE<br>CORPORATION                   | 9     | \$1,539,242.24   | 0.21%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDFIRST BANK  | 11    | \$672,511.92     | 0.09%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MOLTON, ALLEN &<br>WILLIAMS MORTGAGE<br>COMPANY LLC        | 39    | \$5,243,093.78   | 0.71%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE ACCESS<br>CORP.DBA WEICHERT<br>FINANCIAL SERVICES | 77    | \$19,003,135.31  | 2.58%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA<br>INC.                                    | 6     | \$873,954.11     | 0.12%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY<br>MORTGAGE COMPANY                          | 10    | \$1,736,061.87   | 0.24%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL<br>COOPERATIVE BANK,<br>N.A.                      | 4     | \$642,532.00     | 0.09%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH AMERICAN<br>SAVINGS BANK F.S.B.                      | 6     | \$535,266.15     | 0.07%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OHIO SAVINGS BANK  | 4     | \$357,452.29     | 0.05%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINNACLE FINANCIAL<br>CORPORATION                          | 19    | \$3,634,010.74   | 0.49%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PIONEER BANK   | 16    | \$1,993,552.66   | 0.27%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PULTE MORTGAGE,<br>L.L.C.                                  | 165   | \$31,246,494.30  | 4.23%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC CENTURA BANK   | 7     | \$1,097,698.29   | 0.15%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYNOVUS MORTGAGE<br>CORPORATION                            | 32    | \$4,741,674.45   | 0.64%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1     | \$131,189.27     | 0.02%  | 0 | \$0.00 | NA | 0 | \$0.00 |



|              |   |              |                         |             |          |               |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              | THE BRANCH BANKING AND TRUST COMPANY      |              |                         |             |          |               |          |               |
|              | THE HUNTINGTON NATIONAL BANK              | 14           | \$2,004,515.65          | 0.27%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                | 40           | \$5,637,664.84          | 0.76%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                   | 90           | \$12,764,772.37         | 1.73%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS        | 2            | \$265,764.00            | 0.04%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VALLEY NATIONAL BANK                      | 2            | \$498,000.00            | 0.07%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION             | 5            | \$874,272.53            | 0.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                               | 874          | \$138,230,712.69        | 18.71%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>4,152</b> | <b>\$737,979,253.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |          |               |
| 31371MCG0    | BANK OF AMERICA NA                        | 15           | \$1,179,092.12          | 0.91%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANKERS GUARANTEE TITLE AND TRUST COMPANY | 2            | \$161,346.77            | 0.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 4            | \$315,900.00            | 0.24%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CENTRAL PACIFIC BANK                      | 1            | \$128,690.62            | 0.1%        | 0        | \$0.00        | NA       | \$0.00        |
|              | CHARTER BANK                              | 10           | \$1,449,776.20          | 1.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CHASE HOME FINANCE, LLC                   | 5            | \$391,113.62            | 0.3%        | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION             | 86           | \$15,021,739.35         | 11.61%      | 0        | \$0.00        | NA       | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 3            | \$172,445.36            | 0.13%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CROWN MORTGAGE COMPANY                    | 12           | \$2,117,315.16          | 1.64%       | 0        | \$0.00        | NA       | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 4            | \$506,228.20            | 0.39%       | 0        | \$0.00        | NA       | \$0.00        |
|              | EASTERN BANK                              | 12           | \$2,004,757.89          | 1.55%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GUARANTY BANK F.S.B.                      | 11           | \$1,738,419.81          | 1.34%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GUILD MORTGAGE COMPANY                    | 4            | \$480,590.00            | 0.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HIBERNIA NATIONAL BANK                    | 4            | \$548,513.61            | 0.42%       | 0        | \$0.00        | NA       | \$0.00        |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | HOLYOKE CREDIT UNION                          | 1            | \$209,500.00            | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME BANC MORTGAGE CORPORATION                | 60           | \$8,452,717.61          | 6.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | INDEPENDENT BANK CORPORATION                  | 13           | \$1,601,300.00          | 1.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IVANHOE FINANCIAL INC.                        | 9            | \$1,188,680.73          | 0.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION                      | 26           | \$4,054,260.32          | 3.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MARKET STREET MORTGAGE CORPORATION            | 27           | \$4,509,272.30          | 3.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MOLTON, ALLEN & WILLIAMS MORTGAGE COMPANY LLC | 7            | \$954,264.63            | 0.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY                | 16           | \$2,075,271.61          | 1.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL COOPERATIVE BANK, N.A.               | 13           | \$1,330,442.74          | 1.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NORTH AMERICAN SAVINGS BANK F.S.B.            | 12           | \$1,327,581.17          | 1.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PINNACLE FINANCIAL CORPORATION                | 34           | \$5,075,438.55          | 3.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                        | 30           | \$5,053,422.00          | 3.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                              | 4            | \$343,052.87            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION                  | 16           | \$2,035,682.49          | 1.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK                  | 68           | \$8,320,052.59          | 6.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                    | 21           | \$2,058,304.83          | 1.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                       | 29           | \$2,269,877.56          | 1.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS            | 3            | \$355,400.00            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                 | 8            | \$803,543.81            | 0.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO BANK, N.A.                        | 10           | \$660,887.31            | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 420          | \$50,520,843.77         | 39.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1,000</b> | <b>\$129,415,725.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31371MCU9    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 9          | \$878,230.05           | 17.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 34         | \$4,165,244.68         | 82.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>43</b>  | <b>\$5,043,474.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MCV7    | CHASE HOME FINANCE, LLC                 | 55         | \$8,141,978.83         | 40.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 9          | \$1,291,627.87         | 6.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HSBC MORTGAGE CORPORATION (USA)         | 29         | \$4,118,480.15         | 20.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 46         | \$6,473,616.84         | 32.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>139</b> | <b>\$20,025,703.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MD38    | AMERICAN HOME MORTGAGE CORPORATION      | 2          | \$140,000.00           | 2.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                      | 3          | \$216,460.00           | 4.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 1          | \$38,858.97            | 0.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE HOME FINANCE, LLC                 | 1          | \$159,484.14           | 3.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EVERBANK                                | 7          | \$412,504.00           | 8.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION     | 6          | \$617,349.32           | 12.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION            | 1          | \$147,517.64           | 2.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY              | 1          | \$49,420.00            | 0.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS      | 1          | \$95,751.51            | 1.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 39         | \$3,097,203.43         | 62.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>62</b>  | <b>\$4,974,549.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MD46    | CHASE HOME FINANCE, LLC                 | 2          | \$133,592.58           | 15.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | INDYMAC BANK, FSB                       | 2          | \$88,264.33            | 10.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS      | 2          | \$51,066.11            | 6.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 9          | \$567,322.93           | 67.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>15</b>  | <b>\$840,245.95</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MD87    | BANK OF AMERICA NA                      | 3          | \$313,922.00           | 1.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 5          | \$427,495.01           | 2.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | CHASE HOME FINANCE, LLC                   |            |                        |             |          |               |          |               |
|              |  | CITIMORTGAGE, INC.                        | 7          | \$671,927.91           | 3.74%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | COUNTRYWIDE HOME LOANS, INC.              | 10         | \$1,145,442.00         | 6.38%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | OHIO SAVINGS BANK                         | 2          | \$241,270.43           | 1.34%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | SUNTRUST MORTGAGE INC.                    | 1          | \$123,674.62           | 0.69%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | WACHOVIA MORTGAGE CORPORATION             | 1          | \$41,800.00            | 0.23%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                               | 107        | \$14,997,640.57        | 83.49%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>136</b> | <b>\$17,963,172.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |          |               |
| 31371MD95    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 20         | \$4,074,836.12         | 70.33%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                  | 2          | \$393,900.00           | 6.8%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                               | 6          | \$1,325,000.00         | 22.87%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>28</b>  | <b>\$5,793,736.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |          |               |
| 31371MDG9    |  | CENTRAL PACIFIC BANK                      | 1          | \$198,453.12           | 2.96%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | OHIO SAVINGS BANK                         | 2          | \$238,745.13           | 3.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | WACHOVIA MORTGAGE CORPORATION             | 2          | \$259,232.63           | 3.87%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | WELLS FARGO BANK, N.A.                    | 4          | \$1,082,681.67         | 16.17%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                               | 31         | \$4,914,803.87         | 73.43%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>40</b>  | <b>\$6,693,916.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |          |               |
| 31371MDH7    |  | AMERICAN HOME MORTGAGE CORPORATION        | 1          | \$108,000.00           | 0.29%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 2          | \$275,000.00           | 0.75%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | CENTRAL PACIFIC BANK                      | 3          | \$365,956.35           | 1%          | 0        | \$0.00        | NA       | \$0.00        |
|              |  | CHASE HOME FINANCE, LLC                   | 1          | \$198,446.68           | 0.54%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | COLONIAL SAVINGS FA                       | 5          | \$1,048,290.80         | 2.86%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 1          | \$145,465.08           | 0.4%        | 0        | \$0.00        | NA       | \$0.00        |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | FIRST HORIZON HOME LOAN CORPORATION     | 61         | \$10,007,464.63        | 27.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                    | 2          | \$294,336.00           | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC           | 6          | \$942,131.88           | 2.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK                  | 7          | \$977,603.15           | 2.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEBANC MORTGAGE CORPORATION           | 12         | \$2,099,645.11         | 5.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMESTREET BANK                         | 11         | \$1,755,400.00         | 4.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | INDYMAC BANK, FSB                       | 1          | \$230,000.00           | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IVANHOE FINANCIAL INC.                  | 7          | \$709,990.73           | 1.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION                | 5          | \$332,566.48           | 0.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                       | 7          | \$573,671.85           | 1.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                | 1          | \$60,000.00            | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                  | 18         | \$2,626,144.00         | 7.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                        | 2          | \$252,200.00           | 0.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK            | 1          | \$140,000.00           | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                 | 6          | \$863,763.59           | 2.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS      | 3          | \$636,193.81           | 1.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 88         | \$12,009,185.66        | 32.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>251</b> | <b>\$36,651,455.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MDM6    | BANK OF AMERICA NA                      | 208        | \$30,798,034.18        | 5.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 15         | \$2,209,009.18         | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHARTER ONE MORTGAGE CORP.              | 7          | \$892,102.11           | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 268        | \$35,278,741.29        | 6.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA                     | 3          | \$364,333.70           | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.            | 284        | \$44,474,604.41        | 7.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION     | 68         | \$10,910,824.85        | 1.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK, FSB                      | 2          | \$414,000.00           | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |     |                 |       |   |        |    |   |        |
|--|--|-----|-----------------|-------|---|--------|----|---|--------|
|  | GMAC MORTGAGE CORPORATION              | 102 | \$17,120,753.80 | 3.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK F.S.B.                   | 3   | \$352,255.68    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HIBERNIA NATIONAL BANK                 | 8   | \$825,542.75    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEBANC MORTGAGE CORPORATION          | 1   | \$173,350.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTREET BANK                        | 7   | \$1,066,650.00  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HSBC MORTGAGE CORPORATION (USA)        | 5   | \$700,100.00    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDYMAC BANK, FSB                      | 1   | \$205,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE CORPORATION             | 2   | \$401,004.99    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                 | 1   | \$135,000.00    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE CORPORATION               | 4   | \$451,085.71    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDFIRST BANK                          | 1   | \$108,200.00    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY         | 1   | \$190,056.26    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OHIO SAVINGS BANK                      | 4   | \$386,950.91    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE CORPORATION               | 3   | \$672,977.09    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PULTE MORTGAGE, L.L.C.                 | 1   | \$230,600.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 16  | \$2,518,292.93  | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE FARM BANK, FSB                   | 1   | \$72,500.00     | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNTRUST MORTGAGE INC.                 | 33  | \$4,587,493.52  | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYNOVUS MORTGAGE CORPORATION           | 1   | \$50,000.00     | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HUNTINGTON NATIONAL BANK           | 2   | \$312,600.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTCORP MORTGAGE COMPANY             | 1   | \$173,591.18    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTMARK NATIONAL BANK                | 5   | \$724,160.68    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION PLANTERS BANK NA                 | 11  | \$1,817,311.00  | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIVERSAL MORTGAGE CORPORATION         | 4   | \$327,364.90    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 89  | \$14,026,353.77 | 2.49% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              | WACHOVIA MORTGAGE CORPORATION             |              |                         |             |          |               |          |               |
|              | WASHINGTON MUTUAL BANK, FA                | 49           | \$6,811,162.56          | 1.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WELLS FARGO BANK, N.A.                    | 298          | \$43,133,824.22         | 7.66%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                               | 2,092        | \$340,484,514.46        | 60.44%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>3,601</b> | <b>\$563,400,346.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371MDN4    | BANK OF AMERICA NA                        | 307          | \$43,682,933.88         | 16.41%      | 0        | \$0.00        | NA       | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 21           | \$3,337,896.70          | 1.25%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CHARTER ONE MORTGAGE CORP.                | 17           | \$2,447,795.04          | 0.92%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIMORTGAGE, INC.                        | 106          | \$12,313,129.67         | 4.62%       | 0        | \$0.00        | NA       | \$0.00        |
|              | COLONIAL SAVINGS FA                       | 3            | \$331,296.79            | 0.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 208          | \$25,230,299.83         | 9.48%       | 0        | \$0.00        | NA       | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 1            | \$138,700.00            | 0.05%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION       | 80           | \$11,660,107.48         | 4.38%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FLAGSTAR BANK, FSB                        | 5            | \$579,408.66            | 0.22%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GMAC MORTGAGE CORPORATION                 | 43           | \$5,800,138.82          | 2.18%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GUARANTY BANK F.S.B.                      | 4            | \$441,166.29            | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC             | 8            | \$1,533,909.29          | 0.58%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HIBERNIA NATIONAL BANK                    | 7            | \$640,600.47            | 0.24%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HEMIBANC MORTGAGE CORPORATION             | 2            | \$224,346.23            | 0.08%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HOMESTREET BANK                           | 4            | \$404,250.00            | 0.15%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HSBC MORTGAGE CORPORATION (USA)           | 27           | \$5,124,213.72          | 1.92%       | 0        | \$0.00        | NA       | \$0.00        |
|              | INDEPENDENT BANK CORPORATION              | 4            | \$509,250.00            | 0.19%       | 0        | \$0.00        | NA       | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION                | 10           | \$1,089,900.00          | 0.41%       | 0        | \$0.00        | NA       | \$0.00        |
|              | IVANHOE FINANCIAL INC.                    | 3            | \$216,000.00            | 0.08%       | 0        | \$0.00        | NA       | \$0.00        |
|              |   | 7            | \$776,727.93            | 0.29%       | 0        | \$0.00        | NA       | \$0.00        |

|              |   |              |                         |             |          |               |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              | M&T MORTGAGE CORPORATION                |              |                         |             |          |               |          |               |
|              | MIDFIRST BANK                           | 5            | \$410,984.18            | 0.15%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NEXSTAR FINANCIAL CORPORATION           | 2            | \$359,768.22            | 0.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              | OHIO SAVINGS BANK                       | 3            | \$469,959.70            | 0.18%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE CORPORATION                | 10           | \$1,991,746.81          | 0.75%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PINNACLE FINANCIAL CORPORATION          | 1            | \$212,085.85            | 0.08%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                  | 2            | \$509,567.00            | 0.19%       | 0        | \$0.00        | NA       | \$0.00        |
|              | RBC CENTURA BANK                        | 5            | \$434,216.48            | 0.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SALEM FIVE MORTGAGE COMPANY, LLC        | 3            | \$673,000.00            | 0.25%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SUNTRUST MORTGAGE INC.                  | 23           | \$2,892,316.00          | 1.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK            | 17           | \$2,324,697.32          | 0.87%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY              | 9            | \$875,534.49            | 0.33%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                 | 7            | \$814,771.80            | 0.31%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS      | 1            | \$128,454.58            | 0.05%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNION PLANTERS BANK NA                  | 47           | \$6,176,709.46          | 2.32%       | 0        | \$0.00        | NA       | \$0.00        |
|              | USAA FEDERAL SAVINGS BANK               | 1            | \$210,000.00            | 0.08%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION           | 32           | \$3,845,774.41          | 1.44%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA              | 17           | \$1,607,013.97          | 0.6%        | 0        | \$0.00        | NA       | \$0.00        |
|              | WELLS FARGO BANK, N.A.                  | 36           | \$4,080,071.66          | 1.53%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 920          | \$121,751,628.13        | 45.74%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>2,008</b> | <b>\$266,250,370.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371MDQ7    | BANK OF AMERICA NA                      | 5            | \$1,147,300.00          | 9.32%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 8            | \$1,026,247.67          | 8.34%       | 0        | \$0.00        | NA       | \$0.00        |
|              | EVERBANK                                | 1            | \$199,775.88            | 1.62%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION     | 9            | \$2,181,415.19          | 17.72%      | 0        | \$0.00        | NA       | \$0.00        |



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|              |   |           |                        |             |          |               |    |          |               |
|--------------|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | GUARANTY BANK<br>F.S.B.                       | 1         | \$200,000.00           | 1.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IRWIN MORTGAGE<br>CORPORATION                 | 1         | \$50,000.00            | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE<br>CORPORATION                   | 1         | \$219,494.20           | 1.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                             | 1         | \$52,296.83            | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE<br>CORPORATION                   | 1         | \$71,329.40            | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE,<br>L.L.C.                     | 8         | \$1,060,556.00         | 8.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON<br>NATIONAL BANK               | 1         | \$169,644.15           | 1.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO BANK,<br>N.A.                     | 4         | \$872,133.94           | 7.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 25        | \$5,057,816.72         | 41.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>66</b> | <b>\$12,308,009.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |           |                        |             |          |               |    |          |               |
| 31371MDR5    | BANKUNITED,<br>FEDERAL SAVINGS<br>BANK        | 5         | \$872,520.01           | 2.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 4         | \$305,622.25           | 0.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE<br>CORPORATION              | 19        | \$2,462,655.97         | 7.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME<br>LOANS, INC.               | 1         | \$39,966.56            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME BANC<br>MORTGAGE<br>CORPORATION          | 10        | \$1,552,987.96         | 4.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE<br>CORPORATION                   | 8         | \$901,204.74           | 2.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MARKET STREET<br>MORTGAGE<br>CORPORATION      | 4         | \$663,613.55           | 2.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY<br>MORTGAGE COMPANY             | 3         | \$525,010.13           | 1.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PINNACLE FINANCIAL<br>CORPORATION             | 16        | \$2,675,116.99         | 8.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                              | 5         | \$558,873.47           | 1.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SELF-HELP VENTURES<br>FUND                    | 3         | \$292,463.31           | 0.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE<br>CORPORATION               | 4         | \$515,752.95           | 1.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP<br>MORTGAGE COMPANY                 | 3         | \$217,806.10           | 0.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 3         | \$476,336.50           | 1.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                                    |            |                        |             |          |               |          |               |
|--------------|------------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | TRUSTMARK NATIONAL BANK            |            |                        |             |          |               |          |               |
|              | UNION FEDERAL BANK OF INDIANAPOLIS | 1          | \$19,900.00            | 0.06%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION     | 2          | \$569,000.00           | 1.73%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION      | 17         | \$2,199,180.81         | 6.67%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WELLS FARGO BANK, N.A.             | 3          | \$325,041.65           | 0.99%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                        | 137        | \$17,807,541.66        | 53.99%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                                    | <b>248</b> | <b>\$32,980,594.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |                                    |            |                        |             |          |               |          |               |
| 31371MDZ7    | BANKUNITED, FEDERAL SAVINGS BANK   | 2          | \$463,255.83           | 4.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CHASE HOME FINANCE, LLC            | 5          | \$569,821.88           | 5.38%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HIBERNIA NATIONAL BANK             | 1          | \$225,000.00           | 2.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HOMEBANC MORTGAGE CORPORATION      | 4          | \$540,305.92           | 5.1%        | 0        | \$0.00        | NA       | \$0.00        |
|              | INDYMAC BANK, FSB                  | 1          | \$43,969.72            | 0.42%       | 0        | \$0.00        | NA       | \$0.00        |
|              | M&T MORTGAGE CORPORATION           | 1          | \$152,881.23           | 1.44%       | 0        | \$0.00        | NA       | \$0.00        |
|              | MARKET STREET MORTGAGE CORPORATION | 2          | \$415,356.64           | 3.92%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY     | 1          | \$82,936.71            | 0.78%       | 0        | \$0.00        | NA       | \$0.00        |
|              | OPTEUM GROUP                       | 2          | \$489,000.00           | 4.62%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PINNACLE FINANCIAL CORPORATION     | 2          | \$189,483.91           | 1.79%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY         | 1          | \$62,854.92            | 0.59%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS | 8          | \$750,049.44           | 7.08%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNION PLANTERS BANK NA             | 1          | \$98,926.52            | 0.93%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION      | 2          | \$137,000.00           | 1.29%       | 0        | \$0.00        | NA       | \$0.00        |
|              |                                    | 9          | \$863,256.11           | 8.15%       | 0        | \$0.00        | NA       | \$0.00        |

|              |  |   |           |                        |             |          |               |    |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | WELLS FARGO BANK,<br>N.A.                       |           |                        |             |          |               |    |          |               |
|              |  | Unavailable                                     | 40        | \$5,506,326.56         | 52.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>82</b> | <b>\$10,590,425.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31371MEA1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST   | 7         | \$1,077,972.57         | 41.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                     | 1         | \$104,547.29           | 4.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 6         | \$1,394,049.99         | 54.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>14</b> | <b>\$2,576,569.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31371MEC7    |  | AMERICAN HOME<br>MORTGAGE<br>CORPORATION        | 14        | \$1,687,530.00         | 2.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | BANK OF AMERICA NA                              | 160       | \$15,071,614.12        | 19.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | CITIMORTGAGE, INC.                              | 110       | \$8,674,790.76         | 11.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | COLONIAL SAVINGS<br>FA                          | 5         | \$348,709.56           | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | COUNTRYWIDE HOME<br>LOANS, INC.                 | 24        | \$2,484,850.24         | 3.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 1         | \$272,471.97           | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FIRST HORIZON HOME<br>LOAN CORPORATION          | 41        | \$4,526,122.55         | 5.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FLAGSTAR BANK, FSB                              | 5         | \$553,000.00           | 0.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | GUARANTY BANK<br>F.S.B.                         | 1         | \$25,000.00            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | HARWOOD STREET<br>FUNDING I, LLC                | 11        | \$935,365.38           | 1.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | IRWIN MORTGAGE<br>CORPORATION                   | 1         | \$50,200.00            | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | MIDFIRST BANK                                   | 1         | \$62,100.00            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | NATIONAL CITY<br>MORTGAGE COMPANY               | 21        | \$1,697,458.61         | 2.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | OHIO SAVINGS BANK                               | 1         | \$50,000.00            | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | SALEM FIVE<br>MORTGAGE<br>COMPANY, LLC          | 1         | \$170,218.88           | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | SUNTRUST<br>MORTGAGE INC.                       | 40        | \$4,132,940.46         | 5.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | THE BRANCH<br>BANKING AND TRUST<br>COMPANY      | 14        | \$1,686,581.11         | 2.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | THE HUNTINGTON<br>NATIONAL BANK                 | 13        | \$1,149,360.03         | 1.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | UNION PLANTERS BANK NA                               | 17         | \$1,495,706.04         | 1.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                        | 15         | \$1,606,479.24         | 2.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                           | 45         | \$3,172,845.87         | 4.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 278        | \$27,565,958.28        | 35.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>819</b> | <b>\$77,419,303.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |    |          |               |
| 31371MEF0    | BANK OF AMERICA NA                                   | 7          | \$998,438.38           | 2.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                                   | 18         | \$3,513,022.42         | 7.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HSBC MORTGAGE CORPORATION (USA)                      | 4          | \$1,089,798.38         | 2.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 14         | \$2,324,984.04         | 4.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNTRUST MORTGAGE INC.                               | 3          | \$441,864.96           | 0.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                        | 1          | \$183,545.85           | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                           | 1          | \$86,000.00            | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO BANK, N.A.                               | 6          | \$1,062,206.45         | 2.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 195        | \$39,340,844.51        | 80.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>249</b> | <b>\$49,040,704.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |    |          |               |
| 31371MEG8    | AMERICAN HOME MORTGAGE CORPORATION                   | 14         | \$1,963,019.08         | 2.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                                   | 46         | \$4,005,067.83         | 4.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                                   | 23         | \$2,492,515.06         | 2.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                         | 49         | \$6,262,228.14         | 7.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION                  | 33         | \$4,793,459.65         | 5.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK, FSB                                   | 1          | \$92,000.00            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY                       | 1          | \$122,941.28           | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                                    | 1          | \$75,000.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNTRUST MORTGAGE INC.                               | 59         | \$5,819,431.23         | 6.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE BRANCH BANKING AND TRUST COMPANY                 | 11         | \$1,351,491.34         | 1.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                                     |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | THE HUNTINGTON NATIONAL BANK        | 1          | \$129,550.00           | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA              | 1          | \$76,000.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION       | 13         | \$2,224,545.15         | 2.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA          | 2          | \$178,180.97           | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 437        | \$55,353,689.97        | 65.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>692</b> | <b>\$84,939,119.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                                     |            |                        |             |          |               |    |          |               |
| 31371MEH6    | BANK OF AMERICA NA                  | 31         | \$4,067,144.49         | 5.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHARTER ONE MORTGAGE CORP.          | 8          | \$925,612.23           | 1.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                  | 4          | \$543,770.19           | 0.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.        | 47         | \$4,314,190.15         | 6.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EASTERN BANK                        | 1          | \$160,000.00           | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION | 16         | \$1,417,787.18         | 2.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK, FSB                  | 3          | \$532,832.77           | 0.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GMAC MORTGAGE CORPORATION           | 57         | \$5,960,256.63         | 8.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC       | 2          | \$323,986.44           | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK              | 1          | \$179,621.83           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HSBC MORTGAGE CORPORATION (USA)     | 3          | \$354,862.29           | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION          | 1          | \$60,000.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SALEM FIVE MORTGAGE COMPANY, LLC    | 1          | \$209,565.34           | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION        | 1          | \$75,000.00            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK        | 9          | \$932,344.21           | 1.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY          | 3          | \$207,281.45           | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA              | 9          | \$799,968.25           | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION      | 2          | \$58,931.00            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA          | 176        | \$17,737,848.06        | 25.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | WELLS FARGO BANK,<br>N.A.                | 8          | \$916,601.60           | 1.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 268        | \$29,827,769.06        | 42.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>651</b> | <b>\$69,605,373.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31371MEJ2    |  | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS | 2          | \$50,992.49            | 2.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 15         | \$2,336,235.07         | 97.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b>  | <b>\$2,387,227.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31371MEK9    |  | WASHINGTON<br>MUTUAL BANK, FA            | 2          | \$344,228.60           | 7.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 22         | \$4,413,586.25         | 92.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>24</b>  | <b>\$4,757,814.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31371MEL7    |  | WASHINGTON<br>MUTUAL BANK, FA            | 34         | \$5,924,299.16         | 89.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 5          | \$697,633.98           | 10.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>39</b>  | <b>\$6,621,933.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31371MES2    |  | PULTE MORTGAGE,<br>L.L.C.                | 2          | \$419,779.00           | 1.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA            | 40         | \$8,951,335.27         | 34.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 69         | \$16,228,195.98        | 63.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>111</b> | <b>\$25,599,310.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31371MET0    |  | HOMESTREET BANK                          | 5          | \$1,081,151.00         | 2.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PULTE MORTGAGE,<br>L.L.C.                | 15         | \$3,224,836.00         | 7.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | UNIVERSAL<br>MORTGAGE<br>CORPORATION     | 1          | \$121,550.00           | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA            | 63         | \$13,029,434.36        | 28.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 126        | \$27,495,563.72        | 61.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>210</b> | <b>\$44,952,535.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31371MEU7    |  | GUARANTY BANK<br>F.S.B.                  | 2          | \$353,000.00           | 0.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | HOMESTREET BANK                          | 5          | \$1,053,600.00         | 2.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PULTE MORTGAGE,<br>L.L.C.                | 32         | \$6,095,032.00         | 13.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL BANK, FA            | 68         | \$13,762,793.92        | 31.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 113        | \$22,325,171.34        | 51.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                      |            |                        |             |          |               |          |               |
|--------------|--|--------------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |                                      | <b>220</b> | <b>\$43,589,597.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371MEW3    |  | GUARANTY BANK<br>F.S.B.              | 6          | \$1,255,818.79         | 11.37%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | HOMESTREET BANK                      | 6          | \$1,203,950.00         | 10.9%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PULTE MORTGAGE,<br>L.L.C.            | 35         | \$6,276,281.73         | 56.82%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | UNIVERSAL<br>MORTGAGE<br>CORPORATION | 2          | \$473,800.00           | 4.29%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                          | 10         | \$1,836,160.65         | 16.62%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                      | <b>59</b>  | <b>\$11,046,011.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371MEX1    |  | COUNTRYWIDE HOME<br>LOANS, INC.      | 18         | \$2,385,068.39         | 45.59%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                          | 18         | \$2,846,622.59         | 54.41%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                      | <b>36</b>  | <b>\$5,231,690.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371MEY9    |  | COUNTRYWIDE HOME<br>LOANS, INC.      | 6          | \$1,137,417.92         | 31.86%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                          | 16         | \$2,432,847.99         | 68.14%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                      | <b>22</b>  | <b>\$3,570,265.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371MEZ6    |  | GUARANTY BANK<br>F.S.B.              | 8          | \$1,807,117.07         | 46.67%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PULTE MORTGAGE,<br>L.L.C.            | 5          | \$1,052,693.00         | 27.19%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | UNIVERSAL<br>MORTGAGE<br>CORPORATION | 1          | \$201,200.00           | 5.2%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                          | 4          | \$811,020.93           | 20.94%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                      | <b>18</b>  | <b>\$3,872,031.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371P6T2    |  | HARWOOD STREET<br>FUNDING I, LLC     | 3          | \$504,760.85           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                      | <b>3</b>   | <b>\$504,760.85</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371P6V7    |  | HARWOOD STREET<br>FUNDING I, LLC     | 7          | \$758,208.78           | 39.05%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                          | 13         | \$1,183,597.96         | 60.95%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                      | <b>20</b>  | <b>\$1,941,806.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371P6W5    |  | CITIMORTGAGE, INC.                   | 1          | \$53,946.24            | 4.3%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | FLAGSTAR BANK, FSB                   | 1          | \$173,500.00           | 13.83%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                          | 7          | \$1,027,065.57         | 81.87%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                      | <b>9</b>   | <b>\$1,254,511.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

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|              |  |   |           |                       |             |          |               |    |          |               |
|--------------|--|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31371P7B0    |  | CITIMORTGAGE, INC.                        | 2         | \$67,078.40           | 6.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 11        | \$930,988.03          | 93.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>13</b> | <b>\$998,066.43</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371P7E4    |  | CITIMORTGAGE, INC.                        | 3         | \$127,956.98          | 17.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 9         | \$616,298.80          | 82.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>12</b> | <b>\$744,255.78</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371P7F1    |  | COUNTRYWIDE HOME LOANS, INC.              | 4         | \$590,418.04          | 72.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 2         | \$226,674.12          | 27.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>6</b>  | <b>\$817,092.16</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371P7G9    |  | COUNTRYWIDE HOME LOANS, INC.              | 4         | \$718,661.83          | 41.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 7         | \$1,020,459.48        | 58.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>11</b> | <b>\$1,739,121.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371P7L8    |  | COUNTRYWIDE HOME LOANS, INC.              | 2         | \$328,834.00          | 33.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 4         | \$648,373.02          | 66.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>6</b>  | <b>\$977,207.02</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371QAC2    |  | Unavailable                               | 1         | \$80,000.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b>  | <b>\$80,000.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371QAD0    |  | Unavailable                               | 1         | \$108,000.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b>  | <b>\$108,000.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371QAK4    |  | CITIMORTGAGE, INC.                        | 1         | \$62,094.81           | 52.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 1         | \$56,284.71           | 47.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>2</b>  | <b>\$118,379.52</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371QAL2    |  | Unavailable                               | 3         | \$188,319.73          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>3</b>  | <b>\$188,319.73</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371QAN8    |  | CITIMORTGAGE, INC.                        | 6         | \$537,762.32          | 53.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WACHOVIA MORTGAGE CORPORATION             | 2         | \$260,000.00          | 26.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 2         | \$199,984.74          | 20.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b> | <b>\$997,747.06</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371QAP3    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 9         | \$1,534,501.00        | 58.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |



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|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                               | 6          | \$1,110,726.67         | 41.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>15</b>  | <b>\$2,645,227.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371QAQ1    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 5          | \$851,741.16           | 47.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 6          | \$925,138.39           | 52.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>11</b>  | <b>\$1,776,879.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KM45    |  | Unavailable                               | 96         | \$11,917,497.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>96</b>  | <b>\$11,917,497.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KM52    |  | OHIO SAVINGS BANK                         | 2          | \$103,508.72           | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA                | 19         | \$3,114,818.45         | 4.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 475        | \$69,403,745.83        | 95.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>496</b> | <b>\$72,622,073.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KM60    |  | WASHINGTON MUTUAL BANK, FA                | 2          | \$395,350.90           | 2.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 92         | \$13,694,716.04        | 97.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>94</b>  | <b>\$14,090,066.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KM78    |  | WASHINGTON MUTUAL BANK, FA                | 82         | \$8,377,327.71         | 57.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 77         | \$6,157,218.49         | 42.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>159</b> | <b>\$14,534,546.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KM86    |  | OHIO SAVINGS BANK                         | 6          | \$484,814.35           | 3.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 90         | \$14,768,844.92        | 96.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>96</b>  | <b>\$15,253,659.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KM94    |  | ADVANTAGE BANK                            | 2          | \$108,460.30           | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AEA FEDERAL CREDIT UNION                  | 1          | \$64,939.79            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AFFINITY PLUS FEDERAL CREDIT UNION        | 2          | \$150,000.00           | 0.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | ALTRA FEDERAL CREDIT UNION                | 1          | \$61,200.00            | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AMARILLO NATIONAL BANK                    | 3          | \$139,867.88           | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AMEGY MORTGAGE                            | 1          | \$71,332.24            | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AMERICAN BANK                             | 1          | \$75,158.46            | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AMERICAN BANK OF ST. PAUL                 | 1          | \$70,734.43            | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  |   | 2          | \$129,084.21           | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |                                       |    |              |       |   |        |             |
|--|---------------------------------------|----|--------------|-------|---|--------|-------------|
|  | AMERICAN NATIONAL BANK, TERRELL       |    |              |       |   |        |             |
|  | AMERIHOME MORTGAGE CORPORATION        | 1  | \$79,604.40  | 0.37% | 0 | \$0.00 | NA 0 \$0.00 |
|  | ANCHORBANK FSB                        | 1  | \$77,928.79  | 0.36% | 0 | \$0.00 | NA 0 \$0.00 |
|  | ASSOCIATED MORTGAGE INC.              | 12 | \$733,332.56 | 3.43% | 0 | \$0.00 | NA 0 \$0.00 |
|  | ATHOL CREDIT UNION                    | 1  | \$54,000.00  | 0.25% | 0 | \$0.00 | NA 0 \$0.00 |
|  | AUBURNBANK                            | 1  | \$72,939.41  | 0.34% | 0 | \$0.00 | NA 0 \$0.00 |
|  | AURORA FINANCIAL GROUP INC.           | 1  | \$69,808.84  | 0.33% | 0 | \$0.00 | NA 0 \$0.00 |
|  | BANCORPSOUTH BANK                     | 3  | \$180,630.98 | 0.85% | 0 | \$0.00 | NA 0 \$0.00 |
|  | BANK CALUMET, N.A.                    | 1  | \$46,956.47  | 0.22% | 0 | \$0.00 | NA 0 \$0.00 |
|  | BANK OF HANOVER AND TRUST COMPANY     | 2  | \$134,874.36 | 0.63% | 0 | \$0.00 | NA 0 \$0.00 |
|  | BANKERS FINANCIAL GROUP INC.          | 1  | \$40,500.00  | 0.19% | 0 | \$0.00 | NA 0 \$0.00 |
|  | BOEING EMPLOYEES CREDIT UNION         | 2  | \$119,928.83 | 0.56% | 0 | \$0.00 | NA 0 \$0.00 |
|  | CARROLLTON BANK                       | 1  | \$62,940.22  | 0.29% | 0 | \$0.00 | NA 0 \$0.00 |
|  | CENTRAL MORTGAGE COMPANY              | 6  | \$363,704.18 | 1.7%  | 0 | \$0.00 | NA 0 \$0.00 |
|  | CITIZENS BANK MORTGAGE CORPORATION    | 1  | \$81,824.14  | 0.38% | 0 | \$0.00 | NA 0 \$0.00 |
|  | CITIZENS FIRST NATIONAL BANK          | 5  | \$326,152.98 | 1.53% | 0 | \$0.00 | NA 0 \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE     | 7  | \$442,702.07 | 2.07% | 0 | \$0.00 | NA 0 \$0.00 |
|  | CITY NATIONAL BANK OF SULPHUR SPRINGS | 1  | \$74,002.52  | 0.35% | 0 | \$0.00 | NA 0 \$0.00 |
|  | CITYWIDE MORTGAGE COMPANY             | 3  | \$201,216.67 | 0.94% | 0 | \$0.00 | NA 0 \$0.00 |
|  | COLUMBIA HOME LOANS, LLC              | 1  | \$65,437.86  | 0.31% | 0 | \$0.00 | NA 0 \$0.00 |
|  | COMMERCE SERVICE CORPORATION          | 3  | \$186,200.00 | 0.87% | 0 | \$0.00 | NA 0 \$0.00 |
|  | COMMERCIAL BANK OF TEXAS, N.A.        | 2  | \$92,657.29  | 0.43% | 0 | \$0.00 | NA 0 \$0.00 |
|  | COMMUNITY BANK & TRUST CO.            | 1  | \$47,000.00  | 0.22% | 0 | \$0.00 | NA 0 \$0.00 |
|  | COMMUNITY CREDIT UNION                | 1  | \$34,468.04  | 0.16% | 0 | \$0.00 | NA 0 \$0.00 |
|  | CORNERBANK, NATIONAL                  | 2  | \$128,444.50 | 0.6%  | 0 | \$0.00 | NA 0 \$0.00 |

| ASSOCIATION  |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| CREDIT UNION MORTGAGE CO.                                    | 2 | \$130,000.00 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CUNA CREDIT UNION  | 1 | \$80,673.37  | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DEERE HARVESTER CREDIT UNION                                 | 1 | \$66,000.00  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DESERT SCHOOLS FEDERAL CREDIT UNION                          | 1 | \$84,856.34  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| DUPAGE NATIONAL BANK   | 1 | \$69,933.58  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DURANT BANK AND TRUST COMPANY                                | 1 | \$38,800.00  | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EATON NATIONAL BANK AND TRUST COMPANY                        | 3 | \$132,275.00 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN CREDIT UNION                                  | 1 | \$58,294.64  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY BANK   | 6 | \$272,899.81 | 1.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL BANK OF OHIO                                   | 1 | \$47,000.00  | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC | 1 | \$51,951.83  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FINANCIAL BANK   | 5 | \$219,990.78 | 1.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HERITAGE FINANCIAL CORPORATION                         | 1 | \$72,331.30  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE BANK  | 6 | \$407,468.51 | 1.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK IN MANITOWOC                             | 1 | \$82,921.24  | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF CARMi                                 | 2 | \$82,994.74  | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF DANVILLE                              | 1 | \$72,000.00  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF GRANT PARK                            | 1 | \$52,000.00  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF LEMARS                                | 1 | \$54,000.00  | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF OMAHA                                 | 3 | \$194,723.08 | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF WATERLOO                              | 1 | \$54,950.28  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                    |    |                |       |   |        |    |   |        |
|--|------------------------------------|----|----------------|-------|---|--------|----|---|--------|
|  | FIRST PENN BANK                    | 1  | \$55,189.33    | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                   | 18 | \$1,113,605.90 | 5.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FLAGSTAR BANK-DEDICATED CHANNEL    | 2  | \$137,872.50   | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREEDOM MORTGAGE CORP.             | 1  | \$75,000.00    | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK              | 1  | \$65,239.52    | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION       | 1  | \$41,720.38    | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENWOOD CREDIT UNION             | 1  | \$64,000.00    | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANNIBAL NATIONAL BANK             | 1  | \$50,961.89    | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK        | 2  | \$152,856.52   | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARRY MORTGAGE COMPANY             | 1  | \$56,160.00    | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND CREDIT UNION             | 2  | \$69,796.61    | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FINANCING CENTER INC.         | 2  | \$144,933.58   | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEFEDERAL BANK                   | 2  | \$103,905.57   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HONESDALE NATIONAL BANK THE        | 1  | \$49,954.80    | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HSBC MORTGAGE CORPORATION (USA)    | 1  | \$53,644.26    | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ILLINOIS NATIONAL BANK             | 2  | \$99,511.35    | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IOWA STATE BANK                    | 1  | \$49,827.68    | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IOWA STATE BANK AND TRUST COMPANY  | 1  | \$82,500.00    | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY | 5  | \$296,166.70   | 1.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.             | 1  | \$65,938.87    | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JEFFERSON MORTGAGE SERVICES INC.   | 1  | \$80,830.00    | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LA GRANGE STATE BANK               | 3  | \$199,361.68   | 0.93% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE MORTGAGE COMPANY INC.         | 1  | \$51,950.66    | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIBERTY SAVINGS BANK, FSB          | 1  | \$71,182.39    | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |                                    | 1  | \$22,400.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |              |       |   |        |    |        |
|--|---|---|--------------|-------|---|--------|----|--------|
|  | MAIN STREET BANK AND TRUST                                |   |              |       |   |        |    |        |
|  | MANUFACTURERS BANK AND TRUST CO.                          | 1 | \$74,429.31  | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | MARATHON FINANCIAL CORPORATION                            | 1 | \$39,964.70  | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES                             | 1 | \$42,000.00  | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | MARQUETTE BANK  | 1 | \$73,000.00  | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | MARSHALL COMMUNITY CREDIT UNION                           | 1 | \$81,922.19  | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | MEMBERS MORTGAGE SERVICES, LLC                            | 1 | \$70,133.39  | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCANTILE TRUST & SAVINGS BANK                           | 2 | \$103,741.56 | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 8 | \$488,819.83 | 2.29% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRILL MERCHANTS BANK                                    | 1 | \$80,923.14  | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST LOAN SERVICES INC.                                | 3 | \$187,000.00 | 0.88% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CLEARING CORPORATION                             | 1 | \$69,435.63  | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | MT. MCKINLEY BANK   | 1 | \$65,700.00  | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | MUTUAL SAVINGS ASSOCIATION FSA                            | 1 | \$81,124.80  | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 8 | \$473,008.48 | 2.21% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHERN OHIO INVESTMENT COMPANY                          | 4 | \$249,993.97 | 1.17% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWEST GEORGIA BANK                                    | 1 | \$18,983.24  | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                             | 2 | \$166,421.72 | 0.78% | 0 | \$0.00 | NA | \$0.00 |
|  | OLD FORT BANKING COMPANY                                  | 1 | \$50,951.60  | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | OLD SECOND MORTGAGE COMPANY                               | 2 | \$159,847.46 | 0.75% | 0 | \$0.00 | NA | \$0.00 |
|  | OLIN COMMUNITY CREDIT UNION                               | 1 | \$32,968.68  | 0.15% | 0 | \$0.00 | NA | \$0.00 |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | PARK BANK                                   | 1 | \$54,400.00  | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK,<br>NATIONAL<br>ASSOCIATION    | 4 | \$222,825.56 | 1.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PIONEER BANK                                | 1 | \$43,961.18  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POLICE AND FIRE<br>FEDERAL CREDIT<br>UNION  | 2 | \$84,152.99  | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POTLATCH NO.1<br>FEDERAL CREDIT<br>UNION    | 3 | \$229,302.31 | 1.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEWEST<br>MORTGAGE<br>CORPORATION        | 8 | \$466,244.18 | 2.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PURDUE EMPLOYEES<br>FEDERAL CREDIT<br>UNION | 1 | \$63,539.65  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RIDDELL NATIONAL<br>BANK                    | 1 | \$64,939.79  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND TRUST<br>COMPANY                   | 1 | \$75,000.00  | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | S&T BANK                                    | 3 | \$174,475.00 | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SARASOTA COASTAL<br>CREDIT UNION            | 1 | \$40,000.00  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAXON MORTGAGE<br>INC.                      | 3 | \$237,856.44 | 1.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL<br>GROUP                      | 6 | \$364,046.92 | 1.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOMERSET TRUST<br>COMPANY                   | 1 | \$78,837.84  | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPACE COAST CREDIT<br>UNION                 | 3 | \$209,658.22 | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPRATT SAVINGS AND<br>LOAN ASSOCIATION      | 1 | \$80,000.00  | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF<br>LINCOLN                    | 1 | \$83,376.37  | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SWAIN MORTGAGE<br>COMPANY                   | 1 | \$34,868.45  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYRACUSE<br>SECURITIES INC.                 | 1 | \$71,483.73  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TECHNOLOGY CREDIT<br>UNION                  | 1 | \$54,794.85  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEXAS BANK                                  | 1 | \$71,934.91  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE CITIZENS<br>BANKING COMPANY             | 1 | \$68,936.09  | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE FIRST, N.A.                             | 1 | \$74,928.83  | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HERGET<br>NATIONAL BANK OF              | 1 | \$41,700.00  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | PEKIN                                   |            |                        |             |          |               |    |          |               |
|              | THE HUNTINGTON NATIONAL BANK            | 10         | \$641,278.85           | 3%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THREE RIVERS FEDERAL CREDIT UNION       | 4          | \$202,864.74           | 0.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TIERONE BANK                            | 2          | \$70,303.12            | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TOWN AND COUNTRY BANC MORTGAGE SERVICES | 2          | \$115,790.04           | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRAVERSE MORTGAGE CORPORATION           | 4          | \$243,938.70           | 1.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY              | 1          | \$50,203.45            | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UMPQUA BANK MORTGAGE                    | 1          | \$83,421.77            | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIONBANK                               | 4          | \$222,021.69           | 1.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED BANK OF UNION                    | 2          | \$109,600.00           | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED MORTGAGE COMPANY                 | 1          | \$58,944.02            | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VALLEY BANK AND TRUST COMPANY           | 1          | \$62,740.41            | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VALLEY MORTGAGE COMPANY INC.            | 2          | \$134,880.36           | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON CAPITAL MORTGAGE GROUP       | 1          | \$62,940.21            | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 2          | \$142,561.72           | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WOOD COUNTY NATIONAL BANK               | 1          | \$48,000.00            | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                      | 2          | \$135,129.49           | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.         | 1          | \$43,960.22            | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.          | 4          | \$265,380.28           | 1.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 49         | \$2,905,464.81         | 13.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>353</b> | <b>\$21,369,664.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KN28    | ABBEVILLE BUILDING AND LOAN ASSOCIATION | 1          | \$103,500.00           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                          | 1          | \$131,705.75           | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 1          | \$93,796.55            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |   |                |       |   |        |    |        |
|--|--|---|----------------|-------|---|--------|----|--------|
|  | ALTRA FEDERAL CREDIT UNION                 |   |                |       |   |        |    |        |
|  | AMEGY MORTGAGE                             | 1 | \$101,700.00   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICA FIRST FEDERAL CREDIT UNION         | 3 | \$317,032.54   | 1.02% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAHOMEKEY, INC                        | 1 | \$188,760.16   | 0.61% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN EAGLE FEDERAL CREDIT UNION        | 1 | \$149,200.00   | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN SAVINGS BANK                      | 2 | \$394,531.49   | 1.27% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERITRUST MORTGAGE CORPORATION            | 1 | \$146,327.87   | 0.47% | 0 | \$0.00 | NA | \$0.00 |
|  | ASSOCIATED CREDIT UNION                    | 1 | \$149,000.00   | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | ASSOCIATED MORTGAGE INC.                   | 7 | \$1,289,919.94 | 4.16% | 0 | \$0.00 | NA | \$0.00 |
|  | B.F. GOODRICH EMPLOYEES FED CREDIT UNION   | 3 | \$561,412.37   | 1.81% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF HAWAII                             | 1 | \$184,587.61   | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK-FUND STAFF FEDERAL CREDIT UNION       | 1 | \$354,208.64   | 1.14% | 0 | \$0.00 | NA | \$0.00 |
|  | BAXTER CREDIT UNION                        | 1 | \$184,593.63   | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  | BOEING EMPLOYEES CREDIT UNION              | 1 | \$187,000.00   | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | CARDINAL COMMUNITY CREDIT UNION            | 1 | \$92,700.00    | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | CARROLLTON BANK                            | 1 | \$105,600.00   | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY                   | 2 | \$190,475.52   | 0.61% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL STATE BANK                         | 1 | \$126,226.21   | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTREBANK                                 | 2 | \$285,761.93   | 0.92% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST NATIONAL BANK OF STORM LAKE | 1 | \$250,947.57   | 0.81% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS UNION SAVINGS BANK                | 1 | \$359,600.00   | 1.16% | 0 | \$0.00 | NA | \$0.00 |
|  | CITY NATIONAL BANK OF SULPHUR SPRINGS      | 1 | \$88,888.81    | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1 | \$139,692.49   | 0.45% | 0 | \$0.00 | NA | \$0.00 |



|  |   |   |              |       |   |        |    |        |
|--|---|---|--------------|-------|---|--------|----|--------|
|  | COMMERCIAL STATE BANK                     |   |              |       |   |        |    |        |
|  | COMMUNITY BANK & TRUST CO.                | 3 | \$407,111.35 | 1.31% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY MORTGAGE FUNDING, LLC           | 1 | \$199,554.16 | 0.64% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE CO.                 | 1 | \$94,644.72  | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.      | 3 | \$504,351.41 | 1.63% | 0 | \$0.00 | NA | \$0.00 |
|  | CROWN BANK, N.A.                          | 1 | \$175,000.00 | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | CUNA CREDIT UNION                         | 1 | \$144,000.00 | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | DENALI STATE BANK                         | 1 | \$124,000.00 | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION       | 5 | \$821,101.67 | 2.65% | 0 | \$0.00 | NA | \$0.00 |
|  | DIME SAVINGS BANK OF NORWICH              | 1 | \$103,778.22 | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | DIME SAVINGS BANK OF WILLIAMSBURGH THE    | 2 | \$304,560.69 | 0.98% | 0 | \$0.00 | NA | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY            | 1 | \$154,658.53 | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CENTURY BANK, NA                    | 2 | \$206,475.52 | 0.67% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC | 1 | \$95,190.45  | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST FINANCIAL BANK                      | 1 | \$168,634.23 | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HERITAGE FINANCIAL CORPORATION      | 1 | \$120,000.00 | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST INTERSTATE BANK                     | 2 | \$201,392.87 | 0.65% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION          | 3 | \$332,266.25 | 1.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK & TRUST               | 3 | \$384,258.44 | 1.24% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA                | 2 | \$301,132.23 | 0.97% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK IN CANNON FALLS       | 2 | \$283,731.63 | 0.91% | 0 | \$0.00 | NA | \$0.00 |
|  |   | 1 | \$99,783.57  | 0.32% | 0 | \$0.00 | NA | \$0.00 |

|  |  |   |              |       |   |        |    |        |
|--|--|---|--------------|-------|---|--------|----|--------|
|  | FIRST NATIONAL BANK OF HARTFORD        |   |              |       |   |        |    |        |
|  | FIRST NATIONAL BANK OF WATERLOO        | 1 | \$105,000.00 | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PENN BANK                        | 2 | \$451,034.19 | 1.45% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PLACE BANK                       | 2 | \$279,394.00 | 0.9%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST STATE BANK MORTGAGE COMPANY, LLC | 1 | \$139,600.00 | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST TECHNOLOGY CREDIT UNION          | 4 | \$836,621.95 | 2.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST UNITED BANK                      | 1 | \$115,745.20 | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | FLAGSTAR BANK-DEDICATED CHANNEL        | 2 | \$184,786.93 | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | FRANDSEN BANK & TRUST                  | 1 | \$105,667.39 | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | FREEDOM MORTGAGE CORP.                 | 1 | \$148,000.00 | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | FREMONT BANK                           | 2 | \$324,106.55 | 1.04% | 0 | \$0.00 | NA | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB       | 1 | \$135,621.44 | 0.44% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY BUSINESS BANK                  | 4 | \$511,381.19 | 1.65% | 0 | \$0.00 | NA | \$0.00 |
|  | GTE FEDERAL CREDIT UNION               | 2 | \$234,580.34 | 0.76% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARDIAN CREDIT UNION                  | 1 | \$152,000.00 | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK            | 1 | \$93,793.52  | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND BANK                         | 1 | \$139,374.33 | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND CREDIT UNION                 | 1 | \$103,478.86 | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK              | 1 | \$159,568.73 | 0.51% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME SAVINGS AND LOAN COMPANY          | 2 | \$329,612.26 | 1.06% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTEAD BANK                         | 1 | \$93,000.00  | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE         | 2 | \$492,906.54 | 1.59% | 0 | \$0.00 | NA | \$0.00 |
|  | KERN SCHOOLS FEDERAL CREDIT UNION      | 4 | \$796,726.55 | 2.57% | 0 | \$0.00 | NA | \$0.00 |
|  | KEYSTONE NAZARETH BANK & TRUST         | 1 | \$138,937.13 | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | LA SALLE STATE BANK                    | 1 | \$104,772.75 | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1 | \$152,668.86 | 0.49% | 0 | \$0.00 | NA | \$0.00 |

|  |   |   |                |       |   |        |    |        |
|--|---|---|----------------|-------|---|--------|----|--------|
|  | LANDMARK CREDIT UNION                                     |   |                |       |   |        |    |        |
|  | LOS ALAMOS NATIONAL BANK                                  | 5 | \$1,020,737.96 | 3.29% | 0 | \$0.00 | NA | \$0.00 |
|  | MARQUETTE BANK  | 2 | \$296,633.22   | 0.96% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 5 | \$873,204.89   | 2.81% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-ISLAND MORTGAGE CORP.                                 | 2 | \$263,433.05   | 0.85% | 0 | \$0.00 | NA | \$0.00 |
|  | MIZZOU CREDIT UNION                                       | 2 | \$264,350.00   | 0.85% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE AMERICA, INC.                                    | 1 | \$143,583.92   | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CENTER, LLC                                      | 1 | \$142,500.00   | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CLEARING CORPORATION                             | 1 | \$103,771.56   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | MT. MCKINLEY BANK   | 1 | \$160,000.00   | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 8 | \$1,278,349.80 | 4.12% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWEST FEDERAL CREDIT UNION                            | 3 | \$505,440.96   | 1.63% | 0 | \$0.00 | NA | \$0.00 |
|  | PATELCO CREDIT UNION                                      | 3 | \$779,101.67   | 2.51% | 0 | \$0.00 | NA | \$0.00 |
|  | PORT WASHINGTON STATE BANK                                | 1 | \$204,000.00   | 0.66% | 0 | \$0.00 | NA | \$0.00 |
|  | SAFE CREDIT UNION   | 2 | \$476,944.34   | 1.54% | 0 | \$0.00 | NA | \$0.00 |
|  | SAVINGS INSTITUTE BANK AND TRUST COMPANY                  | 1 | \$272,708.49   | 0.88% | 0 | \$0.00 | NA | \$0.00 |
|  | SHELBY SAVINGS BANK, SSB                                  | 1 | \$133,868.30   | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | SKY FINANCIAL GROUP                                       | 1 | \$89,502.97    | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | ST. JAMES MORTGAGE CORPORATION                            | 1 | \$92,000.00    | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | STANFORD FEDERAL CREDIT UNION                             | 1 | \$249,458.92   | 0.8%  | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF THE LAKES                                   | 2 | \$456,317.61   | 1.47% | 0 | \$0.00 | NA | \$0.00 |
|  | SUTTON STATE BANK   | 1 | \$130,000.00   | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | THE HONOR STATE BANK                                      | 1 | \$199,573.51   | 0.64% | 0 | \$0.00 | NA | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | THE PARK BANK                           | 1          | \$85,312.19            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE TRADERS NATIONAL BANK               | 1          | \$101,000.00           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.                    | 2          | \$466,000.00           | 1.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED COMMUNITY BANK                   | 1          | \$85,110.51            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSITY FEDERAL CREDIT UNION         | 1          | \$93,191.79            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VAN WERT NATIONAL BANK                  | 1          | \$116,040.75           | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VYSTAR CREDIT UNION                     | 4          | \$568,582.01           | 1.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON CAPITAL MORTGAGE GROUP       | 2          | \$227,503.62           | 0.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 1          | \$157,304.18           | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAUKESHA STATE BANK                     | 1          | \$231,482.84           | 0.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEOKIE CREDIT UNION                     | 1          | \$169,122.16           | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION                     | 2          | \$349,723.42           | 1.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 3          | \$452,000.00           | 1.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILLIAMSVILLE STATE BANK AND TRUST      | 1          | \$180,000.00           | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.         | 1          | \$103,774.91           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 14         | \$1,775,336.56         | 5.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>200</b> | <b>\$31,028,139.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KN44    | ABBEVILLE BUILDING AND LOAN ASSOCIATION | 1          | \$93,500.00            | 0.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AFFINITY PLUS FEDERAL CREDIT UNION      | 1          | \$158,939.64           | 1.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMEGY MORTGAGE                          | 1          | \$124,713.06           | 1.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                          | 2          | \$266,742.38           | 2.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCORPSOUTH BANK                       | 2          | \$298,156.00           | 2.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                          | 2          | \$483,078.41           | 4.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 1          | \$119,439.71           | 1.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | BANK-FUND STAFF<br>FEDERAL CREDIT<br>UNION      |   |              |       |   |        |    |   |        |
|  | BETHPAGE FEDERAL<br>CREDIT UNION                | 1 | \$128,000.00 | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLOOMFIELD STATE<br>BANK                        | 1 | \$111,742.90 | 1.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOEING EMPLOYEES<br>CREDIT UNION                | 4 | \$705,985.02 | 6.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DURANT BANK AND<br>TRUST COMPANY                | 1 | \$143,600.00 | 1.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EPHRATA NATIONAL<br>BANK                        | 1 | \$120,000.00 | 1.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS AND<br>MERCHANTS TRUST<br>COMPANY       | 1 | \$100,000.00 | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK<br>& TRUST COMPANY<br>OF SC | 4 | \$652,627.88 | 5.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE<br>BANK                        | 2 | \$396,101.92 | 3.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MERIT<br>MORTGAGE<br>CORPORATION          | 2 | \$274,800.93 | 2.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK OF WATERLOO              | 1 | \$120,000.00 | 1.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST TECHNOLOGY<br>CREDIT UNION                | 5 | \$873,276.20 | 7.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS<br>BANK                        | 1 | \$239,457.08 | 2.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY LOAN<br>AND REAL ESTATE<br>COMPANY     | 1 | \$157,487.65 | 1.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEFEDERAL BANK                                | 1 | \$88,000.00  | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ILLINOIS NATIONAL<br>BANK                       | 1 | \$155,600.00 | 1.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KERN SCHOOLS<br>FEDERAL CREDIT<br>UNION         | 4 | \$500,160.81 | 4.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LANDMARK CREDIT<br>UNION                        | 2 | \$238,073.23 | 2.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION      | 3 | \$535,723.60 | 4.84% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-HUDSON VALLEY<br>FEDERAL CREDIT<br>UNION    | 2 | \$477,900.43 | 4.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 1 | \$119,379.33 | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |           |                        |             |          |               |          |               |
|--------------|---|-----------|------------------------|-------------|----------|---------------|----------|---------------|
|              | MIDWEST FINANCIAL CREDIT UNION                            |           |                        |             |          |               |          |               |
|              | MORTGAGE LENDERS NETOWRK USA, INC                         | 1         | \$239,907.08           | 2.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | MORTGAGEAMERICA INC.                                      | 1         | \$133,509.00           | 1.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 4         | \$728,263.90           | 6.59%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NEWTOWN SAVINGS BANK                                      | 2         | \$328,244.77           | 2.97%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PATELCO CREDIT UNION                                      | 1         | \$309,298.73           | 2.8%        | 0        | \$0.00        | NA       | \$0.00        |
|              | SAN ANTONIO FEDERAL CREDIT UNION (SAFCU)                  | 3         | \$390,085.64           | 3.53%       | 0        | \$0.00        | NA       | \$0.00        |
|              | U. S. MORTGAGE CORP.                                      | 1         | \$99,767.07            | 0.9%        | 0        | \$0.00        | NA       | \$0.00        |
|              | UNITUS COMMUNITY CREDIT UNION                             | 1         | \$95,000.00            | 0.86%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VYSTAR CREDIT UNION                                       | 3         | \$404,224.04           | 3.66%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WILMINGTON TRUST COMPANY                                  | 1         | \$94,000.00            | 0.85%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable   | 4         | \$553,519.09           | 4.97%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>71</b> | <b>\$11,058,305.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |   |           |                        |             |          |               |          |               |
| 31376KN69    | ADVANTAGE BANK  | 2         | \$251,120.00           | 0.46%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AF BANK   | 1         | \$310,000.00           | 0.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AFFINITY PLUS FEDERAL CREDIT UNION                        | 1         | \$95,000.00            | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION                           | 3         | \$745,800.00           | 1.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALTRA FEDERAL CREDIT UNION                                | 2         | \$297,000.00           | 0.54%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMARILLO NATIONAL BANK                                    | 4         | \$700,075.19           | 1.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN BANK   | 1         | \$165,000.00           | 0.3%        | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA                             | 3         | \$607,250.00           | 1.11%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION                        | 1         | \$133,600.00           | 0.24%       | 0        | \$0.00        | NA       | \$0.00        |
|              |   | 1         | \$270,000.00           | 0.49%       | 0        | \$0.00        | NA       | \$0.00        |

|  |   |    |                |        |   |        |    |   |        |
|--|---|----|----------------|--------|---|--------|----|---|--------|
|  | AMERICAN NATIONAL BANK, TERRELL           |    |                |        |   |        |    |   |        |
|  | ASSOCIATED MORTGAGE INC.                  | 43 | \$6,844,704.84 | 12.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AULDS, HORNE & WHITE INVESTMENT CORP.     | 1  | \$197,100.00   | 0.36%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AURORA FINANCIAL GROUP INC.               | 2  | \$324,000.00   | 0.59%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | B.F. GOODRICH EMPLOYEES FED CREDIT UNION  | 2  | \$238,305.00   | 0.44%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCORPSOUTH BANK                         | 7  | \$889,998.58   | 1.63%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK MUTUAL                               | 6  | \$1,176,650.00 | 2.15%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF NEWPORT                           | 3  | \$936,900.00   | 1.72%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF WAUSAU                            | 1  | \$120,280.00   | 0.22%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BAXTER CREDIT UNION                       | 1  | \$200,000.00   | 0.37%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BETHPAGE FEDERAL CREDIT UNION             | 1  | \$225,000.00   | 0.41%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE               | 3  | \$660,000.00   | 1.21%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUTTE COMMUNITY BANK                      | 2  | \$275,000.00   | 0.5%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPE COD FIVE CENTS SAVINGS BANK          | 3  | \$569,805.61   | 1.04%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CAPITAL CENTER, L.L.C.                    | 1  | \$180,000.00   | 0.33%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CARROLLTON BANK                           | 1  | \$359,650.00   | 0.66%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTENNIAL LENDING, LLC                   | 1  | \$88,000.00    | 0.16%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY                  | 3  | \$496,050.00   | 0.91%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL STATE BANK                        | 1  | \$180,000.00   | 0.33%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHARTER BANK                              | 1  | \$121,650.00   | 0.22%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 12 | \$3,087,650.00 | 5.65%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE         | 4  | \$498,911.00   | 0.91%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS UNION SAVINGS BANK               | 1  | \$200,000.00   | 0.37%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITYWIDE MORTGAGE COMPANY                 | 1  | \$88,825.00    | 0.16%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 1  | \$128,000.00   | 0.23%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | CREDIT UNION MORTGAGE CO.                    |    |                |       |   |        |    |   |        |
|  | CREDIT UNION MORTGAGE SERVICES, INC.         | 3  | \$698,200.00   | 1.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CROWN BANK FSB                               | 16 | \$3,442,876.38 | 6.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION          | 1  | \$210,000.00   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DFCU FINANCIAL                               | 6  | \$1,092,696.19 | 2%    | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DOW CHEMICAL EMPLOYEES CREDIT UNION          | 2  | \$265,000.00   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DPS CREDIT UNION                             | 1  | \$135,500.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EASTERN BANK                                 | 1  | \$248,000.00   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EMPIRE FEDERAL CREDIT UNION                  | 1  | \$108,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EPHRATA NATIONAL BANK                        | 1  | \$296,000.00   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC    | 2  | \$364,000.00   | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST EASTERN MORTGAGE CORPORATION           | 1  | \$106,000.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN BANK                          | 1  | \$160,000.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION          | 3  | \$555,947.52   | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                        | 3  | \$622,460.45   | 1.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA                   | 3  | \$390,100.00   | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA                 | 2  | \$235,850.00   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FLAGSTAR BANK-DEDICATED CHANNEL              | 9  | \$1,691,500.00 | 3.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK                        | 2  | \$540,050.00   | 0.99% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 1  | \$216,789.08   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR ONE CREDIT UNION                      | 3  | \$661,810.85   | 1.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FINANCING CENTER INC.                   | 1  | \$127,800.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTEAD BANK                               | 1  | \$103,600.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |



|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| IRWIN UNION BANK AND TRUST COMPANY                        | 4  | \$533,600.00   | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES B. NUTTER AND COMPANY                               | 1  | \$110,800.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA GRANGE STATE BANK                                      | 2  | \$254,897.23   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT UNION                                     | 12 | \$2,148,427.32 | 3.93% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LIBERTY SAVINGS BANK, FSB                                 | 1  | \$103,794.07   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARINE BANK MORTGAGE SERVICES                             | 3  | \$406,700.00   | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARQUETTE BANK  | 1  | \$125,000.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MASSACHUSETTS STATE EMPLOYEES CREDIT UNION                | 1  | \$164,500.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MECHANICS SAVINGS BANK                                    | 2  | \$238,600.00   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION                      | 4  | \$728,062.07   | 1.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID MINNESOTA FEDERAL CREDIT UNION                        | 1  | \$95,000.00    | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-HUDSON VALLEY FEDERAL CREDIT UNION                    | 4  | \$850,099.54   | 1.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AMERICA, INC.                                    | 3  | \$691,800.00   | 1.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MT. MCKINLEY BANK   | 1  | \$224,000.00   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 9  | \$1,381,690.00 | 2.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEW SOUTH FEDERAL SAVINGS BANK                            | 1  | \$160,835.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHERN OHIO INVESTMENT COMPANY                          | 1  | \$137,160.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWESTERN MORTGAGE COMPANY                             | 3  | \$499,700.00   | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD FORT BANKING COMPANY                                  | 1  | \$114,000.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD SECOND MORTGAGE COMPANY                               | 2  | \$433,800.00   | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES BANK, NATIONAL                                    | 2  | \$276,600.00   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |

| ASSOCIATION                                    |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| POLICE AND FIRE<br>FEDERAL CREDIT<br>UNION     | 3 | \$597,700.14 | 1.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PORT WASHINGTON<br>STATE BANK                  | 1 | \$168,000.00 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRIMEBANK                                      | 1 | \$131,063.77 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PURDUE EMPLOYEES<br>FEDERAL CREDIT<br>UNION    | 3 | \$440,350.00 | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAVINGS BANK OF<br>MENDOCINO COUNTY            | 1 | \$352,000.00 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SKY FINANCIAL<br>GROUP                         | 4 | \$607,000.00 | 1.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. JAMES MORTGAGE<br>CORPORATION              | 2 | \$223,675.00 | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANFORD FEDERAL<br>CREDIT UNION               | 1 | \$105,600.00 | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF<br>LACROSSE                      | 2 | \$236,068.00 | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STERLING SAVINGS<br>BANK                       | 1 | \$182,935.00 | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STERNS LENDING, INC.                           | 1 | \$176,000.00 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STILLWATER<br>NATIONAL BANK &<br>TRUST COMPANY | 1 | \$328,000.00 | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUBURBAN<br>MORTGAGE COMPANY<br>OF NEW MEXICO  | 2 | \$349,500.00 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUPERIOR FEDERAL<br>CREDIT UNION               | 3 | \$459,400.00 | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TAMPA BAY FEDERAL<br>CREDIT UNION              | 2 | \$233,847.75 | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TWIN COUNTY CREDIT<br>UNION                    | 1 | \$135,000.00 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| U. S. MORTGAGE<br>CORP.                        | 1 | \$144,900.00 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UMPQUA BANK<br>MORTGAGE                        | 2 | \$471,200.00 | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNION FEDERAL<br>SAVINGS BANK                  | 1 | \$248,500.00 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| WASHINGTON STATE<br>EMPLOYEES CREDIT<br>UNION  | 2 | \$360,000.00 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
| WILMINGTON TRUST<br>COMPANY                    | 1 | \$110,000.00 | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| WORLD SAVINGS<br>BANK                          | 3 | \$432,594.00 | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | Y-12 FEDERAL CREDIT UNION                                 | 2          | \$276,320.00           | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 28         | \$4,246,280.50         | 7.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>313</b> | <b>\$54,628,505.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KN77    | ACACIA FEDERAL SAVINGS BANK                               | 1          | \$205,000.00           | 3.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION                        | 1          | \$119,871.71           | 1.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCORPSOUTH BANK   | 3          | \$315,300.00           | 4.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL                 | 2          | \$420,000.00           | 6.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DFCU FINANCIAL  | 2          | \$338,128.84           | 5.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HAWAIIAN BANK                                       | 6          | \$1,303,000.00         | 19.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY BUSINESS BANK                                     | 1          | \$156,000.00           | 2.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HAWAII HOME LOANS, INC.                                   | 1          | \$416,000.00           | 6.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | LA GRANGE STATE BANK                                      | 1          | \$122,400.00           | 1.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MACON SAVINGS BANK  | 1          | \$110,000.00           | 1.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 1          | \$320,000.00           | 4.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 1          | \$172,000.00           | 2.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OLD SECOND MORTGAGE COMPANY                               | 3          | \$727,200.00           | 11.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF NEW PRAGUE                                  | 1          | \$220,000.00           | 3.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UMPQUA BANK MORTGAGE                                      | 2          | \$305,000.00           | 4.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY                                  | 1          | \$135,000.00           | 2.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 8          | \$1,188,224.54         | 18.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>36</b>  | <b>\$6,573,125.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KN85    | ARVEST MORTGAGE COMPANY                                   | 13         | \$2,148,550.00         | 38.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 16         | \$3,308,525.46         | 58.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                               |           |                       |             |          |               |    |          |               |
|--------------|-------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              | PHH MORTGAGE CORPORATION      |           |                       |             |          |               |    |          |               |
|              | STAR FINANCIAL GROUP, INC.    | 1         | \$167,200.00          | 2.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>30</b> | <b>\$5,624,275.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KN93    | ARVEST MORTGAGE COMPANY       | 6         | \$913,550.00          | 35.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION      | 8         | \$1,634,318.60        | 64.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>14</b> | <b>\$2,547,868.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KNA0    | ARVEST MORTGAGE COMPANY       | 17        | \$876,503.43          | 23.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.            | 12        | \$660,202.71          | 17.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY     | 1         | \$76,000.00           | 2.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FRANKLIN BANK, SSB            | 1         | \$84,603.29           | 2.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.          | 2         | \$143,045.56          | 3.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION      | 27        | \$1,312,846.19        | 35.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK                    | 2         | \$107,901.26          | 2.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 8         | \$528,157.56          | 13.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>70</b> | <b>\$3,789,260.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KNB8    | ADVANTAGE BANK                | 4         | \$383,036.22          | 1.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AEA FEDERAL CREDIT UNION      | 1         | \$104,900.37          | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS       | 1         | \$92,911.75           | 0.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALTRA FEDERAL CREDIT UNION    | 1         | \$86,321.89           | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK        | 4         | \$359,569.69          | 1.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMEGY MORTGAGE                | 1         | \$99,907.38           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA | 1         | \$106,398.95          | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                | 1         | \$92,916.73           | 0.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.      | 8         | \$782,922.17          | 3.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK CALUMET, N.A.            | 1         | \$91,115.53           | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK MUTUAL                   | 1         | \$89,415.08           | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF THE CASCADES          | 1         | \$108,323.10          | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK TEXAS, NATIONAL          | 1         | \$95,913.21           | 0.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |

| ASSOCIATION                               |   |              |       |   |        |    |   |        |
|---|---|--------------|-------|---|--------|----|---|--------|
| BRYN MAWR TRUST COMPANY THE               | 1 | \$99,905.11  | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BSI FINANCIAL SERVICES, INC.              | 1 | \$97,907.02  | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL MORTGAGE COMPANY                  | 3 | \$281,458.86 | 1.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL STATE BANK                        | 1 | \$87,916.50  | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 1 | \$103,002.17 | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST WHOLESALE MORTGAGE         | 6 | \$599,477.00 | 2.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITYWIDE MORTGAGE COMPANY                 | 1 | \$105,000.00 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMERCE SERVICE CORPORATION              | 1 | \$86,251.92  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY BANK & TRUST CO.                | 1 | \$106,898.47 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY CREDIT UNION                    | 1 | \$100,000.00 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY STATE BANK OF ROCK FALLS        | 1 | \$103,501.70 | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CORNERBANK, NATIONAL ASSOCIATION          | 2 | \$192,800.00 | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION MORTGAGE CO.                 | 3 | \$300,896.07 | 1.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CUNA CREDIT UNION                         | 1 | \$90,164.36  | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DESERT SCHOOLS FEDERAL CREDIT UNION       | 2 | \$187,108.91 | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DUBUQUE BANK AND TRUST COMPANY            | 2 | \$172,719.48 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| DURANT BANK AND TRUST COMPANY             | 1 | \$89,600.00  | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC | 1 | \$107,897.53 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY BANK                      | 1 | \$90,000.00  | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST EASTERN MORTGAGE CORPORATION        | 1 | \$85,420.81  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL BANK OF OHIO                | 2 | \$196,601.17 | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | FIRST FEDERAL BANK OF THE MIDWEST                   | 1 | \$100,788.80 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF TYLER | 1 | \$107,897.53 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FINANCIAL BANK                                | 1 | \$97,850.00  | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HERITAGE FINANCIAL CORPORATION                | 1 | \$106,700.00 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                               | 2 | \$208,213.79 | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.                      | 2 | \$191,533.91 | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK IN MANITOWOC                    | 1 | \$104,900.36 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF CARMi                        | 1 | \$95,609.20  | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON                       | 2 | \$198,811.18 | 0.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA                        | 5 | \$474,335.74 | 2.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PENN BANK                                     | 1 | \$96,559.70  | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                                    | 9 | \$847,161.51 | 3.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FLORIDA CREDIT UNION                                | 2 | \$205,403.70 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK  | 1 | \$100,000.00 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK                               | 2 | \$182,328.81 | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK F.S.B.                                | 1 | \$97,911.40  | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUERNSEY BANK FSB                                   | 1 | \$104,400.00 | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANNIBAL NATIONAL BANK                              | 1 | \$86,917.45  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK                         | 9 | \$827,484.82 | 3.83% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HAYHURST MORTGAGE, INC.                             | 1 | \$95,000.00  | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND BANK                                      | 2 | \$186,726.89 | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK                           | 1 | \$88,316.13  | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FINANCING CENTER INC.                          | 1 | \$97,907.02  | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STATE BANK                                     | 1 | \$90,000.00  | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY                  | 2 | \$193,216.49 | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 3 | \$280,867.78 | 1.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |              |       |   |        |    |        |
|--|---|---|--------------|-------|---|--------|----|--------|
|  | JAMES B. NUTTER AND COMPANY                               |   |              |       |   |        |    |        |
|  | KERN SCHOOLS FEDERAL CREDIT UNION                         | 1 | \$99,905.11  | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | LA GRANGE STATE BANK                                      | 3 | \$304,691.42 | 1.41% | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE MORTGAGE COMPANY INC.                                | 1 | \$85,000.00  | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | LORIMAC CORPORATION                                       | 1 | \$88,715.74  | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | MAIN STREET BANK AND TRUST                                | 1 | \$93,910.81  | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | MAYFLOWER COOPERATIVE BANK                                | 1 | \$108,000.00 | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | MECHANICS SAVINGS BANK                                    | 1 | \$109,000.00 | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | MEMBERS MORTGAGE SERVICES, LLC                            | 1 | \$92,913.86  | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 2 | \$195,120.41 | 0.9%  | 0 | \$0.00 | NA | \$0.00 |
|  | MERRILL MERCHANTS BANK                                    | 1 | \$109,000.00 | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK                          | 1 | \$99,909.61  | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-ISLAND MORTGAGE CORP.                                 | 1 | \$99,909.60  | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST LOAN SERVICES INC.                                | 2 | \$184,000.00 | 0.85% | 0 | \$0.00 | NA | \$0.00 |
|  | MIZZOU CREDIT UNION                                       | 1 | \$87,500.00  | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CLEARING CORPORATION                             | 1 | \$88,719.72  | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | MOUNTAIN STATES MORTGAGE CENTERS INC.                     | 1 | \$106,701.09 | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | MUTUAL SAVINGS ASSOCIATION FSA                            | 1 | \$89,914.60  | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 3 | \$283,411.08 | 1.31% | 0 | \$0.00 | NA | \$0.00 |
|  | NEW ERA BANK  | 1 | \$85,000.00  | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  |   | 4 | \$411,517.66 | 1.91% | 0 | \$0.00 | NA | \$0.00 |

|  |  |   |              |       |   |        |    |        |
|--|--|---|--------------|-------|---|--------|----|--------|
|  | NORTHERN OHIO INVESTMENT COMPANY       |   |              |       |   |        |    |        |
|  | OCEANFIRST BANK                        | 1 | \$95,000.00  | 0.44% | 0 | \$0.00 | NA | \$0.00 |
|  | OLD FORT BANKING COMPANY               | 1 | \$87,916.50  | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | PAVILION MORTGAGE COMPANY              | 1 | \$99,909.60  | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | PENINSULA MORTGAGE BANKERS CORPORATION | 1 | \$85,000.00  | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES BANK, NATIONAL ASSOCIATION     | 2 | \$205,903.22 | 0.95% | 0 | \$0.00 | NA | \$0.00 |
|  | PURDUE EMPLOYEES FEDERAL CREDIT UNION  | 1 | \$93,910.81  | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | SARASOTA COASTAL CREDIT UNION          | 1 | \$104,902.75 | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | SAXON MORTGAGE INC.                    | 2 | \$186,231.49 | 0.86% | 0 | \$0.00 | NA | \$0.00 |
|  | SECURITY FEDERAL CREDIT UNION          | 1 | \$104,000.00 | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION          | 1 | \$106,400.00 | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | SKY FINANCIAL GROUP                    | 4 | \$376,564.60 | 1.74% | 0 | \$0.00 | NA | \$0.00 |
|  | SOMERSET TRUST COMPANY                 | 1 | \$99,692.52  | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | SOUTHERN COMMERCIAL BANK               | 1 | \$87,920.45  | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 1 | \$96,912.31  | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | SPACE COAST CREDIT UNION               | 2 | \$213,990.54 | 0.99% | 0 | \$0.00 | NA | \$0.00 |
|  | SPENCER SAVINGS BANK                   | 1 | \$102,800.00 | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | STERLING SAVINGS BANK                  | 3 | \$288,545.94 | 1.34% | 0 | \$0.00 | NA | \$0.00 |
|  | THE HUNTINGTON NATIONAL BANK           | 7 | \$669,718.15 | 3.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | TRAVERSE MORTGAGE CORPORATION          | 1 | \$103,500.00 | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | U. S. MORTGAGE CORP.                   | 5 | \$480,659.22 | 2.23% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 4 | \$388,019.37 | 1.8%  | 0 | \$0.00 | NA | \$0.00 |



|              |   |            |                        |             |          |               |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | UMPQUA BANK MORTGAGE                    |            |                        |             |          |               |          |               |
|              | VALLEY MORTGAGE COMPANY INC.            | 1          | \$93,011.67            | 0.43%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VISTA FEDERAL CREDIT UNION              | 4          | \$346,845.63           | 1.61%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WALLICK AND VOLK INC.                   | 1          | \$109,353.44           | 0.51%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON CAPITAL MORTGAGE GROUP       | 1          | \$109,500.00           | 0.51%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION        | 1          | \$89,840.75            | 0.42%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WILMINGTON TRUST COMPANY                | 1          | \$95,513.57            | 0.44%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORLD SAVINGS BANK                      | 1          | \$85,524.10            | 0.4%        | 0        | \$0.00        | NA       | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.          | 1          | \$95,000.00            | 0.44%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 27         | \$2,623,471.00         | 12.2%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>224</b> | <b>\$21,593,419.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376KNC6    | ARVEST MORTGAGE COMPANY                 | 5          | \$490,560.04           | 11.44%      | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 8          | \$770,193.97           | 17.96%      | 0        | \$0.00        | NA       | \$0.00        |
|              | COUNTRYWIDE MORTGAGE VENTURES, LLC      | 2          | \$181,193.97           | 4.23%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY               | 2          | \$210,802.25           | 4.92%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FRANKLIN BANK, SSB                      | 2          | \$178,086.86           | 4.15%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GUARANTY BANK F.S.B.                    | 1          | \$99,877.40            | 2.33%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE CORPORATION                | 21         | \$2,049,893.75         | 47.81%      | 0        | \$0.00        | NA       | \$0.00        |
|              | TEXAS BANK                              | 1          | \$100,908.69           | 2.35%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 2          | \$206,245.38           | 4.81%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>44</b>  | <b>\$4,287,762.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376KNE2    | ABBEVILLE BUILDING AND LOAN ASSOCIATION | 1          | \$126,619.74           | 0.41%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ADVANTAGE BANK                          | 1          | \$127,182.09           | 0.41%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AFFINITY PLUS FEDERAL CREDIT UNION      | 1          | \$127,000.00           | 0.41%       | 0        | \$0.00        | NA       | \$0.00        |
|              |   | 1          | \$144,262.98           | 0.46%       | 0        | \$0.00        | NA       | \$0.00        |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | ALASKA USA<br>FEDERAL CREDIT<br>UNION           |    |                |       |   |        |    |   |        |
|  | AMARILLO NATIONAL<br>BANK                       | 5  | \$648,963.25   | 2.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMEGY MORTGAGE                                  | 1  | \$120,000.00   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN EAGLE<br>FEDERAL CREDIT<br>UNION       | 2  | \$263,000.00   | 0.85% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN NATIONAL<br>BANK, TERRELL              | 5  | \$619,947.84   | 1.99% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ASSOCIATED<br>MORTGAGE INC.                     | 12 | \$1,569,443.43 | 5.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ATLANTIC PACIFIC<br>MORTGAGE<br>CORPORATION     | 1  | \$127,878.55   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AULDS, HORNE &<br>WHITE INVESTMENT<br>CORP.     | 1  | \$137,869.06   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AURORA FINANCIAL<br>GROUP INC.                  | 2  | \$272,303.63   | 0.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK CALUMET, N.A.                              | 1  | \$137,000.00   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLACKHAWK CREDIT<br>UNION                       | 1  | \$111,893.73   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOEING EMPLOYEES<br>CREDIT UNION                | 1  | \$142,000.00   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST<br>COMPANY THE                  | 1  | \$119,886.14   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BURSAR-CAMBIST,<br>INC. DBA. MORTGAGE<br>XPRESS | 1  | \$117,168.72   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE<br>COMPANY                     | 1  | \$125,900.00   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEVY CHASE BANK,<br>FSB - DEDICATED<br>CHANNEL | 3  | \$390,429.19   | 1.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS BANK                                   | 1  | \$134,372.38   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS BANK<br>MORTGAGE<br>CORPORATION        | 2  | \$284,269.35   | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS FIRST<br>WHOLESALE<br>MORTGAGE         | 16 | \$2,049,365.49 | 6.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA HOME<br>LOANS, LLC                     | 2  | \$253,643.49   | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCE SERVICE<br>CORPORATION                 | 1  | \$128,000.00   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 1  | \$111,893.73   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |   |                |       |   |        |    |        |
|--|--|---|----------------|-------|---|--------|----|--------|
|  | COMMUNITY BANK & TRUST CO.                                   |   |                |       |   |        |    |        |
|  | CONNECTICUT RIVER BANK                                       | 1 | \$109,847.28   | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.                         | 1 | \$119,289.41   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | CUNA CREDIT UNION  | 1 | \$125,000.00   | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION                          | 3 | \$371,946.76   | 1.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | DPS CREDIT UNION   | 1 | \$124,604.49   | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY                               | 2 | \$274,739.06   | 0.88% | 0 | \$0.00 | NA | \$0.00 |
|  | DURANT BANK AND TRUST COMPANY                                | 1 | \$110,000.00   | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | EXTRACO MORTGAGE   | 1 | \$143,200.00   | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | FARMERS AND MERCHANTS TRUST COMPANY                          | 2 | \$270,500.00   | 0.87% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC                    | 1 | \$122,586.35   | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CITIZENS BANK NA                                       | 1 | \$140,000.00   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC | 1 | \$117,600.00   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST FINANCIAL BANK   | 1 | \$116,644.46   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION                          | 1 | \$119,596.93   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST INTERSTATE BANK  | 2 | \$243,880.06   | 0.78% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK IN MANITOWOC                             | 2 | \$256,439.41   | 0.82% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF CARMi                                 | 1 | \$119,886.14   | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON                                | 1 | \$135,071.72   | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA                                 | 1 | \$129,879.60   | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO                              | 1 | \$140,000.00   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PLACE BANK   | 8 | \$1,006,454.71 | 3.24% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST TECHNOLOGY CREDIT UNION                                | 1 | \$129,183.75   | 0.42% | 0 | \$0.00 | NA | \$0.00 |

|  |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| FLAGSTAR BANK-DEDICATED CHANNEL            | 1 | \$121,887.00 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLORIDA CREDIT UNION                       | 1 | \$138,668.30 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                               | 8 | \$991,261.19 | 3.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FULTON BANK                                | 2 | \$256,376.46 | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                      | 2 | \$266,880.67 | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREATER NEVADA MORTGAGE SERVICES           | 3 | \$398,000.00 | 1.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREENWOOD CREDIT UNION                     | 1 | \$141,871.63 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARDIAN CREDIT UNION                      | 1 | \$112,000.00 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARBOR FEDERAL SAVINGS BANK                | 1 | \$115,000.00 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARTFORD FUNDING LTD.                      | 2 | \$267,100.00 | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HEARTLAND BANK                             | 4 | \$474,352.09 | 1.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FEDERAL SAVINGS BANK                  | 1 | \$131,800.75 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FINANCING CENTER INC.                 | 1 | \$112,632.59 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME STATE BANK                            | 1 | \$127,379.02 | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMEFEDERAL BANK                           | 1 | \$135,374.49 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMETOWN BANK                              | 1 | \$130,310.00 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HONESDALE NATIONAL BANK THE                | 1 | \$147,859.57 | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
| INDEPENDENT BANK CORPORATION               | 1 | \$135,870.95 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IRWIN UNION BANK AND TRUST COMPANY         | 4 | \$460,292.80 | 1.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IVANHOE FINANCIAL INC.                     | 1 | \$114,796.12 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES B. NUTTER AND COMPANY                | 3 | \$370,062.91 | 1.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE MORTGAGE COMPANY INC.                 | 3 | \$382,889.78 | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LYONS MORTGAGE SERVICES, INC.              | 1 | \$110,000.00 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARINE BANK MORTGAGE SERVICES              | 1 | \$131,877.74 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MASSACHUSETTS STATE EMPLOYEES CREDIT UNION | 1 | \$129,080.34 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MECHANICS SAVINGS BANK                     | 2 | \$256,400.00 | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |   |              |       |   |        |    |   |        |
|---|---|--------------|-------|---|--------|----|---|--------|
| MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION                | 4 | \$511,025.56 | 1.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRILL MERCHANTS<br>BANK                                 | 1 | \$143,863.37 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-AMERICA<br>MORTGAGE<br>CORPORATION                    | 1 | \$140,125.00 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ISLAND<br>MORTGAGE CORP.                              | 1 | \$111,905.91 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-PENN BANK   | 1 | \$111,600.00 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST LOAN<br>SERVICES INC.                             | 1 | \$116,000.00 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AND<br>EQUITY FUNDING<br>CORPORATION DBA<br>MEFC | 1 | \$115,897.66 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE MARKETS,<br>LLC                                  | 1 | \$119,894.13 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHERN OHIO<br>INVESTMENT<br>COMPANY                    | 5 | \$587,630.00 | 1.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OAK TRUST AND<br>SAVINGS BANK                             | 1 | \$147,520.00 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD SECOND<br>MORTGAGE COMPANY                            | 1 | \$134,871.90 | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ORNL FEDERAL<br>CREDIT UNION                              | 1 | \$119,636.38 | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PAVILION MORTGAGE<br>COMPANY                              | 1 | \$130,000.00 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PENINSULA<br>MORTGAGE BANKERS<br>CORPORATION              | 1 | \$139,177.09 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES BANK,<br>NATIONAL<br>ASSOCIATION                  | 1 | \$121,884.25 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PFF BANK AND TRUST  | 1 | \$142,870.72 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| POLICE AND FIRE<br>FEDERAL CREDIT<br>UNION                | 1 | \$130,781.66 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PURDUE EMPLOYEES<br>FEDERAL CREDIT<br>UNION               | 2 | \$273,123.71 | 0.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
| RIDDELL NATIONAL<br>BANK                                  | 1 | \$120,000.00 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKLAND TRUST<br>COMPANY                                 | 1 | \$126,000.00 | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| S&T BANK  | 1 | \$113,000.00 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| SAXON MORTGAGE INC.                          | 4 | \$456,332.06 | 1.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SKY FINANCIAL GROUP                          | 2 | \$230,892.56 | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOUTHEAST OAKLAND COMMUNITY CREDIT UNION     | 1 | \$147,600.00 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SPACE COAST CREDIT UNION                     | 3 | \$401,397.13 | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANDARD MORTGAGE CORPORATION                | 2 | \$264,124.53 | 0.85% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF NEW PRAGUE                     | 2 | \$264,600.00 | 0.85% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF THE LAKES                      | 3 | \$383,257.57 | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TAMPA BAY FEDERAL CREDIT UNION               | 2 | \$238,783.74 | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE CITIZENS BANKING COMPANY                 | 1 | \$128,000.00 | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE HONOR STATE BANK                         | 1 | \$119,886.14 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE HUNTINGTON NATIONAL BANK                 | 5 | \$625,151.19 | 2.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THREE RIVERS FEDERAL CREDIT UNION            | 1 | \$129,876.64 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TIERONE BANK                                 | 1 | \$146,331.02 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TRAVERSE MORTGAGE CORPORATION                | 3 | \$369,800.00 | 1.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| U OF C FEDERAL CREDIT UNION                  | 1 | \$122,733.43 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| U. S. MORTGAGE CORP.                         | 1 | \$132,374.27 | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UMPQUA BANK MORTGAGE                         | 4 | \$499,793.73 | 1.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNION BANK                                   | 1 | \$129,885.31 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED CALIFORNIA SYSTEMS INTERNATIONAL INC. | 1 | \$119,894.13 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| VALLEY MORTGAGE COMPANY INC.                 | 2 | \$272,759.14 | 0.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
| VILLAGE MORTGAGE COMPANY                     | 1 | \$113,000.00 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| VISTA FEDERAL CREDIT UNION                   | 1 | \$123,266.47 | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |                                      |            |                        |             |          |               |    |          |               |
|--------------|--------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | WALLICK AND VOLK INC.                | 1          | \$109,998.03           | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAUKESHA STATE BANK                  | 1          | \$116,042.43           | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION              | 2          | \$264,080.19           | 0.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                   | 1          | \$135,373.89           | 0.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 20         | \$2,545,239.74         | 7.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>246</b> | <b>\$31,223,948.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                                      |            |                        |             |          |               |    |          |               |
| 31376KNF9    | ARVEST MORTGAGE COMPANY              | 14         | \$2,183,820.34         | 20.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                   | 22         | \$3,834,813.33         | 35.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE MORTGAGE VENTURES, LLC   | 3          | \$552,480.88           | 5.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY            | 3          | \$488,317.78           | 4.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FRANKLIN BANK, SSB                   | 1          | \$123,764.07           | 1.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                 | 2          | \$444,592.82           | 4.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEOWNERS MORTGAGE ENTERPRISES INC. | 1          | \$184,395.87           | 1.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION             | 10         | \$1,570,931.97         | 14.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STAR FINANCIAL GROUP, INC.           | 1          | \$234,033.03           | 2.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 8          | \$1,179,376.91         | 9.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>65</b>  | <b>\$10,796,527.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                                      |            |                        |             |          |               |    |          |               |
| 31376KNG7    | AMARILLO NATIONAL BANK               | 1          | \$177,781.15           | 1.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA        | 1          | \$206,625.00           | 2.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL      | 1          | \$175,500.00           | 1.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLUMBIA HOME LOANS, LLC             | 4          | \$1,071,001.95         | 11.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST REPUBLIC SAVINGS BANK          | 1          | \$210,000.00           | 2.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | LA GRANGE STATE BANK                 | 1          | \$230,760.11           | 2.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MID-ISLAND MORTGAGE CORP.            | 2          | \$470,645.59           | 5%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUFFOLK COUNTY NATIONAL BANK         | 2          | \$455,000.00           | 4.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |           |                       |             |          |               |    |          |               |
|--------------|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              | VALLEY MORTGAGE COMPANY INC.                         | 1         | \$183,958.00          | 1.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WALL STREET MORTGAGE BANKERS LTD D/B/A POWER EXPRESS | 1         | \$314,701.11          | 3.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | XCEL FEDERAL CREDIT UNION                            | 3         | \$662,772.12          | 7.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 17        | \$5,256,789.38        | 55.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>35</b> | <b>\$9,415,534.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KNH5    | ALASKA USA FEDERAL CREDIT UNION                      | 2         | \$505,649.28          | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                              | 1         | \$267,346.09          | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA                        | 2         | \$558,205.39          | 0.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED CREDIT UNION                              | 1         | \$195,500.00          | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                             | 9         | \$1,800,071.98        | 3.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AURORA FINANCIAL GROUP INC.                          | 3         | \$738,000.00          | 1.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK CALUMET, N.A.                                   | 1         | \$256,800.00          | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF FALL RIVER, A CO-OPERATIVE BANK              | 1         | \$214,796.00          | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                                       | 3         | \$1,048,297.40        | 1.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF NEWPORT                                      | 1         | \$207,816.48          | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF STANLY                                       | 1         | \$151,717.69          | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK-FUND STAFF FEDERAL CREDIT UNION                 | 1         | \$359,308.75          | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKERS FINANCIAL GROUP INC.                         | 1         | \$220,290.78          | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BAXTER CREDIT UNION                                  | 2         | \$359,806.44          | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BELMONT SAVINGS BANK                                 | 1         | \$370,673.23          | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BLACKHAWK CREDIT UNION                               | 1         | \$176,732.15          | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BOEING EMPLOYEES CREDIT UNION                        | 6         | \$1,276,630.04        | 2.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BROOKLINE BANK                                       | 1         | \$184,724.55          | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BSI FINANCIAL SERVICES, INC.                         | 2         | \$345,500.00          | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 1         | \$349,675.84          | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |



|  |   |   |                |       |   |        |    |   |        |
|--|---|---|----------------|-------|---|--------|----|---|--------|
|  | CAPE COD FIVE CENTS SAVINGS BANK          |   |                |       |   |        |    |   |        |
|  | CENTENNIAL LENDING, LLC                   | 1 | \$154,109.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY                  | 2 | \$350,000.00   | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 6 | \$1,343,278.95 | 2.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITADEL FEDERAL CREDIT UNION              | 2 | \$422,099.95   | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE         | 7 | \$1,608,199.28 | 2.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS UNION SAVINGS BANK               | 1 | \$150,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA HOME LOANS, LLC                  | 1 | \$427,000.00   | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY STATE BANK                      | 1 | \$255,500.00   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CONSUMER LOAN SERVICES, LLC               | 2 | \$355,000.00   | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE CO.                 | 1 | \$160,850.88   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.      | 2 | \$415,000.00   | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CUNA CREDIT UNION                         | 2 | \$336,800.00   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DESERT HILLS BANK                         | 1 | \$152,996.32   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION       | 1 | \$171,000.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY            | 3 | \$499,527.07   | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EATON NATIONAL BANK AND TRUST COMPANY     | 1 | \$253,650.00   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ENTERPRISE CORPORATION OF THE DELTA       | 1 | \$359,324.87   | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EQUITY FINANCIAL GROUP                    | 1 | \$266,900.00   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST BANK RICHMOND, NA                   | 1 | \$300,000.00   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CENTURY BANK, NA                    | 1 | \$169,000.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST EASTERN MORTGAGE                    | 1 | \$222,600.00   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | CORPORATION  |    |                |       |   |        |    |        |
|  | FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC | 1  | \$238,983.76   | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST FINANCIAL BANK   | 1  | \$151,000.00   | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HAWAIIAN BANK  | 1  | \$395,500.00   | 0.69% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION                          | 3  | \$569,313.01   | 0.99% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST INTERSTATE BANK  | 1  | \$158,253.29   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.                               | 1  | \$158,649.32   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA                                   | 1  | \$204,250.00   | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON                                | 2  | \$509,650.00   | 0.89% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PLACE BANK   | 13 | \$2,419,625.94 | 4.21% | 0 | \$0.00 | NA | \$0.00 |
|  | FLAGSTAR BANK-DEDICATED CHANNEL                              | 2  | \$375,355.97   | 0.65% | 0 | \$0.00 | NA | \$0.00 |
|  | FREEDOM MORTGAGE CORP.                                       | 2  | \$379,269.00   | 0.66% | 0 | \$0.00 | NA | \$0.00 |
|  | FREMONT BANK   | 19 | \$4,901,372.71 | 8.53% | 0 | \$0.00 | NA | \$0.00 |
|  | FULTON BANK  | 3  | \$549,279.40   | 0.96% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY BUSINESS BANK  | 7  | \$1,535,793.29 | 2.67% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION                                 | 1  | \$172,336.33   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | GOLDEN FIRST MORTGAGE CORPORATION                            | 1  | \$432,000.00   | 0.75% | 0 | \$0.00 | NA | \$0.00 |
|  | GRANITE STATE CREDIT UNION                                   | 1  | \$213,750.00   | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | GREATER NEVADA MORTGAGE SERVICES                             | 5  | \$1,246,450.00 | 2.17% | 0 | \$0.00 | NA | \$0.00 |
|  | GREENWOOD CREDIT UNION                                       | 1  | \$174,000.00   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK                                  | 7  | \$1,719,959.53 | 2.99% | 0 | \$0.00 | NA | \$0.00 |
|  | HAYHURST MORTGAGE, INC.                                      | 1  | \$150,000.00   | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND BANK   | 1  | \$153,386.74   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.                                   | 9  | \$1,775,504.34 | 3.09% | 0 | \$0.00 | NA | \$0.00 |

|   |   |                |       |   |        |    |   |        |
|---|---|----------------|-------|---|--------|----|---|--------|
| HONESDALE NATIONAL BANK THE                               | 1 | \$359,316.89   | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IRWIN UNION BANK AND TRUST COMPANY                        | 1 | \$203,306.91   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES B. NUTTER AND COMPANY                               | 4 | \$686,772.10   | 1.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| KERN SCHOOLS FEDERAL CREDIT UNION                         | 1 | \$259,753.31   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE MORTGAGE COMPANY INC.                                | 1 | \$192,725.61   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LEADER BANK, N.A.   | 1 | \$331,200.00   | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MACHIAS SAVINGS BANK                                      | 2 | \$343,842.55   | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAIN STREET BANK AND TRUST                                | 1 | \$232,000.00   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MECHANICS SAVINGS BANK                                    | 2 | \$390,000.00   | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MEDWAY COOPERATIVE BANK                                   | 1 | \$160,000.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION                      | 1 | \$159,048.95   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRILL MERCHANTS BANK                                    | 1 | \$165,028.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK                          | 6 | \$1,609,762.07 | 2.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST LOAN SERVICES INC.                                | 1 | \$300,000.00   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MISSOULA FEDERAL CREDIT UNION                             | 1 | \$149,957.58   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AND EQUITY FUNDING CORPORATION DBA MEFC          | 3 | \$726,984.21   | 1.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE CENTER, LLC                                      | 1 | \$150,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 1 | \$164,000.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEW SOUTH FEDERAL SAVINGS BANK                            | 1 | \$259,825.00   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHERN OHIO INVESTMENT COMPANY                          | 1 | \$151,200.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |                |       |   |        |    |   |        |
|--|---|----------------|-------|---|--------|----|---|--------|
| OAK TRUST AND SAVINGS BANK                   | 1 | \$225,000.00   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD SECOND MORTGAGE COMPANY                  | 3 | \$603,820.77   | 1.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PARK BANK                                    | 1 | \$205,000.00   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PAVILION MORTGAGE COMPANY                    | 1 | \$255,000.00   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES BANK                                 | 1 | \$184,450.74   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| POTLATCH NO.1 FEDERAL CREDIT UNION           | 1 | \$153,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAXON MORTGAGE INC.                          | 2 | \$523,650.00   | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SKY FINANCIAL GROUP                          | 2 | \$622,000.00   | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOVEREIGN BANK, A FEDERAL SAVINGS BANK       | 1 | \$266,508.85   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SPACE COAST CREDIT UNION                     | 5 | \$1,128,749.62 | 1.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. JAMES MORTGAGE CORPORATION               | 2 | \$348,550.00   | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF THE LAKES                      | 3 | \$706,500.00   | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STERNS LENDING, INC.                         | 1 | \$234,850.00   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUBURBAN MORTGAGE COMPANY OF NEW MEXICO      | 1 | \$252,000.00   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TAUNTON FEDERAL CREDIT UNION                 | 1 | \$165,000.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TECHNOLOGY CREDIT UNION                      | 1 | \$216,143.66   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE CARROLL MORTGAGE GROUP, INC.             | 1 | \$183,834.79   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE HONOR STATE BANK                         | 1 | \$324,000.00   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TRAVERSE MORTGAGE CORPORATION                | 1 | \$167,850.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| U OF C FEDERAL CREDIT UNION                  | 1 | \$222,175.00   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UMPQUA BANK MORTGAGE                         | 2 | \$577,760.78   | 1.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNIONBANK                                    | 2 | \$357,100.00   | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED CALIFORNIA SYSTEMS INTERNATIONAL INC. | 1 | \$232,180.00   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | VISTA FEDERAL CREDIT UNION              | 1          | \$149,065.52           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VYSTAR CREDIT UNION                     | 3          | \$619,340.78           | 1.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAUKESHA STATE BANK                     | 2          | \$443,054.30           | 0.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION                     | 1          | \$204,805.49           | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION        | 2          | \$457,365.62           | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                      | 1          | \$284,732.17           | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | XCEL FEDERAL CREDIT UNION               | 1          | \$164,278.85           | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 18         | \$3,797,535.84         | 5.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>261</b> | <b>\$57,814,087.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KNJ1    | ABBEVILLE BUILDING AND LOAN ASSOCIATION | 2          | \$111,236.47           | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                          | 3          | \$200,847.40           | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AEA FEDERAL CREDIT UNION                | 2          | \$131,986.68           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION         | 2          | \$103,867.63           | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALLEGIANCE CREDIT UNION                 | 1          | \$52,945.96            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                 | 12         | \$837,496.86           | 1.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALTRA FEDERAL CREDIT UNION              | 4          | \$229,880.80           | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                  | 9          | \$538,916.04           | 1.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION      | 6          | \$402,965.76           | 0.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK                           | 2          | \$138,957.46           | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK OF ST. PAUL               | 1          | \$36,764.23            | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK, N.A.                     | 1          | \$84,000.00            | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN EAGLE FEDERAL CREDIT UNION     | 1          | \$68,000.00            | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL         | 3          | \$193,932.85           | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 1          | \$52,944.67            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | AMERICAN NATIONAL BANK, WICHITA FALLS    |    |                |       |   |        |    |        |
|  | AMERICAN SAVINGS BANK                    | 1  | \$74,977.06    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN SAVINGS BANK OF NJ              | 1  | \$69,930.18    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERIHOM MORTGAGE CORPORATION            | 1  | \$59,940.27    | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | ANCHORBANK FSB                           | 1  | \$81,600.00    | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | ASSOCIATED MORTGAGE INC.                 | 51 | \$3,403,503.30 | 6.62% | 0 | \$0.00 | NA | \$0.00 |
|  | ATLANTIC PACIFIC MORTGAGE CORPORATION    | 1  | \$57,000.00    | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | AULDS, HORNE & WHITE INVESTMENT CORP.    | 3  | \$193,348.60   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | B.F. GOODRICH EMPLOYEES FED CREDIT UNION | 2  | \$144,500.00   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | BANCORPSOUTH BANK                        | 21 | \$1,367,098.08 | 2.66% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK CALUMET, N.A.                       | 1  | \$72,829.14    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK CENTER FIRST                        | 1  | \$60,000.00    | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK MUTUAL                              | 12 | \$831,139.06   | 1.62% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF AKRON                            | 1  | \$70,000.00    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF HAWAII                           | 3  | \$229,922.24   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF NEWPORT                          | 1  | \$80,000.00    | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF STANLY                           | 4  | \$182,980.72   | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF THE CASCADES                     | 3  | \$194,916.47   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF WAUSAU                           | 2  | \$124,600.00   | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | BANKIOWA                                 | 1  | \$41,600.00    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | BARKSDALE FEDERAL CREDIT UNION           | 3  | \$162,789.74   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | BAXTER CREDIT UNION                      | 2  | \$138,438.27   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | BETHPAGE FEDERAL CREDIT UNION            | 2  | \$107,063.85   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | BLACKHAWK STATE BANK                     | 1  | \$73,000.00    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | BLOOMFIELD STATE BANK                    | 1  | \$74,925.34    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | BOEING EMPLOYEES CREDIT UNION            | 1  | \$70,300.00    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1  | \$72,980.69    | 0.14% | 0 | \$0.00 | NA | \$0.00 |

|  |                                     |   |              |       |   |        |    |        |
|--|-------------------------------------|---|--------------|-------|---|--------|----|--------|
|  | BREMER FINANCIAL CORPORATION        |   |              |       |   |        |    |        |
|  | BRIDGEWATER CREDIT UNION            | 1 | \$79,918.44  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | CAPE COD FIVE CENTS SAVINGS BANK    | 1 | \$44,956.27  | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | CARROLLTON BANK                     | 3 | \$195,935.29 | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTENNIAL LENDING, LLC             | 2 | \$104,460.18 | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | CENTEX HOME EQUITY COMPANY, LLC     | 2 | \$93,721.13  | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL BANK OF PROVO               | 1 | \$74,615.65  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY            | 8 | \$483,744.81 | 0.94% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL SAVINGS BANK                | 2 | \$117,301.66 | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL STATE BANK                  | 2 | \$156,599.81 | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | CENTREBANK                          | 1 | \$80,000.00  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS BANK                       | 2 | \$126,000.00 | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS BANK MORTGAGE CORPORATION  | 1 | \$64,936.82  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST NATIONAL BANK        | 2 | \$107,200.00 | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE   | 4 | \$259,781.18 | 0.51% | 0 | \$0.00 | NA | \$0.00 |
|  | CITYWIDE MORTGAGE COMPANY           | 3 | \$183,331.91 | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | CLINTON NATIONAL BANK               | 4 | \$288,966.50 | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | COASTAL FEDERAL CREDIT UNION        | 1 | \$72,925.58  | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY BANC MORTGAGE CORPORATION | 1 | \$39,425.00  | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY SAVINGS BANK              | 2 | \$132,400.00 | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY STATE BANK OF ROCK FALLS  | 1 | \$58,900.00  | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | CORTRUST BANK                       | 3 | \$211,933.10 | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE CO.           | 4 | \$277,970.87 | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES,     | 2 | \$151,000.00 | 0.29% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |              |       |   |        |    |        |
|--|--|----|--------------|-------|---|--------|----|--------|
|  | INC.   |    |              |       |   |        |    |        |
|  | CREDIT UNION OF JOHNSON COUNTY                                       | 1  | \$67,900.00  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | CROWN BANK FSB   | 11 | \$688,773.00 | 1.34% | 0 | \$0.00 | NA | \$0.00 |
|  | DEERE HARVESTER CREDIT UNION   | 1  | \$64,534.14  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION                                  | 2  | \$152,934.69 | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | DFCU FINANCIAL   | 7  | \$468,984.03 | 0.91% | 0 | \$0.00 | NA | \$0.00 |
|  | DOW CHEMICAL EMPLOYEES CREDIT UNION                                  | 1  | \$64,637.12  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | DPS CREDIT UNION   | 2  | \$121,996.15 | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY                                       | 6  | \$399,888.45 | 0.78% | 0 | \$0.00 | NA | \$0.00 |
|  | DURANT BANK AND TRUST COMPANY  | 1  | \$66,095.69  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | EVANS NATIONAL BANK  | 1  | \$57,942.26  | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | EXTRACO MORTGAGE   | 2  | \$165,836.71 | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | FALL RIVER FIVE CENTS SAVINGS BANK                                   | 1  | \$82,913.34  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | FAMILY FIRST OF NY FEDERAL CREDIT UNION                              | 3  | \$220,748.29 | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | FAMILY TRUST FEDERAL CREDIT UNION                                    | 1  | \$73,500.00  | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | FARMERS AND MERCHANTS TRUST COMPANY                                  | 1  | \$59,940.27  | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | FARMERS STATE BANK OF WEST SALEM                                     | 1  | \$75,926.14  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST AMERICAN CREDIT UNION  | 1  | \$70,381.53  | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC                            | 8  | \$574,599.23 | 1.12% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CITIZENS BANK NA   | 1  | \$76,200.00  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 3  | \$133,798.93 | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 2  | \$115,285.43 | 0.22% | 0 | \$0.00 | NA | \$0.00 |



|  |    |                |       |   |        |    |        |
|--|----|----------------|-------|---|--------|----|--------|
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC |    |                |       |   |        |    |        |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF TYLER          | 1  | \$59,940.27    | 0.12% | 0 | \$0.00 | NA | \$0.00 |
| FIRST FEDERAL SAVINGS BANK OF THE GLADES                     | 1  | \$79,219.15    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
| FIRST FINANCIAL BANK   | 5  | \$259,529.28   | 0.51% | 0 | \$0.00 | NA | \$0.00 |
| FIRST INTERSTATE BANK  | 7  | \$454,504.04   | 0.88% | 0 | \$0.00 | NA | \$0.00 |
| FIRST MERIT MORTGAGE CORPORATION                             | 5  | \$326,660.53   | 0.64% | 0 | \$0.00 | NA | \$0.00 |
| FIRST MORTGAGE COMPANY INC.                                  | 1  | \$66,400.00    | 0.13% | 0 | \$0.00 | NA | \$0.00 |
| FIRST MORTGAGE COMPANY, L.L.C.                               | 3  | \$189,934.75   | 0.37% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK  | 2  | \$98,400.00    | 0.19% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK & TRUST                                  | 3  | \$140,856.08   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK ALASKA                                   | 5  | \$369,922.49   | 0.72% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK AND TRUST COMPANY                        | 2  | \$119,430.14   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK IN MANITOWOC                             | 1  | \$76,923.34    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK OF CHESTER COUNTY                        | 1  | \$64,936.82    | 0.13% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK OF DEERWOOD                              | 1  | \$60,940.71    | 0.12% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK OF GRANT PARK                            | 1  | \$76,000.00    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK OF MT. PULASKI                           | 1  | \$75,600.00    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK OF OMAHA                                 | 10 | \$652,913.41   | 1.27% | 0 | \$0.00 | NA | \$0.00 |
| FIRST PLACE BANK   | 36 | \$2,225,842.12 | 4.33% | 0 | \$0.00 | NA | \$0.00 |
| FIRST SOUTHERN NATIONAL BANK                                 | 2  | \$150,718.37   | 0.29% | 0 | \$0.00 | NA | \$0.00 |

|  |  |   |              |       |   |        |    |   |        |
|--|--|---|--------------|-------|---|--------|----|---|--------|
|  | FIRST STATE BANK OF WESTERN ILLINOIS         | 1 | \$79,900.00  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST TECHNOLOGY CREDIT UNION                | 4 | \$264,753.04 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FLAGSTAR BANK-DEDICATED CHANNEL              | 4 | \$273,971.03 | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FLORIDA CREDIT UNION                         | 1 | \$64,870.26  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FRANDSEN BANK & TRUST                        | 1 | \$75,926.14  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                                 | 1 | \$58,627.00  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK                                  | 1 | \$82,018.27  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB             | 4 | \$241,393.38 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BANK, F.S.B.                         | 1 | \$78,921.36  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK                        | 5 | \$345,126.57 | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 1 | \$41,600.00  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENWOOD CREDIT UNION                       | 1 | \$64,936.82  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GTE FEDERAL CREDIT UNION                     | 5 | \$393,442.98 | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY LOAN AND REAL ESTATE COMPANY        | 2 | \$152,550.00 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANCOCK BANK                                 | 1 | \$82,500.00  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR ONE CREDIT UNION                      | 1 | \$79,712.88  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARRY MORTGAGE COMPANY                       | 2 | \$133,164.08 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND CREDIT UNION                       | 1 | \$73,400.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HIWAY FEDERAL CREDIT UNION                   | 1 | \$40,554.17  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK                    | 2 | \$147,053.55 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FINANCING CENTER INC.                   | 3 | \$214,962.11 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME SAVINGS AND LOAN COMPANY                | 4 | \$279,796.20 | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STATE BANK                              | 1 | \$78,000.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ILLINOIS NATIONAL BANK                       | 1 | \$82,000.00  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1 | \$78,775.19  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |              |       |   |        |    |        |
|--|--|----|--------------|-------|---|--------|----|--------|
|  | ILLINOIS STATE<br>POLICE FEDERAL<br>CREDIT UNION |    |              |       |   |        |    |        |
|  | INTERNATIONAL<br>BANK OF COMMERCE                | 3  | \$191,802.44 | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | IOWA BANKERS<br>MORTGAGE<br>CORPORATION          | 3  | \$163,748.13 | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN UNION BANK<br>AND TRUST COMPANY            | 1  | \$63,934.74  | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | KERN SCHOOLS<br>FEDERAL CREDIT<br>UNION          | 4  | \$261,205.03 | 0.51% | 0 | \$0.00 | NA | \$0.00 |
|  | KEYWORTH<br>MORTGAGE FUNDING<br>CORPORATION      | 1  | \$60,000.00  | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | LA GRANGE STATE<br>BANK                          | 4  | \$283,382.10 | 0.55% | 0 | \$0.00 | NA | \$0.00 |
|  | LANDMARK CREDIT<br>UNION                         | 3  | \$202,545.23 | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | LEGACY BANKS                                     | 4  | \$229,167.35 | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | LIBERTY SAVINGS<br>BANK, FSB                     | 1  | \$78,318.15  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | LOS ALAMOS<br>NATIONAL BANK                      | 2  | \$110,844.30 | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | MACON SAVINGS<br>BANK                            | 2  | \$129,864.28 | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | MAIN STREET BANK<br>AND TRUST                    | 6  | \$355,035.49 | 0.69% | 0 | \$0.00 | NA | \$0.00 |
|  | MANUFACTURERS<br>BANK AND TRUST CO.              | 1  | \$59,938.82  | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | MARINE BANK<br>MORTGAGE SERVICES                 | 2  | \$128,500.00 | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | MEMBERS MORTGAGE<br>SERVICES, LLC                | 2  | \$114,829.78 | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCANTILE TRUST &<br>SAVINGS BANK               | 3  | \$181,983.24 | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION       | 12 | \$797,502.92 | 1.55% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRILL MERCHANTS<br>BANK                        | 1  | \$82,000.00  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRIMACK VALLEY<br>FEDERAL CREDIT<br>UNION      | 1  | \$58,024.74  | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | MID AMERICA<br>FEDERAL SAVINGS<br>BANK           | 8  | \$518,958.74 | 1.01% | 0 | \$0.00 | NA | \$0.00 |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | MID MINNESOTA<br>FEDERAL CREDIT<br>UNION                              | 3 | \$186,090.43 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-PENN BANK   | 1 | \$84,000.00  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST<br>COMMUNITY BANK   | 1 | \$84,511.68  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST LOAN<br>SERVICES INC.   | 2 | \$119,197.08 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MINOTOLA NATIONAL<br>BANK   | 1 | \$79,922.24  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MISSOULA FEDERAL<br>CREDIT UNION                                      | 1 | \$71,930.02  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE AMERICA,<br>INC.   | 1 | \$80,519.76  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE CENTER,<br>LLC   | 3 | \$220,420.79 | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE<br>CLEARING<br>CORPORATION                                   | 3 | \$193,257.42 | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE MARKETS,<br>LLC  | 1 | \$82,176.05  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MT. MCKINLEY BANK   | 1 | \$70,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MUTUAL SAVINGS<br>ASSOCIATION FSA                                     | 1 | \$47,000.00  | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE COMPANY<br>- DEDICATED<br>CHANNEL | 7 | \$498,186.37 | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW ALLIANCE BANK   | 3 | \$192,700.00 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW SOUTH FEDERAL<br>SAVINGS BANK                                     | 1 | \$66,333.89  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHERN OHIO<br>INVESTMENT<br>COMPANY                                | 3 | \$209,611.75 | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHLAND AREA<br>FEDERAL CREDIT<br>UNION                             | 1 | \$74,927.10  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWEST FEDERAL<br>CREDIT UNION                                     | 1 | \$50,000.00  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN<br>MORTGAGE COMPANY                                      | 8 | \$470,608.74 | 0.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NUMERICA CREDIT<br>UNION  | 1 | \$83,500.00  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OCEANFIRST BANK   | 1 | \$79,920.36  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ORNL FEDERAL<br>CREDIT UNION  | 5 | \$325,258.79 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 2 | \$138,607.66 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |              |       |   |        |    |        |
|--|--|----|--------------|-------|---|--------|----|--------|
|  | PATELCO CREDIT UNION                     |    |              |       |   |        |    |        |
|  | PAVILION MORTGAGE COMPANY                | 3  | \$188,695.70 | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES BANK, NATIONAL ASSOCIATION       | 2  | \$102,337.80 | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | POLICE AND FIRE FEDERAL CREDIT UNION     | 1  | \$47,951.06  | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | POTLATCH NO.1 FEDERAL CREDIT UNION       | 4  | \$268,531.57 | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | PREMIER BANK OF JACKSONVILLE             | 2  | \$125,876.37 | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | PRIMEWEST MORTGAGE CORPORATION           | 4  | \$290,430.31 | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | PROGRESSIVE SAVINGS BANK FSB             | 2  | \$109,318.87 | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | PUBLIC SERVICE EMPLOYEES CREDIT UNION    | 1  | \$61,140.51  | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | PURDUE EMPLOYEES FEDERAL CREDIT UNION    | 5  | \$348,590.18 | 0.68% | 0 | \$0.00 | NA | \$0.00 |
|  | ROCKY MOUNTAIN MORTGAGE COMPANY          | 3  | \$137,062.27 | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | S&T BANK                                 | 2  | \$139,736.14 | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | SAN ANTONIO FEDERAL CREDIT UNION (SAFCU) | 3  | \$157,274.63 | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | SAND RIDGE BANK                          | 1  | \$39,961.13  | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | SARASOTA COASTAL CREDIT UNION            | 3  | \$213,886.40 | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | SAVINGS INSTITUTE BANK AND TRUST COMPANY | 1  | \$52,000.00  | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | SAXON MORTGAGE INC.                      | 1  | \$82,000.00  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION            | 4  | \$272,690.31 | 0.53% | 0 | \$0.00 | NA | \$0.00 |
|  | SHELBY SAVINGS BANK, SSB                 | 1  | \$60,000.00  | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | SKY FINANCIAL GROUP                      | 14 | \$880,008.32 | 1.71% | 0 | \$0.00 | NA | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS        | 1  | \$33,965.33  | 0.07% | 0 | \$0.00 | NA | \$0.00 |

|  |  |   |              |       |   |        |    |   |        |
|--|--|---|--------------|-------|---|--------|----|---|--------|
|  | BANK                                     |   |              |       |   |        |    |   |        |
|  | SPACE COAST CREDIT UNION                 | 6 | \$414,045.77 | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. JAMES MORTGAGE CORPORATION           | 2 | \$113,836.28 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. PAUL POSTAL EMPLOYEES CREDIT UNION   | 1 | \$66,933.30  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY          | 1 | \$68,875.00  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION            | 2 | \$163,714.95 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANFORD FEDERAL CREDIT UNION            | 1 | \$69,400.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STAR FINANCIAL GROUP, INC.               | 2 | \$109,940.17 | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF LACROSSE                   | 1 | \$55,000.00  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF LINCOLN                    | 2 | \$124,440.27 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF THE LAKES                  | 2 | \$115,000.00 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY | 2 | \$140,655.06 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO  | 1 | \$76,723.55  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNCOAST SCHOOLS FEDERAL CREDIT UNION    | 9 | \$589,945.92 | 1.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUPERIOR FEDERAL CREDIT UNION            | 8 | \$462,796.50 | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUTTON STATE BANK                        | 2 | \$130,719.66 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SWAIN MORTGAGE COMPANY                   | 1 | \$37,862.81  | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAMPA BAY FEDERAL CREDIT UNION           | 3 | \$226,781.09 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIERONE BANK                             | 5 | \$280,240.32 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TINKER FEDERAL CREDIT UNION              | 3 | \$207,386.45 | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES  | 2 | \$128,228.08 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UMPQUA BANK MORTGAGE                     | 3 | \$192,812.41 | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK                                | 1 | \$14,659.67  | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | UNITED COMMUNITY BANK                   | 10         | \$605,891.37           | 1.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED MORTGAGE COMPANY                 | 2          | \$119,000.00           | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSITY FEDERAL CREDIT UNION         | 3          | \$238,669.04           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VALLEY BANK AND TRUST COMPANY           | 3          | \$177,971.36           | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VALLEY MORTGAGE COMPANY INC.            | 2          | \$154,304.55           | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VAN WERT NATIONAL BANK                  | 1          | \$64,000.00            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VISIONS FEDERAL CREDIT UNION            | 2          | \$126,676.36           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VYSTAR CREDIT UNION                     | 2          | \$149,000.00           | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON CAPITAL MORTGAGE GROUP       | 1          | \$50,000.00            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 3          | \$164,038.94           | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON TRUST BANK                   | 1          | \$57,943.63            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAYNE BANK AND TRUST COMPANY            | 1          | \$19,000.00            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEOKIE CREDIT UNION                     | 1          | \$61,688.53            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 3          | \$212,446.34           | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION        | 2          | \$142,549.13           | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORKERS CREDIT UNION                    | 1          | \$74,925.34            | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                      | 4          | \$287,982.72           | 0.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 91         | \$6,210,617.74         | 12.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>787</b> | <b>\$51,388,016.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KNK8    | ARVEST MORTGAGE COMPANY                 | 54         | \$3,387,402.48         | 40.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CASTLE MORTGAGE CORPORATION             | 1          | \$80,917.41            | 0.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 3          | \$204,424.18           | 2.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY               | 2          | \$136,111.08           | 1.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FRANKLIN BANK, SSB                      | 4          | \$286,780.12           | 3.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                       |             |          |               |    |          |               |
|--------------|--|------------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              | PHH MORTGAGE CORPORATION                 | 52         | \$3,367,551.97        | 40.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STAR FINANCIAL GROUP, INC.               | 5          | \$347,049.83          | 4.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK                               | 3          | \$157,959.56          | 1.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                              | 5          | \$300,874.90          | 3.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>129</b> | <b>\$8,269,071.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                       |             |          |               |    |          |               |
| 31376KNL6    | ABBEVILLE BUILDING AND LOAN ASSOCIATION  | 1          | \$108,000.00          | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                           | 4          | \$379,829.69          | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AEA FEDERAL CREDIT UNION                 | 1          | \$85,500.00           | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AF BANK                                  | 1          | \$94,403.66           | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION          | 3          | \$295,705.37          | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                  | 4          | \$390,808.54          | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALTRA FEDERAL CREDIT UNION               | 4          | \$389,554.14          | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                   | 2          | \$213,037.71          | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMEGY MORTGAGE                           | 8          | \$761,863.81          | 1.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION       | 9          | \$892,317.09          | 1.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK                            | 1          | \$104,800.00          | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK OF ST. PAUL                | 1          | \$103,394.48          | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK, N.A.                      | 2          | \$180,900.00          | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL          | 1          | \$97,600.00           | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN SAVINGS BANK                    | 1          | \$104,393.45          | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                 | 52         | \$5,070,377.47        | 8.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AUBURNBANK                               | 2          | \$202,198.13          | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AULDS, HORNE & WHITE INVESTMENT CORP.    | 1          | \$89,908.24           | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AURORA FINANCIAL GROUP INC.              | 1          | \$92,000.00           | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | B.F. GOODRICH EMPLOYEES FED CREDIT UNION | 1          | \$99,900.45           | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 21         | \$2,046,313.88        | 3.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |



|  |   |    |              |       |   |        |    |        |
|--|---|----|--------------|-------|---|--------|----|--------|
|  | BANCORPSOUTH BANK                         |    |              |       |   |        |    |        |
|  | BANK CENTER FIRST                         | 4  | \$373,607.12 | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | BANK MUTUAL                               | 10 | \$972,940.06 | 1.56% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF AKRON                             | 1  | \$95,000.00  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF HAWAII                            | 2  | \$209,890.37 | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF LANCASTER COUNTY NA               | 1  | \$91,510.54  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF LENOX                             | 1  | \$103,814.04 | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF STANLY                            | 1  | \$103,097.26 | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF WAUSAU                            | 1  | \$85,000.00  | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | BARKSDALE FEDERAL CREDIT UNION            | 4  | \$364,769.43 | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  | BAXTER CREDIT UNION                       | 2  | \$187,662.98 | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | BLACKHAWK CREDIT UNION                    | 2  | \$212,388.29 | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | BLOOMFIELD STATE BANK                     | 1  | \$99,120.00  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | BLUE BALL NATIONAL BANK                   | 3  | \$296,793.91 | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | BOEING EMPLOYEES CREDIT UNION             | 3  | \$289,202.25 | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | BROOKLINE BANK                            | 1  | \$104,896.14 | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE               | 1  | \$90,162.28  | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | BUTTE COMMUNITY BANK                      | 1  | \$103,500.00 | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTENNIAL LENDING, LLC                   | 4  | \$383,072.68 | 0.62% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY                  | 8  | \$794,076.63 | 1.28% | 0 | \$0.00 | NA | \$0.00 |
|  | CHEVY CHASE BANK FSB                      | 1  | \$100,703.43 | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 1  | \$99,898.04  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS BANK                             | 1  | \$101,000.00 | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST NATIONAL BANK              | 1  | \$91,009.31  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE         | 8  | \$768,326.52 | 1.24% | 0 | \$0.00 | NA | \$0.00 |
|  | CITY NATIONAL BANK OF SULPHUR SPRINGS     | 1  | \$91,406.71  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | CLINTON NATIONAL BANK                     | 2  | \$182,234.55 | 0.29% | 0 | \$0.00 | NA | \$0.00 |

|  |  |   |              |       |   |        |    |   |        |
|--|--|---|--------------|-------|---|--------|----|---|--------|
|  | COLUMBIA CREDIT UNION  | 1 | \$109,100.00 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCIAL BANK OF TEXAS, N.A.                                       | 1 | \$85,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANK & TRUST CO.   | 2 | \$188,361.80 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CORTRUST BANK  | 1 | \$97,000.00  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE CO.  | 2 | \$203,597.95 | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.                                 | 4 | \$377,259.56 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CROWN BANK FSB   | 6 | \$594,905.06 | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CUNA CREDIT UNION  | 1 | \$93,000.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DEERE HARVESTER CREDIT UNION   | 2 | \$182,500.00 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION                                  | 5 | \$485,335.03 | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DFCU FINANCIAL   | 4 | \$369,693.61 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DIME SAVINGS BANK OF NORWICH   | 1 | \$100,000.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY                                       | 3 | \$303,901.40 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EASTERN BANK   | 1 | \$105,000.00 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EPHRATA NATIONAL BANK  | 2 | \$188,000.00 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ESB MORTGAGE COMPANY   | 1 | \$109,500.88 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FAMILY FIRST OF NY FEDERAL CREDIT UNION                              | 1 | \$107,889.89 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FAR WEST BANK  | 2 | \$202,900.00 | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS AND MERCHANTS TRUST COMPANY                                  | 2 | \$181,903.44 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIMI, INC.   | 2 | \$191,357.98 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST BANK RICHMOND, NA  | 1 | \$95,000.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC                            | 3 | \$285,117.91 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 1 | \$104,000.00 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1 | \$95,906.69  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC |    |                |       |   |        |    |        |
|  | FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF TYLER          | 1  | \$85,000.00    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST FINANCIAL BANK   | 3  | \$279,527.10   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST FINANCIAL CREDIT UNION                                 | 1  | \$107,000.00   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HAWAIIAN BANK  | 1  | \$85,000.00    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION                          | 1  | \$107,215.89   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST INTERSTATE BANK  | 10 | \$968,909.90   | 1.56% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION                             | 2  | \$201,496.74   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.                               | 2  | \$204,298.89   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK & TRUST                                  | 4  | \$409,722.46   | 0.66% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA                                   | 1  | \$85,410.74    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY                        | 3  | \$280,328.29   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF DEERWOOD                              | 1  | \$102,897.46   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF GRANT PARK                            | 1  | \$96,705.91    | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HARTFORD                              | 2  | \$176,628.15   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON                                | 1  | \$89,600.00    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA                                 | 17 | \$1,644,493.34 | 2.64% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PENN BANK  | 2  | \$201,796.34   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PLACE BANK   | 21 | \$2,002,694.97 | 3.22% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST SOUTHERN NATIONAL BANK                                 | 2  | \$174,500.00   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST STATE BANK OF WESTERN ILLINOIS                         | 1  | \$107,895.03   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1  | \$94,736.53    | 0.15% | 0 | \$0.00 | NA | \$0.00 |

|  |  |   |              |       |   |        |    |        |
|--|--|---|--------------|-------|---|--------|----|--------|
|  | FIRST TECHNOLOGY CREDIT UNION                |   |              |       |   |        |    |        |
|  | FLAGSTAR BANK-DEDICATED CHANNEL              | 2 | \$193,005.00 | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | FULTON BANK                                  | 1 | \$100,000.00 | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY BUSINESS BANK                        | 3 | \$286,910.58 | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION                 | 2 | \$191,816.90 | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | GEORGIA TELCO CREDIT UNION                   | 1 | \$96,905.72  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 1 | \$86,813.49  | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | GREATER NEVADA MORTGAGE SERVICES             | 1 | \$95,000.00  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | GTE FEDERAL CREDIT UNION                     | 6 | \$588,072.68 | 0.95% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARANTY LOAN AND REAL ESTATE COMPANY        | 1 | \$94,800.00  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | HANCOCK BANK                                 | 3 | \$293,902.81 | 0.47% | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK                  | 1 | \$84,913.34  | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR ONE CREDIT UNION                      | 4 | \$409,721.82 | 0.66% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND CREDIT UNION                       | 2 | \$189,210.83 | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | HIBERNIA NATIONAL BANK                       | 1 | \$99,269.56  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK                    | 4 | \$386,397.97 | 0.62% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.                   | 2 | \$187,035.81 | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | HOME SAVINGS AND LOAN COMPANY                | 3 | \$309,986.50 | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | HOME STATE BANK                              | 1 | \$90,000.00  | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMEFEDERAL BANK                             | 1 | \$108,294.64 | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | I-C FEDERAL CREDIT UNION                     | 1 | \$105,000.00 | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | ILLINOIS NATIONAL BANK                       | 2 | \$192,580.00 | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | INDEPENDENT NATIONAL BANK                    | 2 | \$192,805.35 | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY           | 2 | \$198,000.20 | 0.32% | 0 | \$0.00 | NA | \$0.00 |

|  |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| JAMES B. NUTTER AND COMPANY            | 3 | \$312,700.77 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| JEFFERSON MORTGAGE SERVICES INC.       | 1 | \$87,740.28  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA GRANGE STATE BANK                   | 3 | \$262,644.46 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA SALLE STATE BANK                    | 1 | \$95,904.43  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE FOREST BANK & TRUST               | 1 | \$87,700.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE MORTGAGE COMPANY INC.             | 1 | \$92,010.48  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT UNION                  | 2 | \$199,900.45 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LEADER BANK, N.A.                      | 1 | \$93,000.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LEGACY BANKS                           | 1 | \$93,046.46  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LORIMAC CORPORATION                    | 2 | \$211,200.00 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ALAMOS NATIONAL BANK               | 6 | \$597,711.62 | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MACON SAVINGS BANK                     | 2 | \$188,796.62 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARINE BANK MORTGAGE SERVICES          | 6 | \$592,800.00 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARQUETTE BANK                         | 1 | \$99,645.86  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MEMPHIS AREA TEACHERS CREDIT UNION     | 1 | \$99,555.79  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION   | 6 | \$613,892.35 | 0.99% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERIWEST MORTGAGE COMPANY, LLC         | 1 | \$99,895.60  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK       | 4 | \$409,980.98 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ATLANTIC FEDERAL CREDIT UNION      | 1 | \$92,000.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST LOAN SERVICES INC.             | 1 | \$99,000.00  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MINOTOLA NATIONAL BANK                 | 1 | \$105,000.00 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORRILL & JANES BANK AND TRUST COMPANY | 1 | \$107,688.51 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |   |              |       |   |        |    |   |        |
|---|---|--------------|-------|---|--------|----|---|--------|
| MORTGAGE AMERICA, INC.                                    | 2 | \$203,642.02 | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE CENTER, LLC                                      | 1 | \$90,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE CLEARING CORPORATION                             | 3 | \$285,667.26 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE MARKETS, LLC                                     | 1 | \$97,900.08  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MT. MCKINLEY BANK   | 1 | \$102,000.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 6 | \$591,748.91 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEW ERA BANK  | 2 | \$205,500.00 | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHERN OHIO INVESTMENT COMPANY                          | 1 | \$108,000.00 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHLAND AREA FEDERAL CREDIT UNION                       | 1 | \$101,000.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWESTERN MORTGAGE COMPANY                             | 9 | \$879,406.77 | 1.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NUMERICA CREDIT UNION                                     | 1 | \$95,000.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OAK TRUST AND SAVINGS BANK                                | 1 | \$104,897.95 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OCEANFIRST BANK   | 2 | \$195,000.00 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD FORT BANKING COMPANY                                  | 1 | \$99,000.00  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ORNL FEDERAL CREDIT UNION                                 | 6 | \$588,389.29 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PARK BANK   | 1 | \$94,400.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PATELCO CREDIT UNION                                      | 1 | \$93,000.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PAVILION MORTGAGE COMPANY                                 | 3 | \$286,751.13 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES BANK, NATIONAL ASSOCIATION                        | 1 | \$102,600.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PIONEER CREDIT UNION                                      | 1 | \$100,000.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| POLICE AND FIRE FEDERAL CREDIT UNION                      | 2 | \$180,721.24 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PORT WASHINGTON STATE BANK                                | 1 | \$90,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| POTLATCH NO.1<br>FEDERAL CREDIT<br>UNION           | 3 | \$277,173.27 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PREMIER BANK OF<br>JACKSONVILLE                    | 1 | \$106,400.00 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRIMEWEST<br>MORTGAGE<br>CORPORATION               | 2 | \$178,963.45 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PUBLIC SERVICE<br>EMPLOYEES CREDIT<br>UNION        | 1 | \$84,911.25  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PURDUE EMPLOYEES<br>FEDERAL CREDIT<br>UNION        | 1 | \$88,800.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| S&T BANK   | 2 | \$200,628.21 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SABINE STATE BANK<br>AND TRUST COMPANY             | 3 | \$275,966.17 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAFE CREDIT UNION                                  | 1 | \$100,899.45 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAN ANTONIO<br>FEDERAL CREDIT<br>UNION (SAFCU)     | 1 | \$86,822.16  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SARASOTA COASTAL<br>CREDIT UNION                   | 2 | \$184,813.79 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAXON MORTGAGE<br>INC.                             | 1 | \$85,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SCOTIABANK OF<br>PUERTO RICO                       | 1 | \$100,897.03 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SECURITY MORTGAGE<br>CORPORATION                   | 4 | \$397,192.19 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SKY FINANCIAL<br>GROUP                             | 6 | \$594,098.15 | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOLIDARITY<br>COMMUNITY<br>FEDERAL CREDIT<br>UNION | 3 | \$305,000.00 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOUND COMMUNITY<br>BANK                            | 1 | \$87,910.27  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SPACE COAST CREDIT<br>UNION                        | 3 | \$301,704.04 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANDARD BANK AND<br>TRUST COMPANY                 | 1 | \$86,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANDARD<br>MORTGAGE<br>CORPORATION                | 2 | \$200,198.09 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF<br>LACROSSE                          | 1 | \$100,000.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STERLING SAVINGS<br>BANK                           | 1 | \$84,917.38  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |   |              |       |   |        |    |   |        |
|---|---|--------------|-------|---|--------|----|---|--------|
| SUNCOAST SCHOOLS<br>FEDERAL CREDIT<br>UNION   | 5 | \$518,385.63 | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUPERIOR FEDERAL<br>CREDIT UNION              | 4 | \$402,203.14 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SWAIN MORTGAGE<br>COMPANY                     | 1 | \$105,345.02 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TECHNOLOGY CREDIT<br>UNION                    | 1 | \$107,675.85 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE NATIONAL BANK<br>OF INDIANAPOLIS          | 2 | \$189,930.67 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TIERONE BANK                                  | 2 | \$196,350.00 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TINKER FEDERAL<br>CREDIT UNION                | 2 | \$172,821.53 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TOWN & COUNTRY<br>BANK OF QUINCY              | 1 | \$89,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TOWN AND COUNTRY<br>BANC MORTGAGE<br>SERVICES | 6 | \$566,513.32 | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TWIN COUNTY CREDIT<br>UNION                   | 1 | \$94,903.14  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| U. S. MORTGAGE<br>CORP.                       | 1 | \$90,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UMPQUA BANK<br>MORTGAGE                       | 4 | \$382,723.00 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNIONBANK                                     | 1 | \$90,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED BANK AND<br>TRUST COMPANY              | 1 | \$95,890.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED BANK OF<br>UNION                       | 1 | \$90,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED COMMUNITY<br>BANK                      | 4 | \$376,673.99 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNITED MORTGAGE<br>COMPANY                    | 3 | \$257,914.47 | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| VALLEY MORTGAGE<br>COMPANY INC.               | 1 | \$92,058.26  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| VERMONT STATE<br>EMPLOYEES CREDIT<br>UNION    | 1 | \$100,000.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| VISTA FEDERAL<br>CREDIT UNION                 | 2 | \$195,400.45 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| VYSTAR CREDIT<br>UNION                        | 2 | \$214,091.72 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| WASHINGTON<br>CAPITAL MORTGAGE<br>GROUP       | 1 | \$106,250.00 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| WASHINGTON STATE<br>EMPLOYEES CREDIT          | 9 | \$899,294.75 | 1.45% | 0 | \$0.00 | NA | 0 | \$0.00 |



|              |  |            |                        |             |          |               |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | UNION  |            |                        |             |          |               |          |               |
|              | WEOKIE CREDIT UNION                          | 1          | \$90,250.00            | 0.15%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESCOM CREDIT UNION                          | 1          | \$104,669.55           | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESTCONSIN CREDIT UNION                      | 4          | \$405,993.45           | 0.65%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION             | 5          | \$473,417.11           | 0.76%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WILMINGTON TRUST COMPANY                     | 3          | \$310,250.00           | 0.5%        | 0        | \$0.00        | NA       | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.              | 1          | \$100,697.23           | 0.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.               | 3          | \$323,858.50           | 0.52%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                                  | 68         | \$6,558,300.86         | 10.55%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>640</b> | <b>\$62,206,016.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |          |               |
| 31376KNM4    | ARVEST MORTGAGE COMPANY                      | 26         | \$2,570,500.55         | 23.22%      | 0        | \$0.00        | NA       | \$0.00        |
|              | CASTLE MORTGAGE CORPORATION                  | 1          | \$85,414.88            | 0.77%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIMORTGAGE, INC.                           | 1          | \$95,107.47            | 0.86%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY                    | 3          | \$313,257.56           | 2.83%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GUARANTY BANK F.S.B.                         | 1          | \$91,411.06            | 0.83%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HIBERNIA NATIONAL BANK                       | 1          | \$90,010.33            | 0.81%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HOMEOWNERS MORTGAGE ENTERPRISES INC.         | 2          | \$174,209.46           | 1.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE CORPORATION                     | 65         | \$6,411,306.82         | 57.92%      | 0        | \$0.00        | NA       | \$0.00        |
|              | STAR FINANCIAL GROUP, INC.                   | 3          | \$287,454.65           | 2.6%        | 0        | \$0.00        | NA       | \$0.00        |
|              | TEXAS BANK                                   | 4          | \$386,301.39           | 3.49%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                                  | 6          | \$563,687.68           | 5.1%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>113</b> | <b>\$11,068,661.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |          |               |
| 31376KNN2    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC. | 5          | \$1,549,327.49         | 0.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ABACUS FEDERAL SAVINGS BANK                  | 8          | \$2,427,916.91         | 0.41%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | 7          | \$1,095,407.45         | 0.18%       | 0        | \$0.00        | NA       | \$0.00        |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | ABBEVILLE BUILDING AND LOAN ASSOCIATION                            |    |                |       |   |        |    |        |
|  | ACACIA FEDERAL SAVINGS BANK  | 1  | \$347,645.19   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | ADIRONDACK TRUST COMPANY THE                                       | 6  | \$1,137,839.42 | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | ADVANTAGE BANK   | 3  | \$577,095.98   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | AEA FEDERAL CREDIT UNION   | 3  | \$560,857.27   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | AF BANK  | 2  | \$329,869.49   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | AFFINITY PLUS FEDERAL CREDIT UNION                                 | 3  | \$479,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | ALASKA USA FEDERAL CREDIT UNION                                    | 23 | \$4,894,813.48 | 0.82% | 0 | \$0.00 | NA | \$0.00 |
|  | ALL AMERICAN HOME MORTGAGE CORP./DBA ALL AMERICAN MORTGAGE BANKERS | 1  | \$455,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | ALPINE BANK OF ILLINOIS  | 22 | \$3,360,947.96 | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | ALTRA FEDERAL CREDIT UNION   | 13 | \$2,270,730.68 | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | AMARILLO NATIONAL BANK   | 8  | \$1,371,664.65 | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | AMEGY MORTGAGE   | 4  | \$546,652.51   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICA FIRST FEDERAL CREDIT UNION                                 | 27 | \$4,731,683.43 | 0.8%  | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN BANK  | 6  | \$936,694.82   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN BANK OF NEW JERSEY  | 1  | \$266,400.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN BANK, N.A.  | 1  | \$123,377.05   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN EAGLE FEDERAL CREDIT UNION                                | 1  | \$136,900.00   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN FINANCE HOUSE LARIBA                                      | 5  | \$1,029,929.28 | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN NATIONAL BANK, TERRELL                                    | 6  | \$1,128,920.91 | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN NATIONAL BANK, WICHITA FALLS                              | 2  | \$259,200.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN SAVINGS BANK  | 2  | \$230,174.72   | 0.04% | 0 | \$0.00 | NA | \$0.00 |

|  |     |                 |       |   |        |    |   |        |
|--|-----|-----------------|-------|---|--------|----|---|--------|
| AMERITRUST MORTGAGE CORPORATION              | 1   | \$236,009.13    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ANCHORBANK FSB                               | 4   | \$564,389.49    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ANHEUSER-BUSCH EMPLOYEES CREDIT UNION        | 1   | \$285,550.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ASSOCIATED CREDIT UNION                      | 3   | \$769,225.45    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ASSOCIATED MORTGAGE INC.                     | 168 | \$29,474,187.30 | 4.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 2   | \$644,041.97    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AULDS, HORNE & WHITE INVESTMENT CORP.        | 9   | \$1,362,453.70  | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AURORA FINANCIAL GROUP INC.                  | 5   | \$971,003.18    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| B.F. GOODRICH EMPLOYEES FED CREDIT UNION     | 4   | \$845,930.36    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANCORPSOUTH BANK                            | 45  | \$8,132,870.60  | 1.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK CENTER FIRST                            | 2   | \$292,833.32    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK MUTUAL                                  | 31  | \$4,967,687.92  | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF HAWAII                               | 31  | \$8,949,779.96  | 1.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF LANCASTER                            | 1   | \$260,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF LANCASTER COUNTY NA                  | 3   | \$510,505.80    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF NEWPORT                              | 3   | \$544,474.70    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF PALATINE                             | 1   | \$125,000.00    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF STANLY                               | 3   | \$487,007.31    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF THE CASCADES                         | 13  | \$2,962,793.45  | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF WAUSAU                               | 1   | \$245,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK-FUND STAFF FEDERAL CREDIT UNION         | 1   | \$168,482.11    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANKERS FINANCIAL GROUP INC.                 | 4   | \$1,048,443.39  | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANKWEST                                     | 1   | \$110,892.11    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BARKSDALE FEDERAL CREDIT UNION               | 1   | \$173,672.75    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BAXTER CREDIT UNION                          | 7   | \$1,271,558.49  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BENCHMARK BANK                               | 2   | \$491,157.39    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | 18  | \$4,691,376.42  | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                  |    |                 |       |   |        |    |        |
|--|----------------------------------|----|-----------------|-------|---|--------|----|--------|
|  | BETHPAGE FEDERAL CREDIT UNION    |    |                 |       |   |        |    |        |
|  | BLACKHAWK CREDIT UNION           | 5  | \$852,635.94    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | BLOOMFIELD STATE BANK            | 3  | \$477,300.00    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | BLUE BALL NATIONAL BANK          | 3  | \$648,850.57    | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | BOEING EMPLOYEES CREDIT UNION    | 53 | \$12,168,318.01 | 2.05% | 0 | \$0.00 | NA | \$0.00 |
|  | BOTTOMLINE MORTGAGE, INC.        | 1  | \$237,000.00    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | BRAMBLE SAVINGS BANK             | 1  | \$247,241.32    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | BRIDGEWATER CREDIT UNION         | 3  | \$580,118.93    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | BRUCETON BANK                    | 1  | \$175,000.00    | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE      | 5  | \$1,196,149.75  | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | BUTTE COMMUNITY BANK             | 5  | \$1,289,214.52  | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | CAMBRIDGE STATE BANK             | 1  | \$125,000.00    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | CAPE COD FIVE CENTS SAVINGS BANK | 7  | \$1,255,822.79  | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | CARROLLTON BANK                  | 3  | \$456,120.19    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | CARVER FEDERAL SAVINGS BANK      | 2  | \$287,872.57    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | CBC FEDERAL CREDIT UNION         | 1  | \$239,755.31    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTENNIAL LENDING, LLC          | 4  | \$717,021.58    | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTEX HOME EQUITY COMPANY, LLC  | 3  | \$457,067.28    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL BANK OF PROVO            | 3  | \$623,694.14    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY         | 17 | \$3,029,973.68  | 0.51% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL ONE FEDERAL CREDIT UNION | 2  | \$399,611.22    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL SAVINGS BANK             | 1  | \$124,800.00    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL STATE BANK               | 2  | \$326,457.39    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | CHELSEA GROTON SAVINGS BANK      | 6  | \$1,204,900.00  | 0.2%  | 0 | \$0.00 | NA | \$0.00 |

|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| CHEVY CHASE BANK FSB                      | 1  | \$111,424.59   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 25 | \$6,060,025.61 | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITADEL FEDERAL CREDIT UNION              | 1  | \$168,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS BANK                             | 1  | \$160,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS BANK MORTGAGE CORPORATION        | 1  | \$283,224.45   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST WHOLESALE MORTGAGE         | 17 | \$2,535,236.21 | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS NATIONAL BANK, BROWNWOOD         | 1  | \$110,600.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS UNION SAVINGS BANK               | 5  | \$1,014,445.99 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITY NATIONAL BANK OF SULPHUR SPRINGS     | 2  | \$302,427.57   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITY STATE BANK                           | 1  | \$160,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITYWIDE MORTGAGE COMPANY                 | 3  | \$655,054.25   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CLINTON NATIONAL BANK                     | 1  | \$121,878.55   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLUMBIA CREDIT UNION                     | 5  | \$1,042,107.14 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLUMBIA HOME LOANS, LLC                  | 5  | \$1,342,819.05 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMERCIAL STATE BANK                     | 6  | \$1,017,388.23 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY BANK & TRUST CO.                | 1  | \$222,873.85   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY CREDIT UNION                    | 2  | \$451,532.15   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY MORTGAGE FUNDING, LLC           | 1  | \$200,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY SECURITY BANK                   | 5  | \$1,331,475.00 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY STATE BANK                      | 3  | \$593,921.54   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CONNECTICUT RIVER BANK                    | 1  | \$109,890.49   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CORTRUST BANK                             | 9  | \$1,554,635.96 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COTTAGE SAVINGS BANK                      | 1  | \$162,259.44   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|   | 3  | \$436,608.55   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                      |    |                 |       |   |        |    |        |
|--|--------------------------------------|----|-----------------|-------|---|--------|----|--------|
|  | CREDIT UNION MORTGAGE CO.            |    |                 |       |   |        |    |        |
|  | CREDIT UNION MORTGAGE SERVICES, INC. | 20 | \$3,408,798.84  | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION OF JOHNSON COUNTY       | 3  | \$504,870.02    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | CROWN BANK FSB                       | 76 | \$18,890,502.08 | 3.18% | 0 | \$0.00 | NA | \$0.00 |
|  | CU WEST MORTGAGE, INC.               | 1  | \$287,713.29    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | CUMANET, LLC                         | 1  | \$175,000.00    | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | CUNA CREDIT UNION                    | 8  | \$1,524,737.21  | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | DEAN COOPERATIVE BANK                | 4  | \$1,076,144.60  | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | DEDHAM INSTITUTION FOR SAVINGS       | 4  | \$879,453.58    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | DEERE HARVESTER CREDIT UNION         | 2  | \$237,872.58    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | DENALI STATE BANK                    | 1  | \$130,000.00    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION  | 34 | \$6,288,281.63  | 1.06% | 0 | \$0.00 | NA | \$0.00 |
|  | DFCU FINANCIAL                       | 17 | \$3,200,164.48  | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | DIME SAVINGS BANK OF NORWICH         | 3  | \$547,288.52    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | DOW CHEMICAL EMPLOYEES CREDIT UNION  | 5  | \$942,691.57    | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | DPS CREDIT UNION                     | 5  | \$724,626.24    | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | DRAPER AND KRAMER MORTGAGE CORP.     | 1  | \$210,989.75    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY       | 16 | \$2,479,334.92  | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | DURANT BANK AND TRUST COMPANY        | 3  | \$646,190.62    | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | EASTERN BANK                         | 3  | \$503,336.87    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | EMIGRANT MORTGAGE COMPANY, INC.      | 1  | \$172,819.37    | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | EMPIRE FEDERAL CREDIT UNION          | 1  | \$111,765.58    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | ENT FEDERAL CREDIT UNION             | 1  | \$199,791.18    | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | ENVISION CREDIT UNION                | 2  | \$327,700.00    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | EPHRATA NATIONAL BANK                | 1  | \$250,000.00    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  |                                      | 1  | \$300,000.00    | 0.05% | 0 | \$0.00 | NA | \$0.00 |

|  |    |                |       |   |        |    |   |        |
|--|----|----------------|-------|---|--------|----|---|--------|
| ESB MORTGAGE COMPANY   |    |                |       |   |        |    |   |        |
| EVANS NATIONAL BANK  | 1  | \$176,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXTRACO MORTGAGE   | 4  | \$754,156.51   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FALL RIVER FIVE CENTS SAVINGS BANK                                   | 2  | \$435,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS AND MERCHANTS TRUST COMPANY                                  | 1  | \$209,455.28   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS STATE BANK OF WEST SALEM                                     | 3  | \$499,360.04   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIMI, INC.   | 3  | \$436,704.63   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN INTERNATIONAL BANK                                    | 5  | \$1,641,976.85 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CENTURY BANK, NA   | 1  | \$358,625.18   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC                            | 25 | \$5,109,740.88 | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK NA   | 5  | \$730,541.67   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 2  | \$304,027.14   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST EASTERN MORTGAGE CORPORATION                                   | 7  | \$1,467,725.12 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC         | 1  | \$117,500.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF TYLER                  | 4  | \$713,345.07   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK   | 1  | \$359,650.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK OF THE GLADES                             | 3  | \$478,661.50   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FINANCIAL BANK   | 9  | \$1,404,995.91 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FINANCIAL  | 1  | \$153,800.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  | CREDIT UNION                          |    |                 |       |   |        |    |        |
|--|---------------------------------------|----|-----------------|-------|---|--------|----|--------|
|  | FIRST HAWAIIAN BANK                   | 18 | \$4,823,936.30  | 0.81% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HERITAGE FINANCIAL CORPORATION  | 1  | \$236,900.00    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION   | 3  | \$684,146.38    | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST INTERSTATE BANK                 | 34 | \$6,154,031.13  | 1.03% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION      | 5  | \$817,642.71    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MORTGAGE COMPANY INC.           | 2  | \$350,986.99    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.        | 6  | \$1,039,088.40  | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK & TRUST           | 4  | \$652,661.21    | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA            | 13 | \$2,568,675.13  | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY | 5  | \$951,005.10    | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK IN MANITOWOC      | 1  | \$157,543.00    | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF DANVILLE       | 2  | \$228,136.29    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF DEERWOOD       | 2  | \$405,000.00    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF GRANT PARK     | 3  | \$408,999.29    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON         | 9  | \$1,769,740.50  | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA          | 36 | \$6,553,534.25  | 1.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF PLATTEVILLE    | 1  | \$129,000.00    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO       | 8  | \$1,380,166.58  | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PACIFIC FINANCIAL, INC.         | 1  | \$233,767.05    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PENN BANK                       | 14 | \$2,897,028.94  | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PLACE BANK                      | 92 | \$17,134,588.57 | 2.88% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST REPUBLIC SAVINGS BANK           | 1  | \$252,000.00    | 0.04% | 0 | \$0.00 | NA | \$0.00 |



|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | FIRST SOUTHERN NATIONAL BANK                 | 1  | \$158,300.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST STATE BANK MORTGAGE COMPANY, LLC       | 1  | \$125,874.57   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST STATE BANK OF RUSH CITY                | 1  | \$144,852.17   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST TECHNOLOGY CREDIT UNION                | 23 | \$5,142,357.95 | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST UNITED BANK                            | 2  | \$581,110.09   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FLAGSTAR BANK-DEDICATED CHANNEL              | 13 | \$2,200,779.29 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FLORIDA CREDIT UNION                         | 4  | \$758,832.78   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FRANDSEN BANK & TRUST                        | 1  | \$206,400.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                                 | 26 | \$6,274,290.15 | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK                                  | 4  | \$718,283.33   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB             | 8  | \$1,199,224.12 | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BANK, F.S.B.                         | 5  | \$1,424,896.83 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK                        | 46 | \$9,365,249.63 | 1.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION                 | 11 | \$1,994,753.26 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GEORGIA TELCO CREDIT UNION                   | 2  | \$434,567.21   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GOLDEN FIRST MORTGAGE CORPORATION            | 2  | \$424,308.53   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 1  | \$122,777.65   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREATER NEVADA MORTGAGE SERVICES             | 7  | \$1,723,586.07 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENWOOD CREDIT UNION                       | 2  | \$358,792.01   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GTE FEDERAL CREDIT UNION                     | 11 | \$1,899,613.67 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARDIAN MORTGAGE COMPANY INC.               | 4  | \$806,737.72   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HAMPDEN BANK                                 | 2  | \$444,560.77   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANCOCK BANK                                 | 2  | \$279,600.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1  | \$126,277.15   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | HANNIBAL NATIONAL BANK                     |    |                |       |   |        |    |        |
|  | HARBOR FEDERAL SAVINGS BANK                | 12 | \$2,224,017.19 | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR ONE CREDIT UNION                    | 27 | \$5,373,391.14 | 0.9%  | 0 | \$0.00 | NA | \$0.00 |
|  | HARRY MORTGAGE COMPANY                     | 2  | \$335,816.48   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | HAWAII HOME LOANS, INC.                    | 4  | \$954,784.98   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | HAYHURST MORTGAGE, INC.                    | 2  | \$655,154.47   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND BANK                             | 9  | \$1,697,372.29 | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND CREDIT UNION                     | 19 | \$3,293,684.34 | 0.55% | 0 | \$0.00 | NA | \$0.00 |
|  | HIBERNIA NATIONAL BANK                     | 1  | \$150,916.56   | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | HIWAY FEDERAL CREDIT UNION                 | 8  | \$1,300,063.08 | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME BANK                                  | 1  | \$115,978.78   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL BANK                          | 2  | \$379,920.00   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK                  | 4  | \$675,367.39   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.                 | 14 | \$2,612,676.61 | 0.44% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME SAVINGS AND LOAN COMPANY              | 2  | \$335,391.13   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME SAVINGS BANK OF ALBEMARLE SSB         | 1  | \$148,851.67   | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME STATE BANK                            | 1  | \$278,350.00   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMEFEDERAL BANK                           | 1  | \$158,495.80   | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTEAD BANK                             | 2  | \$380,694.20   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMETOWN BANK                              | 1  | \$111,808.58   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | HONESDALE NATIONAL BANK THE                | 1  | \$137,855.92   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | I-C FEDERAL CREDIT UNION                   | 5  | \$881,237.04   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | ILLINOIS NATIONAL BANK                     | 3  | \$366,345.97   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | ILLINOIS STATE POLICE FEDERAL CREDIT UNION | 1  | \$238,162.67   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | INDEPENDENT BANK CORPORATION               | 1  | \$123,879.48   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | INDEPENDENT NATIONAL BANK                  | 1  | \$129,859.47   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | INDIAN VILLAGE COMMUNITY BANK              | 2  | \$245,679.78   | 0.04% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | INTERAMERICAN BANK, A FEDERAL SAVINGS BANK | 1  | \$299,694.14   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE             | 7  | \$1,079,951.88 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY         | 10 | \$1,675,333.92 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK, FSB                      | 1  | \$359,283.32   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ISB COMMUNITY BANK                         | 3  | \$497,450.67   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ISLAND FEDERAL CREDIT UNION                | 2  | \$452,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                     | 2  | \$287,713.28   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY                | 15 | \$2,629,168.67 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JAMES F. MESSINGER AND COMPANY INC.        | 4  | \$602,816.28   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KERN SCHOOLS FEDERAL CREDIT UNION          | 14 | \$2,806,901.96 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KEYSTONE NAZARETH BANK & TRUST             | 5  | \$948,041.31   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KINECTA FEDERAL CREDIT UNION               | 1  | \$309,051.99   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LA GRANGE STATE BANK                       | 16 | \$3,411,838.87 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE AREA BANK                             | 4  | \$797,790.15   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST                   | 6  | \$1,302,000.00 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE MORTGAGE COMPANY INC.                 | 1  | \$165,439.05   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE REGION BANK                           | 1  | \$151,845.03   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LANDMARK CREDIT UNION                      | 42 | \$7,260,793.36 | 1.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LEGACY BANKS                               | 1  | \$155,536.12   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIBERTY BANK FOR SAVINGS                   | 1  | \$206,239.51   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LORIMAC CORPORATION                        | 5  | \$1,096,687.43 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK                   | 35 | \$8,125,190.94 | 1.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ANGELES POLICE CREDIT UNION            | 2  | \$374,785.97   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MACHIAS SAVINGS BANK                       | 4  | \$627,269.37   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 10 | \$2,089,612.96 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |    |                 |       |   |        |    |        |
|--|---------------------------------------|----|-----------------|-------|---|--------|----|--------|
|  | MACON SAVINGS BANK                    |    |                 |       |   |        |    |        |
|  | MAIN STREET BANK AND TRUST            | 1  | \$274,233.20    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | MANSFIELD COOPERATIVE BANK            | 1  | \$252,000.00    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES         | 13 | \$2,718,501.97  | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | MARQUETTE BANK                        | 2  | \$324,664.72    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | MARSHALL COMMUNITY CREDIT UNION       | 1  | \$155,000.00    | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | MAYFLOWER COOPERATIVE BANK            | 1  | \$250,000.00    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | MEDWAY COOPERATIVE BANK               | 1  | \$172,332.34    | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | MEMBERS MORTGAGE SERVICES, LLC        | 1  | \$149,647.17    | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | MEMPHIS AREA TEACHERS CREDIT UNION    | 1  | \$111,033.94    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCANTILE TRUST & SAVINGS BANK       | 1  | \$131,868.59    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION  | 48 | \$8,136,764.36  | 1.37% | 0 | \$0.00 | NA | \$0.00 |
|  | MERIWEST MORTGAGE COMPANY, LLC        | 7  | \$1,388,284.99  | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRILL MERCHANTS BANK                | 1  | \$311,689.40    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRIMACK COUNTY SAVINGS BANK         | 5  | \$965,100.00    | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRIMACK VALLEY FEDERAL CREDIT UNION | 5  | \$1,140,942.78  | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | METUCHEN SAVINGS BANK                 | 3  | \$635,807.30    | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK      | 56 | \$11,390,334.60 | 1.92% | 0 | \$0.00 | NA | \$0.00 |
|  | MID MINNESOTA FEDERAL CREDIT UNION    | 3  | \$598,480.96    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | MID-ATLANTIC FEDERAL CREDIT UNION     | 2  | \$636,350.55    | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  |                                       | 7  | \$1,089,049.90  | 0.18% | 0 | \$0.00 | NA | \$0.00 |

|  |   |    |                 |       |   |        |    |        |
|--|---|----|-----------------|-------|---|--------|----|--------|
|  | MID-HUDSON VALLEY<br>FEDERAL CREDIT<br>UNION                          |    |                 |       |   |        |    |        |
|  | MID-ISLAND<br>MORTGAGE CORP.  | 5  | \$1,304,507.07  | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-PENN BANK   | 1  | \$112,500.00    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-STATE BANK  | 7  | \$1,541,382.44  | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST<br>COMMUNITY BANK   | 1  | \$119,383.86    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST LOAN<br>SERVICES INC.   | 1  | \$290,000.00    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | MONTICELLO<br>BANKING COMPANY   | 1  | \$117,480.10    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE AMERICA,<br>INC.   | 41 | \$8,050,187.41  | 1.35% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE AND<br>EQUITY FUNDING<br>CORPORATION DBA<br>MEFC             | 1  | \$299,708.42    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CENTER,<br>LLC   | 2  | \$443,615.33    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE LENDERS<br>NETOWRK USA, INC                                  | 10 | \$2,337,523.38  | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE MARKETS,<br>LLC  | 5  | \$891,298.19    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | MT. MCKINLEY BANK   | 7  | \$1,196,763.55  | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | MURRAY FINANCIAL<br>ASSOCIATES INC.                                   | 1  | \$305,000.00    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | MUTUAL SAVINGS<br>ASSOCIATION FSA                                     | 2  | \$231,477.65    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | NASSAU EDUCATORS<br>FEDERAL CREDIT<br>UNION                           | 3  | \$619,369.05    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL<br>COOPERATIVE BANK,<br>N.A.                                 | 1  | \$343,092.21    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE COMPANY                           | 1  | \$359,650.00    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE COMPANY<br>- DEDICATED<br>CHANNEL | 52 | \$10,062,623.59 | 1.69% | 0 | \$0.00 | NA | \$0.00 |
|  | NEW ALLIANCE BANK   | 3  | \$749,642.07    | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | NEW SOUTH FEDERAL<br>SAVINGS BANK                                     | 7  | \$1,159,804.68  | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  |   | 6  | \$1,338,919.70  | 0.23% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | NEWTOWN SAVINGS BANK                           |    |                |       |   |        |    |        |
|  | NORTH FORK BANK                                | 2  | \$359,632.95   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHERN OHIO INVESTMENT COMPANY               | 6  | \$1,194,795.07 | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWEST FEDERAL CREDIT UNION                 | 16 | \$4,210,950.40 | 0.71% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWEST GEORGIA BANK                         | 1  | \$141,858.64   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                  | 19 | \$2,752,471.39 | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | NORWOOD COOPERATIVE BANK                       | 3  | \$619,591.22   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | OCEAN BANK                                     | 1  | \$352,000.00   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | OCEANFIRST BANK                                | 8  | \$1,500,998.30 | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | OLD FORT BANKING COMPANY                       | 3  | \$470,934.16   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | OLD SECOND MORTGAGE COMPANY                    | 31 | \$6,027,157.86 | 1.01% | 0 | \$0.00 | NA | \$0.00 |
|  | OPPORTUNITIES CREDIT UNION                     | 1  | \$214,990.84   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | ORNL FEDERAL CREDIT UNION                      | 8  | \$1,428,925.59 | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | ORRSTOWN BANK                                  | 1  | \$141,751.85   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | PARK BANK                                      | 5  | \$875,950.00   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | PATELCO CREDIT UNION                           | 6  | \$1,238,548.04 | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | PAVILION MORTGAGE COMPANY                      | 18 | \$3,518,129.01 | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  | PENINSULA MORTGAGE BANKERS CORPORATION         | 1  | \$178,750.00   | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES BANK                                   | 2  | \$538,910.34   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES BANK & TRUST COMPANY OF PICKETT COUNTY | 1  | \$131,200.00   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES BANK, NATIONAL ASSOCIATION             | 3  | \$549,540.06   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | PFF BANK AND TRUST                             | 2  | \$451,550.03   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | PIONEER CREDIT UNION                           | 3  | \$369,953.48   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | POINT LOMA CREDIT UNION                        | 1  | \$250,000.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | POLICE AND FIRE FEDERAL CREDIT UNION           | 21 | \$3,961,335.70 | 0.67% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | PORT WASHINGTON STATE BANK               | 10 | \$2,361,191.94 | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POTLATCH NO.1 FEDERAL CREDIT UNION       | 6  | \$969,046.78   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEWEST MORTGAGE CORPORATION           | 6  | \$990,986.84   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIOR LAKE STATE BANK                    | 3  | \$849,711.88   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PROGRESSIVE SAVINGS BANK FSB             | 1  | \$175,820.47   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PUBLIC SERVICE EMPLOYEES CREDIT UNION    | 2  | \$498,662.53   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PURDUE EMPLOYEES FEDERAL CREDIT UNION    | 10 | \$1,588,743.99 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REDWOOD CREDIT UNION                     | 3  | \$637,646.59   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RIDDELL NATIONAL BANK                    | 2  | \$319,836.87   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RIVERMARK COMMUNITY CREDIT UNION         | 2  | \$452,405.94   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND FEDERAL CREDIT UNION            | 8  | \$1,792,954.68 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND TRUST COMPANY                   | 2  | \$322,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | S&T BANK                                 | 3  | \$898,378.62   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SABINE STATE BANK AND TRUST COMPANY      | 7  | \$1,118,020.31 | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAFE CREDIT UNION                        | 2  | \$480,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAN ANTONIO FEDERAL CREDIT UNION (SAFCU) | 2  | \$451,405.04   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAND RIDGE BANK                          | 1  | \$189,810.85   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SARASOTA COASTAL CREDIT UNION            | 12 | \$2,284,284.17 | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS BANK OF MENDOCINO COUNTY         | 2  | \$636,127.19   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAXON MORTGAGE INC.                      | 9  | \$1,668,147.27 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                     | 1  | \$112,382.54   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION            | 8  | \$1,099,471.48 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 13 | \$2,368,999.98 | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |                |       |   |        |    |        |
|--|---|---|----------------|-------|---|--------|----|--------|
|  | SKY FINANCIAL GROUP                       |   |                |       |   |        |    |        |
|  | SOLIDARITY COMMUNITY FEDERAL CREDIT UNION | 1 | \$117,900.00   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | SOMERSET TRUST COMPANY                    | 2 | \$299,636.39   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | SOUND COMMUNITY BANK                      | 4 | \$634,288.71   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | SOUTH CAROLINA FEDERAL CREDIT UNION       | 2 | \$379,400.00   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | SOUTHERN BANK & TRUST COMPANY             | 1 | \$295,705.33   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | SOUTHERN COMMERCIAL BANK                  | 1 | \$117,500.00   | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK    | 4 | \$637,253.21   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | SPACE COAST CREDIT UNION                  | 8 | \$1,240,731.40 | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | SPENCER SAVINGS BANK                      | 1 | \$259,000.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | ST. JAMES MORTGAGE CORPORATION            | 6 | \$1,165,240.00 | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | ST. PAUL POSTAL EMPLOYEES CREDIT UNION    | 1 | \$176,823.80   | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY           | 1 | \$160,839.72   | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION             | 6 | \$1,516,827.90 | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | STANFORD FEDERAL CREDIT UNION             | 4 | \$849,483.22   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | STAR FINANCIAL GROUP, INC.                | 2 | \$383,707.56   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK AND TRUST                      | 2 | \$255,639.11   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF LACROSSE                    | 6 | \$873,108.11   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF LINCOLN                     | 2 | \$259,276.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF NEW PRAGUE                  | 2 | \$467,435.46   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF SOUTHERN UTAH               | 2 | \$317,396.09   | 0.05% | 0 | \$0.00 | NA | \$0.00 |



|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | STATE BANK OF THE LAKES  | 6  | \$1,333,562.42 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STERLING SAVINGS BANK  | 2  | \$369,961.67   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY                                   | 4  | \$732,796.09   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO                                    | 2  | \$333,400.90   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNCOAST SCHOOLS FEDERAL CREDIT UNION                                      | 26 | \$4,318,585.49 | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNTRUST MORTGAGE INC.   | 1  | \$138,986.08   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUPERIOR FEDERAL CREDIT UNION  | 6  | \$968,792.03   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUTTON STATE BANK  | 2  | \$230,350.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAUNTON FEDERAL CREDIT UNION   | 1  | \$136,719.96   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEACHERS FEDERAL CREDIT UNION  | 4  | \$813,179.80   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TECHNOLOGY CREDIT UNION  | 6  | \$1,868,937.12 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEXAS BANK   | 2  | \$473,888.23   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE CONSTRUCTION LOAN COMPANY, INC. DBA MEMBER HOME LENDING SERVICES, INC. | 1  | \$255,745.15   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE FIRST NATIONAL BANK  | 1  | \$118,884.34   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE GOLDEN 1 CREDIT UNION  | 13 | \$3,047,264.98 | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HONOR STATE BANK   | 2  | \$397,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE NATIONAL B&T OF SYCAMORE   | 1  | \$162,925.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE RAHWAY SAVINGS INSTITUTION   | 1  | \$200,000.00   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE TRADERS NATIONAL BANK  | 1  | \$248,000.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIERONE BANK   | 9  | \$1,366,146.81 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES                                    | 3  | \$619,900.75   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOYOTA FEDERAL CREDIT UNION  | 1  | \$119,874.71   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | TRUMARK FINANCIAL CREDIT UNION                       | 4  | \$566,825.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U OF C FEDERAL CREDIT UNION                          | 8  | \$1,360,140.13 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE CORP.                                 | 12 | \$2,679,510.59 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UMPQUA BANK MORTGAGE                                 | 24 | \$4,934,760.45 | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK  | 4  | \$597,312.95   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK AND TRUST COMPANY                        | 1  | \$320,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK OF UNION                                 | 4  | \$782,350.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK, N.A.                                    | 1  | \$115,000.00   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED COMMUNITY BANK                                | 24 | \$3,865,503.54 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED MORTGAGE COMPANY                              | 3  | \$407,300.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITUS COMMUNITY CREDIT UNION                        | 10 | \$1,820,782.99 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIVERSAL MORTGAGE BANKERS                           | 1  | \$168,662.68   | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIVERSITY FEDERAL CREDIT UNION                      | 7  | \$1,057,833.79 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY MORTGAGE COMPANY INC.                         | 9  | \$2,135,033.42 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY NATIONAL BANK                                 | 3  | \$487,235.81   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VAN WERT NATIONAL BANK                               | 1  | \$357,000.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VERITY CREDIT UNION                                  | 2  | \$378,621.21   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VISIONS FEDERAL CREDIT UNION                         | 2  | \$309,866.83   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VISTA FEDERAL CREDIT UNION                           | 2  | \$384,089.78   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VYSTAR CREDIT UNION                                  | 3  | \$492,168.88   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WALL STREET MORTGAGE BANKERS LTD D/B/A POWER EXPRESS | 2  | \$757,600.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON CAPITAL MORTGAGE GROUP                    | 5  | \$707,791.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON STATE EMPLOYEES CREDIT UNION              | 19 | \$3,483,130.47 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |                                      |              |                         |             |          |               |    |          |               |
|--------------|--------------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | WASHINGTON TRUST BANK                | 2            | \$257,600.00            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAUKESHA STATE BANK                  | 9            | \$1,691,679.00          | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEOKIE CREDIT UNION                  | 1            | \$186,300.00            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION                  | 12           | \$2,422,896.80          | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTBOROUGH SAVINGS BANK             | 1            | \$299,701.34            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION              | 13           | \$2,278,993.26          | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTSTAR MORTGAGE CORPORATION        | 1            | \$320,000.00            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION     | 14           | \$1,991,465.71          | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY             | 3            | \$529,076.12            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORKERS CREDIT UNION                 | 5            | \$1,166,760.84          | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                   | 7            | \$1,974,367.75          | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.       | 1            | \$117,685.50            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | XCEL FEDERAL CREDIT UNION            | 6            | \$1,426,546.76          | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | YADKIN VALLEY BANK AND TRUST COMPANY | 1            | \$119,874.71            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 297          | \$51,767,921.31         | 8.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>3,084</b> | <b>\$595,069,720.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                                      |              |                         |             |          |               |    |          |               |
| 31376KNP7    | ARVEST MORTGAGE COMPANY              | 79           | \$14,478,257.91         | 12.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CASTLE MORTGAGE CORPORATION          | 7            | \$1,039,737.35          | 0.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                   | 7            | \$1,534,107.30          | 1.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE MORTGAGE VENTURES, LLC   | 9            | \$2,247,615.52          | 1.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY            | 15           | \$2,857,724.76          | 2.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FRANKLIN BANK, SSB                   | 3            | \$451,168.34            | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                 | 3            | \$456,566.35            | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |                                      | 10           | \$1,920,496.75          | 1.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                         |             |          |               |    |          |               |
|--------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | HOMEOWNERS MORTGAGE ENTERPRISES INC.         |            |                         |             |          |               |    |          |               |
|              | PHH MORTGAGE CORPORATION                     | 397        | \$82,574,419.22         | 71.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                       | 1          | \$344,209.33            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STAR FINANCIAL GROUP, INC.                   | 7          | \$1,231,276.18          | 1.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK                                   | 13         | \$2,540,544.36          | 2.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 21         | \$4,338,323.21          | 3.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>572</b> | <b>\$116,014,446.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                         |             |          |               |    |          |               |
| 31376KNQ5    | ARVEST MORTGAGE COMPANY                      | 32         | \$6,169,031.79          | 16.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                           | 1          | \$94,898.44             | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE MORTGAGE VENTURES, LLC           | 4          | \$675,188.74            | 1.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FRANKLIN BANK, SSB                           | 4          | \$667,754.40            | 1.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                     | 130        | \$26,707,144.24         | 73.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STAR FINANCIAL GROUP, INC.                   | 2          | \$258,000.00            | 0.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 9          | \$1,895,238.39          | 4.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>182</b> | <b>\$36,467,256.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                         |             |          |               |    |          |               |
| 31376KNR3    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC. | 1          | \$349,607.81            | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ACACIA FEDERAL SAVINGS BANK                  | 2          | \$359,610.67            | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AIR ACADEMY FEDERAL CREDIT UNION             | 1          | \$300,000.00            | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                       | 1          | \$243,739.15            | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION           | 2          | \$284,683.90            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                               | 5          | \$997,626.37            | 0.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                     | 4          | \$916,448.10            | 0.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 3          | \$721,003.13            | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AUBURNBANK                                   | 1          | \$331,288.48            | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 1          | \$282,697.45            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| B.F. GOODRICH<br>EMPLOYEES FED<br>CREDIT UNION  |    |                |       |   |        |    |   |        |
| BANCORPSOUTH<br>BANK                            | 14 | \$2,231,693.22 | 2.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF HAWAII                                  | 29 | \$7,422,675.09 | 6.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF STANLY                                  | 6  | \$1,161,802.79 | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF THE<br>CASCADES                         | 1  | \$117,873.86   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK-FUND STAFF<br>FEDERAL CREDIT<br>UNION      | 1  | \$179,807.57   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BETHPAGE FEDERAL<br>CREDIT UNION                | 11 | \$2,277,203.72 | 2.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLUE BALL NATIONAL<br>BANK                      | 3  | \$693,709.71   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BOEING EMPLOYEES<br>CREDIT UNION                | 32 | \$6,165,847.54 | 5.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BRIDGEWATER<br>CREDIT UNION                     | 2  | \$441,314.91   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTEX HOME<br>EQUITY COMPANY,<br>LLC           | 2  | \$338,058.76   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHELSEA GROTON<br>SAVINGS BANK                  | 3  | \$790,882.89   | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEVY CHASE BANK<br>FSB                         | 1  | \$285,398.04   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEVY CHASE BANK,<br>FSB - DEDICATED<br>CHANNEL | 2  | \$362,598.07   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CIMARRON<br>MORTGAGE COMPANY                    | 1  | \$141,748.30   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS BANK<br>MORTGAGE<br>CORPORATION        | 1  | \$136,207.46   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLUMBIA CREDIT<br>UNION                        | 1  | \$231,700.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY BANK &<br>TRUST CO.                   | 1  | \$144,153.51   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CORTRUST BANK                                   | 2  | \$261,432.58   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION<br>MORTGAGE SERVICES,<br>INC.      | 1  | \$319,657.90   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CRESCENT CREDIT<br>UNION                        | 6  | \$1,022,844.81 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN BANK FSB                                  | 35 | \$6,410,057.08 | 5.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DEAN COOPERATIVE<br>BANK                        | 1  | \$155,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| DOW LOUISIANA<br>FEDERAL CREDIT<br>UNION        | 1  | \$140,399.74   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 1  | \$105,623.41   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| DPS CREDIT UNION                                | 2  | \$262,152.56   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EASTERN BANK                                    | 2  | \$429,000.00   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| EMPORIA STATE BANK<br>& TRUST COMPANY           | 1  | \$275,000.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FALL RIVER FIVE<br>CENTS SAVINGS BANK           | 1  | \$251,459.92   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FAMILY FIRST OF NY<br>FEDERAL CREDIT<br>UNION   | 1  | \$127,737.08   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK<br>& TRUST COMPANY<br>OF SC | 10 | \$1,687,599.53 | 1.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY<br>BANK                         | 1  | \$169,813.93   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HAWAIIAN<br>BANK                          | 21 | \$5,541,777.56 | 5.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HORIZON HOME<br>LOAN CORPORATION          | 2  | \$294,053.54   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE<br>BANK                        | 7  | \$1,249,080.54 | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE<br>COMPANY INC.                  | 1  | \$359,650.00   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE<br>COMPANY, L.L.C.               | 1  | \$179,807.57   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL<br>BANK ALASKA                   | 1  | \$204,780.84   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL<br>BANK OF HUDSON                | 1  | \$199,781.09   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL<br>BANK OF OMAHA                 | 12 | \$2,327,476.11 | 2.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL<br>BANK OF SUFFIELD<br>THE       | 1  | \$249,732.73   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                                | 5  | \$1,140,373.49 | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST TECHNOLOGY<br>CREDIT UNION                | 6  | \$1,369,098.19 | 1.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLAGSTAR<br>BANK-DEDICATED<br>CHANNEL           | 1  | \$99,893.09    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORT CAMPBELL<br>FEDERAL CREDIT<br>UNION        | 9  | \$1,428,520.67 | 1.32% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |    |                |       |   |        |    |   |        |
|--|----|----------------|-------|---|--------|----|---|--------|
| FREMONT BANK                                 | 1  | \$288,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FULTON BANK                                  | 1  | \$173,805.02   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GARDINER SAVINGS INSTITUTION FSB             | 1  | \$180,000.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BANK, F.S.B.                         | 1  | \$237,600.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                        | 11 | \$2,355,401.62 | 2.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 4  | \$438,882.47   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GTE FEDERAL CREDIT UNION                     | 1  | \$204,000.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARDIAN MORTGAGE COMPANY INC.               | 2  | \$567,654.11   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HANCOCK BANK                                 | 4  | \$482,962.13   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HAWAII HOME LOANS, INC.                      | 1  | \$190,000.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HEARTLAND BANK                               | 1  | \$237,489.92   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FEDERAL SAVINGS BANK                    | 1  | \$211,183.98   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES B. NUTTER AND COMPANY                  | 1  | \$237,745.56   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| KERN SCHOOLS FEDERAL CREDIT UNION            | 1  | \$141,848.20   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| KEYSTONE NAZARETH BANK & TRUST               | 1  | \$129,857.70   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| KITSAP BANK                                  | 1  | \$129,600.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA GRANGE STATE BANK                         | 1  | \$116,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT UNION                        | 1  | \$95,389.36    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ANGELES POLICE CREDIT UNION              | 1  | \$315,000.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MACON SAVINGS BANK                           | 6  | \$996,447.99   | 0.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAYFLOWER COOPERATIVE BANK                   | 3  | \$693,833.09   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MEMBERS MORTGAGE SERVICES, LLC               | 1  | \$131,858.88   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION         | 6  | \$762,276.86   | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERIWEST MORTGAGE COMPANY, LLC               | 2  | \$599,671.63   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | MID AMERICA<br>FEDERAL SAVINGS<br>BANK                                | 2  | \$439,700.67   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-ATLANTIC<br>FEDERAL CREDIT<br>UNION                               | 2  | \$719,300.00   | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-HUDSON VALLEY<br>FEDERAL CREDIT<br>UNION                          | 2  | \$394,554.33   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-STATE BANK  | 4  | \$1,011,064.89 | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MILFORD BANK, THE   | 2  | \$276,710.79   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MINOTOLA NATIONAL<br>BANK   | 1  | \$335,000.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE AMERICA,<br>INC.   | 1  | \$350,624.76   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE LENDERS<br>NETOWRK USA, INC                                  | 36 | \$9,085,111.88 | 8.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NASSAU EDUCATORS<br>FEDERAL CREDIT<br>UNION                           | 1  | \$359,600.00   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE COMPANY<br>- DEDICATED<br>CHANNEL | 4  | \$730,218.50   | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS<br>BANK   | 3  | \$768,576.33   | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORWOOD<br>COOPERATIVE BANK   | 2  | \$427,992.03   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OCEANFIRST BANK   | 1  | \$299,978.96   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD SECOND<br>MORTGAGE COMPANY  | 2  | \$634,306.00   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ORNL FEDERAL<br>CREDIT UNION  | 8  | \$1,403,772.29 | 1.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PIONEER BANK  | 1  | \$218,693.04   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PORT WASHINGTON<br>STATE BANK   | 1  | \$114,400.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RIVERMARK<br>COMMUNITY CREDIT<br>UNION                                | 1  | \$359,265.51   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND FEDERAL<br>CREDIT UNION                                      | 2  | \$473,931.82   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SABINE STATE BANK<br>AND TRUST COMPANY                                | 3  | \$474,357.94   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAFE CREDIT UNION   | 1  | \$206,673.53   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAHARA MORTGAGE   | 1  | \$281,113.10   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAN ANTONIO<br>FEDERAL CREDIT   | 5  | \$709,931.04   | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |



|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | UNION (SAFCU)                            |    |                |       |   |        |    |   |        |
|  | SAVINGS BANK OF MENDOCINO COUNTY         | 2  | \$661,593.50   | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAXON MORTGAGE INC.                      | 3  | \$572,595.90   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SEATTLE SAVINGS BANK                     | 1  | \$310,000.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION            | 4  | \$514,570.88   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOMERSET TRUST COMPANY                   | 4  | \$456,190.50   | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOUND COMMUNITY BANK                     | 2  | \$273,933.65   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK   | 2  | \$476,316.97   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF NEW PRAGUE                 | 1  | \$356,000.00   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY | 2  | \$186,560.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNCOAST SCHOOLS FEDERAL CREDIT UNION    | 3  | \$460,435.18   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUPERIOR FEDERAL CREDIT UNION            | 1  | \$142,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEACHERS FEDERAL CREDIT UNION            | 11 | \$2,464,153.96 | 2.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIERONE BANK                             | 2  | \$524,089.12   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOYOTA FEDERAL CREDIT UNION              | 1  | \$159,200.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUMARK FINANCIAL CREDIT UNION           | 2  | \$319,868.65   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIVERSITY FEDERAL CREDIT UNION          | 1  | \$124,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VERMONT STATE EMPLOYEES CREDIT UNION     | 1  | \$121,866.46   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VISIONS FEDERAL CREDIT UNION             | 1  | \$101,435.21   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VYSTAR CREDIT UNION                      | 3  | \$374,024.32   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON STATE EMPLOYEES CREDIT UNION  | 3  | \$499,062.20   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WESCOM CREDIT UNION                      | 1  | \$347,619.09   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1  | \$232,500.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |                                       |            |                         |             |          |               |          |               |
|--------------|---------------------------------------|------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              | WESTCONSIN CREDIT UNION               |            |                         |             |          |               |          |               |
|              | WHATCOM EDUCATIONAL CREDIT UNION      | 23         | \$3,502,988.80          | 3.25%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WILMINGTON TRUST COMPANY              | 8          | \$1,248,925.27          | 1.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.       | 1          | \$186,266.90            | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | XCEL FEDERAL CREDIT UNION             | 15         | \$3,006,090.43          | 2.79%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                           | 34         | \$6,201,833.62          | 5.63%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                                       | <b>538</b> | <b>\$107,986,691.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |                                       |            |                         |             |          |               |          |               |
| 31376KNS1    | ADVANTAGE BANK                        | 3          | \$135,264.20            | 1.32%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALPINE BANK OF ILLINOIS               | 2          | \$153,031.38            | 1.49%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMARILLO NATIONAL BANK                | 3          | \$124,121.82            | 1.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMEGY MORTGAGE                        | 1          | \$69,600.00             | 0.68%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION    | 1          | \$67,512.04             | 0.66%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA         | 1          | \$55,100.00             | 0.54%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ANCHORBANK FSB                        | 1          | \$77,231.23             | 0.75%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.              | 1          | \$49,431.26             | 0.48%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ATLANTIC PACIFIC MORTGAGE CORPORATION | 1          | \$43,348.82             | 0.42%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AURORA FINANCIAL GROUP INC.           | 3          | \$206,042.70            | 2%          | 0        | \$0.00        | NA       | \$0.00        |
|              | BANCORPSOUTH BANK                     | 3          | \$186,146.87            | 1.81%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK CALUMET, N.A.                    | 1          | \$69,756.73             | 0.68%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF WAUSAU                        | 1          | \$77,600.00             | 0.75%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BLACKHAWK CREDIT UNION                | 3          | \$137,515.28            | 1.34%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BRYN MAWR TRUST COMPANY THE           | 3          | \$130,544.73            | 1.27%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CAPE COD FIVE CENTS SAVINGS BANK      | 1          | \$50,000.00             | 0.49%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CENTRAL MORTGAGE COMPANY              | 1          | \$81,600.00             | 0.79%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIZENS BANK                         | 2          | \$112,368.29            | 1.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              |                                       | 1          | \$36,450.00             | 0.35%       | 0        | \$0.00        | NA       | \$0.00        |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | CITIZENS FIRST NATIONAL BANK              |   |              |       |   |        |    |   |        |
|  | CITIZENS FIRST WHOLESALE MORTGAGE         | 4 | \$223,341.25 | 2.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY STATE BANK OF ROCK FALLS        | 1 | \$67,553.87  | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY            | 1 | \$63,360.00  | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST AMERICAN BANK AND TRUST COMPANY     | 2 | \$107,913.12 | 1.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC | 1 | \$51,817.36  | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK NA                    | 1 | \$56,000.00  | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY BANK                      | 1 | \$40,000.00  | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST EASTERN MORTGAGE CORPORATION        | 1 | \$80,715.49  | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL BANK OF OHIO                | 2 | \$96,664.36  | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                     | 4 | \$256,373.68 | 2.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY     | 1 | \$62,475.00  | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF DANVILLE           | 1 | \$38,500.00  | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF DEERWOOD           | 1 | \$69,756.73  | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA              | 2 | \$121,350.00 | 1.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO           | 2 | \$129,900.00 | 1.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PACIFIC FINANCIAL, INC.             | 1 | \$58,296.70  | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                          | 4 | \$156,554.16 | 1.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST UNITED BANK                         | 1 | \$65,770.62  | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FLORIDA CREDIT UNION                      | 1 | \$52,813.84  | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FORT BLISS FEDERAL CREDIT UNION           | 1 | \$72,800.00  | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                              | 3 | \$225,339.30 | 2.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY MORTGAGE                          | 1 | \$63,000.00  | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |   |              |       |   |        |    |        |
|--|---------------------------------------|---|--------------|-------|---|--------|----|--------|
|  | CORPORATION                           |   |              |       |   |        |    |        |
|  | GTE FEDERAL CREDIT UNION              | 2 | \$98,687.15  | 0.96% | 0 | \$0.00 | NA | \$0.00 |
|  | GUILD MORTGAGE COMPANY                | 3 | \$207,471.79 | 2.02% | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK           | 1 | \$81,216.75  | 0.79% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.            | 2 | \$139,513.46 | 1.36% | 0 | \$0.00 | NA | \$0.00 |
|  | ILLINOIS NATIONAL BANK                | 1 | \$57,200.00  | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | IVANHOE FINANCIAL INC.                | 1 | \$29,895.73  | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY           | 1 | \$80,226.13  | 0.78% | 0 | \$0.00 | NA | \$0.00 |
|  | KERN SCHOOLS FEDERAL CREDIT UNION     | 1 | \$51,817.36  | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | M&T MORTGAGE CORPORATION              | 1 | \$33,371.34  | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | MACHIAS SAVINGS BANK                  | 1 | \$59,000.00  | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | MAIN STREET BANK AND TRUST            | 1 | \$65,000.00  | 0.63% | 0 | \$0.00 | NA | \$0.00 |
|  | MANUFACTURERS BANK AND TRUST CO.      | 1 | \$50,000.00  | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | MEMBERS MORTGAGE SERVICES, LLC        | 2 | \$106,434.14 | 1.03% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION  | 4 | \$194,880.97 | 1.89% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRILL MERCHANTS BANK                | 1 | \$50,000.00  | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRIMACK VALLEY FEDERAL CREDIT UNION | 1 | \$71,000.00  | 0.69% | 0 | \$0.00 | NA | \$0.00 |
|  | METABANK                              | 1 | \$48,300.00  | 0.47% | 0 | \$0.00 | NA | \$0.00 |
|  | MIZZOU CREDIT UNION                   | 1 | \$54,400.00  | 0.53% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE AMERICA, INC.                | 1 | \$71,747.10  | 0.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CLEARING CORPORATION         | 1 | \$51,817.36  | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | MT. MCKINLEY BANK                     | 1 | \$57,748.60  | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | MUTUAL SAVINGS ASSOCIATION FSA        | 1 | \$61,186.61  | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  |                                       | 6 | \$347,719.89 | 3.38% | 0 | \$0.00 | NA | \$0.00 |

|   |   |              |       |   |        |    |   |        |
|---|---|--------------|-------|---|--------|----|---|--------|
| NATIONWIDE<br>ADVANTAGE<br>MORTGAGE COMPANY<br>- DEDICATED<br>CHANNEL |   |              |       |   |        |    |   |        |
| NEW ERA BANK  | 1 | \$25,600.00  | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEW SOUTH FEDERAL<br>SAVINGS BANK                                     | 1 | \$35,491.23  | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHERN OHIO<br>INVESTMENT<br>COMPANY                                | 1 | \$43,548.12  | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWEST GEORGIA<br>BANK   | 1 | \$45,000.00  | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWESTERN<br>MORTGAGE COMPANY                                      | 1 | \$62,778.71  | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD FORT BANKING<br>COMPANY   | 1 | \$58,400.00  | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES BANK,<br>NATIONAL<br>ASSOCIATION                              | 1 | \$64,776.49  | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PERPETUAL SAVINGS<br>BANK   | 2 | \$74,738.05  | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PFF BANK AND TRUST  | 1 | \$73,740.08  | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PIONEER BANK  | 1 | \$49,326.14  | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
| POTLATCH NO.1<br>FEDERAL CREDIT<br>UNION                              | 2 | \$84,458.49  | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRIMEWEST<br>MORTGAGE<br>CORPORATION                                  | 2 | \$125,510.23 | 1.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PURDUE EMPLOYEES<br>FEDERAL CREDIT<br>UNION                           | 1 | \$52,720.00  | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
| RIDDELL NATIONAL<br>BANK  | 1 | \$46,836.65  | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| S&T BANK  | 2 | \$110,000.00 | 1.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAXON MORTGAGE<br>INC.  | 2 | \$149,475.91 | 1.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SECURITY MORTGAGE<br>CORPORATION                                      | 2 | \$100,000.00 | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SKY FINANCIAL<br>GROUP  | 3 | \$158,082.45 | 1.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOLIDARITY<br>COMMUNITY<br>FEDERAL CREDIT<br>UNION                    | 1 | \$56,000.00  | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOMERSET TRUST<br>COMPANY   | 1 | \$71,976.69  | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | STANDARD BANK AND TRUST COMPANY         | 1          | \$36,248.59            | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STANDARD MORTGAGE CORPORATION           | 2          | \$144,490.69           | 1.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF ALCESTER                  | 1          | \$50,000.00            | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF THE LAKES                 | 1          | \$80,000.00            | 0.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO | 1          | \$45,000.00            | 0.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SWAIN MORTGAGE COMPANY                  | 2          | \$106,654.03           | 1.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK                              | 1          | \$34,877.07            | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HONOR STATE BANK                    | 1          | \$40,000.00            | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK            | 8          | \$471,737.16           | 4.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TIERONE BANK                            | 2          | \$106,306.81           | 1.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIONBANK                               | 2          | \$107,000.00           | 1.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED BANK OF UNION                    | 1          | \$16,000.00            | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VAN WERT NATIONAL BANK                  | 4          | \$223,300.00           | 2.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAUKESHA STATE BANK                     | 1          | \$62,778.71            | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 23         | \$1,180,272.47         | 11.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>185</b> | <b>\$10,284,719.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KNT9    | ADVANTAGE BANK                          | 2          | \$204,279.95           | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AEA FEDERAL CREDIT UNION                | 2          | \$184,230.27           | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALTRA FEDERAL CREDIT UNION              | 1          | \$284,547.02           | 0.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                  | 2          | \$234,503.48           | 0.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMEGY MORTGAGE                          | 1          | \$137,919.00           | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA           | 3          | \$767,471.62           | 2.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERITRUST MORTGAGE CORPORATION         | 1          | \$140,000.00           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                          | 1          | \$140,809.97           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                | 1          | \$91,182.00            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AURORA FINANCIAL GROUP INC.             | 1          | \$126,000.00           | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | BANCORPSOUTH BANK                         | 1  | \$215,000.00   | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF HAWAII                            | 2  | \$468,669.83   | 1.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF LANCASTER                         | 1  | \$149,800.00   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANKFINANCIAL FSB                         | 1  | \$148,000.00   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BAXTER CREDIT UNION                       | 2  | \$353,945.49   | 1.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLUE BALL NATIONAL BANK                   | 1  | \$99,648.75    | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BROOKLINE BANK                            | 1  | \$100,000.00   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY                  | 1  | \$88,491.39    | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 5  | \$914,289.92   | 3.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITADEL FEDERAL CREDIT UNION              | 1  | \$200,000.00   | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS FIRST NATIONAL BANK              | 1  | \$105,876.80   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE         | 11 | \$1,605,168.74 | 5.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA CREDIT UNION                     | 1  | \$219,725.51   | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANK & TRUST CO.                | 1  | \$144,490.70   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE CO.                 | 1  | \$190,000.00   | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DURANT BANK AND TRUST COMPANY             | 1  | \$91,800.00    | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EAGLE VALLEY BANK, N.A.                   | 2  | \$314,800.00   | 1.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EASTERN BANK                              | 1  | \$159,438.01   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST BANK OF CLEWISTON                   | 1  | \$115,000.00   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST EASTERN MORTGAGE CORPORATION        | 1  | \$124,570.18   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL BANK OF OHIO                | 1  | \$127,559.86   | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                     | 2  | \$259,386.60   | 0.85% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.            | 1  | \$189,332.64   | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON             | 2  | \$236,020.55   | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA              | 1  | \$117,984.12   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |    |                |       |   |        |    |   |        |
|--|----|----------------|-------|---|--------|----|---|--------|
| FIRST PLACE BANK                           | 2  | \$411,677.89   | 1.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLAGSTAR BANK-DEDICATED CHANNEL            | 3  | \$548,267.45   | 1.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREEDOM MORTGAGE CORP.                     | 1  | \$144,496.08   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                               | 12 | \$2,370,144.56 | 7.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                      | 4  | \$509,730.47   | 1.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GOLDEN FIRST MORTGAGE CORPORATION          | 1  | \$162,433.51   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREENPOINT MORTGAGE FUNDING, INC.          | 1  | \$184,363.86   | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUILD MORTGAGE COMPANY                     | 4  | \$572,703.58   | 1.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARBOR FEDERAL SAVINGS BANK                | 4  | \$644,869.39   | 2.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARTFORD FUNDING LTD.                      | 1  | \$249,121.89   | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HEARTLAND BANK                             | 3  | \$462,375.33   | 1.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FINANCING CENTER INC.                 | 7  | \$1,197,509.00 | 3.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMETOWN BANK                              | 1  | \$90,205.76    | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| INTERNATIONAL BANK OF COMMERCE             | 1  | \$139,508.26   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IOWA BANKERS MORTGAGE CORPORATION          | 1  | \$101,500.00   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IRWIN UNION BANK AND TRUST COMPANY         | 1  | \$108,118.90   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES B. NUTTER AND COMPANY                | 2  | \$241,167.86   | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
| KERN SCHOOLS FEDERAL CREDIT UNION          | 1  | \$161,430.99   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE MORTGAGE COMPANY INC.                 | 1  | \$100,000.00   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LYONS MORTGAGE SERVICES, INC.              | 1  | \$499,000.00   | 1.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MASSACHUSETTS STATE EMPLOYEES CREDIT UNION | 1  | \$118,000.00   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MEMBERS MORTGAGE SERVICES, LLC             | 1  | \$87,192.27    | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCANTILE TRUST & SAVINGS BANK            | 1  | \$115,592.55   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |



|   |   |              |       |   |        |    |   |        |
|---|---|--------------|-------|---|--------|----|---|--------|
| MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION                            | 5 | \$597,727.95 | 1.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERIWEST<br>MORTGAGE<br>COMPANY, LLC                                  | 1 | \$145,000.00 | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRIMACK COUNTY<br>SAVINGS BANK                                      | 1 | \$219,127.61 | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA<br>FEDERAL SAVINGS<br>BANK                                | 1 | \$193,318.59 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MONTICELLO<br>BANKING COMPANY   | 1 | \$119,578.50 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AND<br>EQUITY FUNDING<br>CORPORATION DBA<br>MEFC             | 1 | \$134,540.72 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE CENTER,<br>LLC   | 1 | \$249,121.89 | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE<br>CLEARING<br>CORPORATION                                   | 1 | \$86,993.36  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MOUNTAIN STATES<br>MORTGAGE CENTERS<br>INC.                           | 1 | \$99,659.80  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MUTUAL SAVINGS<br>ASSOCIATION FSA                                     | 1 | \$111,000.00 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE<br>ADVANTAGE<br>MORTGAGE COMPANY<br>- DEDICATED<br>CHANNEL | 4 | \$461,945.76 | 1.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD SECOND<br>MORTGAGE COMPANY  | 1 | \$124,560.94 | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PAVILION MORTGAGE<br>COMPANY  | 1 | \$86,000.00  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES BANK,<br>NATIONAL<br>ASSOCIATION                              | 1 | \$259,000.00 | 0.85% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKLAND TRUST<br>COMPANY   | 1 | \$119,582.96 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SABINE STATE BANK<br>AND TRUST COMPANY                                | 2 | \$233,071.28 | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAXON MORTGAGE<br>INC.  | 3 | \$339,555.75 | 1.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SCOTIABANK OF<br>PUERTO RICO  | 1 | \$160,000.00 | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SKY FINANCIAL   | 1 | \$180,000.00 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | GROUP                                   |            |                        |             |          |               |          |               |
|              | STANDARD BANK AND TRUST COMPANY         | 1          | \$212,400.00           | 0.7%        | 0        | \$0.00        | NA       | \$0.00        |
|              | STATE BANK AND TRUST                    | 1          | \$222,000.00           | 0.73%       | 0        | \$0.00        | NA       | \$0.00        |
|              | STATE BANK OF THE LAKES                 | 3          | \$371,400.00           | 1.22%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SUFFOLK COUNTY NATIONAL BANK            | 1          | \$140,000.00           | 0.46%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK            | 3          | \$593,408.33           | 1.96%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TIERONE BANK                            | 1          | \$87,451.47            | 0.29%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRAVERSE MORTGAGE CORPORATION           | 1          | \$312,000.00           | 1.03%       | 0        | \$0.00        | NA       | \$0.00        |
|              | U. S. MORTGAGE CORP.                    | 1          | \$156,400.00           | 0.52%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UMPQUA BANK MORTGAGE                    | 2          | \$244,152.03           | 0.8%        | 0        | \$0.00        | NA       | \$0.00        |
|              | UNIONBANK                               | 1          | \$112,012.00           | 0.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VALLEY MORTGAGE COMPANY INC.            | 1          | \$279,026.90           | 0.92%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VILLAGE MORTGAGE COMPANY                | 2          | \$222,216.73           | 0.73%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON CAPITAL MORTGAGE GROUP       | 1          | \$225,400.00           | 0.74%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 1          | \$138,511.76           | 0.46%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WILMINGTON TRUST COMPANY                | 2          | \$449,121.89           | 1.48%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.         | 1          | \$160,000.00           | 0.53%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 26         | \$4,581,429.78         | 13.93%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>192</b> | <b>\$30,696,068.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |          |               |
| 31376KNU6    | ARVEST MORTGAGE COMPANY                 | 5          | \$865,251.33           | 15.9%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 1          | \$132,951.37           | 2.44%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE CORPORATION                | 26         | \$4,108,491.09         | 75.49%      | 0        | \$0.00        | NA       | \$0.00        |
|              | TEXAS BANK                              | 1          | \$110,462.98           | 2.03%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 1          | \$225,206.19           | 4.14%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>34</b>  | <b>\$5,442,362.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|           |  |    |              |       |   |        |    |   |        |
|-----------|--|----|--------------|-------|---|--------|----|---|--------|
| 31376KNV4 | ABACUS FEDERAL SAVINGS BANK              | 3  | \$182,336.54 | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ABBEVILLE BUILDING AND LOAN ASSOCIATION  | 2  | \$104,856.50 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ADVANTAGE BANK                           | 4  | \$189,572.72 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AF BANK                                  | 1  | \$80,000.00  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ALPINE BANK OF ILLINOIS                  | 5  | \$241,277.16 | 1.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ALTRA FEDERAL CREDIT UNION               | 1  | \$46,833.16  | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMARILLO NATIONAL BANK                   | 3  | \$158,927.99 | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMEGY MORTGAGE                           | 1  | \$65,362.16  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMERICAN BANK                            | 1  | \$40,000.00  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMERICAN NATIONAL BANK, TERRELL          | 1  | \$39,856.50  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMERICAN NATIONAL BANK, WICHITA FALLS    | 1  | \$59,000.00  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMERICAN SAVINGS BANK                    | 1  | \$29,891.23  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ASSOCIATED MORTGAGE INC.                 | 3  | \$199,080.15 | 0.99% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AUBURNBANK                               | 1  | \$31,885.20  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | B.F. GOODRICH EMPLOYEES FED CREDIT UNION | 1  | \$36,500.00  | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BANCORPSOUTH BANK                        | 15 | \$871,074.84 | 4.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BANK MUTUAL                              | 1  | \$67,756.05  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BANK OF HAWAII                           | 3  | \$194,497.74 | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BANK OF STANLY                           | 2  | \$69,350.93  | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BANKIOWA                                 | 3  | \$162,009.51 | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BANKWEST                                 | 2  | \$85,187.71  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BLOOMFIELD STATE BANK                    | 1  | \$25,600.00  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BRYN MAWR TRUST COMPANY THE              | 2  | \$156,233.76 | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BYRON BANK                               | 1  | \$30,000.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CARROLLTON BANK                          | 1  | \$63,770.40  | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CENTENNIAL LENDING, LLC                  | 1  | \$69,746.21  | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CENTEX HOME EQUITY COMPANY, LLC          | 2  | \$98,055.50  | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CENTRAL MORTGAGE                         | 8  | \$566,419.55 | 2.83% | 0 | \$0.00 | NA | 0 | \$0.00 |

| COMPANY  |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| CENTRAL STATE BANK   | 1 | \$68,000.00  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST WHOLESALE MORTGAGE                            | 1 | \$40,000.00  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITY NATIONAL BANK OF SULPHUR SPRINGS                        | 1 | \$59,344.49  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY BANK & TRUST CO.                                   | 1 | \$79,709.96  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION MORTGAGE SERVICES, INC.                         | 3 | \$225,116.37 | 1.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION OF JOHNSON COUNTY                               | 1 | \$60,776.51  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CUNA CREDIT UNION  | 2 | \$129,797.66 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DEERE HARVESTER CREDIT UNION                                 | 2 | \$79,856.50  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| DURANT BANK AND TRUST COMPANY                                | 1 | \$72,800.00  | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EMPORIA STATE BANK & TRUST COMPANY                           | 1 | \$54,720.00  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FAMILY FIRST OF NY FEDERAL CREDIT UNION                      | 1 | \$74,728.09  | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS AND MERCHANTS TRUST COMPANY                          | 1 | \$35,000.00  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIMI, INC.   | 1 | \$39,854.98  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN BANK AND TRUST COMPANY                        | 1 | \$80,000.00  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN CREDIT UNION                                  | 1 | \$56,548.55  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST BANK RICHMOND, NA                                      | 1 | \$60,300.00  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CENTURY BANK, NA                                       | 1 | \$57,500.00  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC                    | 7 | \$375,884.10 | 1.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK NA                                       | 2 | \$154,491.07 | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC | 1 | \$69,748.87  | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | 2 | \$99,645.02  | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |    |              |       |   |        |    |        |
|--|---------------------------------------|----|--------------|-------|---|--------|----|--------|
|  | FIRST FINANCIAL BANK                  |    |              |       |   |        |    |        |
|  | FIRST INTERSTATE BANK                 | 6  | \$413,961.41 | 2.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION      | 2  | \$71,246.18  | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY | 3  | \$179,200.00 | 0.89% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK IN CANNON FALLS   | 2  | \$136,708.92 | 0.68% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK IN MANITOWOC      | 2  | \$113,593.93 | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF CARMI          | 2  | \$120,073.27 | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF DANVILLE       | 1  | \$75,400.00  | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF DEERWOOD       | 1  | \$31,885.20  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF GRANT PARK     | 1  | \$40,000.00  | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON         | 2  | \$139,597.38 | 0.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA          | 12 | \$714,388.02 | 3.56% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PLACE BANK                      | 1  | \$84,025.75  | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST STATE BANK OF WESTERN ILLINOIS  | 1  | \$30,000.00  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | FREMONT BANK                          | 1  | \$61,499.00  | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB      | 3  | \$177,401.10 | 0.89% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY BUSINESS BANK                 | 2  | \$143,560.36 | 0.72% | 0 | \$0.00 | NA | \$0.00 |
|  | GTE FEDERAL CREDIT UNION              | 2  | \$141,988.37 | 0.71% | 0 | \$0.00 | NA | \$0.00 |
|  | GUILD MORTGAGE COMPANY                | 2  | \$106,393.49 | 0.53% | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK           | 2  | \$129,334.70 | 0.65% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND BANK                        | 2  | \$114,087.51 | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND CREDIT UNION                | 1  | \$68,000.00  | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.            | 1  | \$64,761.86  | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  |                                       | 1  | \$59,559.38  | 0.3%  | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |              |       |   |        |    |        |
|--|--|----|--------------|-------|---|--------|----|--------|
|  | HOME SAVINGS AND<br>LOAN COMPANY                           |    |              |       |   |        |    |        |
|  | HOMEFEDERAL BANK   | 1  | \$57,500.00  | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | ILLINOIS NATIONAL<br>BANK                                  | 3  | \$175,635.16 | 0.88% | 0 | \$0.00 | NA | \$0.00 |
|  | INTERNATIONAL<br>BANK OF COMMERCE                          | 1  | \$67,058.56  | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | IOWA BANKERS<br>MORTGAGE<br>CORPORATION                    | 1  | \$43,000.00  | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | IOWA STATE BANK<br>AND TRUST COMPANY                       | 1  | \$68,000.00  | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN UNION BANK<br>AND TRUST COMPANY                      | 1  | \$71,984.06  | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | KERN SCHOOLS<br>FEDERAL CREDIT<br>UNION                    | 10 | \$697,553.27 | 3.48% | 0 | \$0.00 | NA | \$0.00 |
|  | KITSAP BANK  | 1  | \$59,782.45  | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE REGION BANK   | 1  | \$78,400.00  | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | LANDMARK CREDIT<br>UNION                                   | 6  | \$371,714.44 | 1.85% | 0 | \$0.00 | NA | \$0.00 |
|  | LOS ALAMOS<br>NATIONAL BANK                                | 2  | \$81,794.73  | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | MACHIAS SAVINGS<br>BANK                                    | 1  | \$65,000.00  | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | MACON SAVINGS<br>BANK                                      | 3  | \$155,713.00 | 0.78% | 0 | \$0.00 | NA | \$0.00 |
|  | MARINE BANK<br>MORTGAGE SERVICES                           | 3  | \$202,661.80 | 1.01% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCANTILE TRUST &<br>SAVINGS BANK                         | 1  | \$43,941.78  | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION                 | 8  | \$520,346.53 | 2.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | MERRILL MERCHANTS<br>BANK                                  | 1  | \$75,000.00  | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | MID AMERICA<br>FEDERAL SAVINGS<br>BANK                     | 4  | \$255,820.63 | 1.28% | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST LOAN<br>SERVICES INC.                              | 4  | \$202,631.67 | 1.01% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE<br>CLEARING<br>CORPORATION                        | 4  | \$240,808.85 | 1.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE COMPANY<br>- DEDICATED | 3  | \$186,223.11 | 0.93% | 0 | \$0.00 | NA | \$0.00 |

| CHANNEL                                   |   |              |       |   |        |    |   |        |
|---|---|--------------|-------|---|--------|----|---|--------|
| NORTHWEST FEDERAL CREDIT UNION            | 1 | \$64,522.67  | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWEST GEORGIA BANK                    | 1 | \$44,000.00  | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWESTERN MORTGAGE COMPANY             | 2 | \$135,000.00 | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ORRSTOWN BANK                             | 1 | \$72,000.00  | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES BANK, NATIONAL ASSOCIATION        | 1 | \$54,802.68  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PERPETUAL SAVINGS BANK                    | 2 | \$85,500.00  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PIONEER BANK                              | 3 | \$192,214.34 | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PIONEER CREDIT UNION                      | 1 | \$80,911.76  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| POLICE AND FIRE FEDERAL CREDIT UNION      | 1 | \$56,797.66  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| POTLATCH NO.1 FEDERAL CREDIT UNION        | 1 | \$28,675.38  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PROGRESSIVE SAVINGS BANK FSB              | 1 | \$62,569.87  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PUBLIC SERVICE EMPLOYEES CREDIT UNION     | 1 | \$83,500.00  | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKY MOUNTAIN MORTGAGE COMPANY           | 5 | \$298,376.34 | 1.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| S&T BANK                                  | 2 | \$107,343.93 | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SABINE STATE BANK AND TRUST COMPANY       | 1 | \$58,788.34  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAXON MORTGAGE INC.                       | 2 | \$160,000.00 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SECURITY MORTGAGE CORPORATION             | 2 | \$124,845.72 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SKY FINANCIAL GROUP                       | 4 | \$244,693.85 | 1.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOLIDARITY COMMUNITY FEDERAL CREDIT UNION | 3 | \$176,394.04 | 0.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOUTHERN BANK & TRUST COMPANY             | 1 | \$57,500.00  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SPACE COAST CREDIT UNION                  | 2 | \$114,541.50 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SPENCER SAVINGS BANK                      | 1 | \$60,000.00  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | ST. CLAIR COUNTY STATE BANK             | 2          | \$110,582.01           | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STANDARD MORTGAGE CORPORATION           | 8          | \$518,771.56           | 2.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK AND TRUST                    | 2          | \$121,400.00           | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF LINCOLN                   | 1          | \$52,000.00            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF SOUTHERN UTAH             | 3          | \$196,728.44           | 0.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUPERIOR FEDERAL CREDIT UNION           | 2          | \$105,900.00           | 0.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUTTON STATE BANK                       | 1          | \$48,822.35            | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TAUNTON FEDERAL CREDIT UNION            | 1          | \$75,000.00            | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK                              | 4          | \$187,055.95           | 0.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE NATIONAL BANK OF INDIANAPOLIS       | 2          | \$106,869.59           | 0.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TINKER FEDERAL CREDIT UNION             | 2          | \$148,462.95           | 0.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIONBANK                               | 1          | \$67,368.00            | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED COMMUNITY BANK                   | 1          | \$21,000.00            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSITY FEDERAL CREDIT UNION         | 4          | \$199,577.67           | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VALLEY MORTGAGE COMPANY INC.            | 1          | \$39,856.50            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VAN WERT NATIONAL BANK                  | 2          | \$129,300.00           | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 3          | \$167,950.62           | 0.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAYNE BANK AND TRUST COMPANY            | 3          | \$86,743.21            | 0.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 2          | \$133,698.65           | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY                | 1          | \$64,000.00            | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                      | 3          | \$164,064.67           | 0.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.         | 2          | \$110,266.82           | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 35         | \$1,947,442.32         | 9.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>342</b> | <b>\$20,041,978.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KNW2    |   | 1          | \$159,426.00           | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |



|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | 1ST 2ND MORTGAGE<br>COMPANY OF NEW<br>JERSEY, INC. |    |                |       |   |        |    |        |
|  | ABACUS FEDERAL<br>SAVINGS BANK                     | 5  | \$719,455.54   | 0.71% | 0 | \$0.00 | NA | \$0.00 |
|  | ADIRONDACK TRUST<br>COMPANY THE                    | 4  | \$559,389.09   | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | ADVANTAGE BANK                                     | 4  | \$652,745.45   | 0.65% | 0 | \$0.00 | NA | \$0.00 |
|  | AEA FEDERAL CREDIT<br>UNION                        | 2  | \$228,999.90   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | AF BANK  | 1  | \$164,400.00   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | AFFINITY PLUS<br>FEDERAL CREDIT<br>UNION           | 1  | \$119,400.00   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | ALASKA USA<br>FEDERAL CREDIT<br>UNION              | 8  | \$1,486,435.94 | 1.48% | 0 | \$0.00 | NA | \$0.00 |
|  | ALERUS FINANCIAL                                   | 1  | \$204,256.78   | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | ALPINE BANK OF<br>ILLINOIS                         | 3  | \$448,968.43   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | ALTRA FEDERAL<br>CREDIT UNION                      | 1  | \$120,000.00   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | AMARILLO NATIONAL<br>BANK                          | 2  | \$175,743.55   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | AMEGY MORTGAGE                                     | 1  | \$122,400.00   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICA FIRST<br>FEDERAL CREDIT<br>UNION           | 5  | \$822,051.22   | 0.82% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN NATIONAL<br>BANK, TERRELL                 | 2  | \$432,999.94   | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN NATIONAL<br>BANK, WICHITA<br>FALLS        | 1  | \$161,418.82   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | ANCHORBANK FSB                                     | 1  | \$298,914.64   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | ASSOCIATED<br>MORTGAGE INC.                        | 12 | \$2,283,194.93 | 2.27% | 0 | \$0.00 | NA | \$0.00 |
|  | AUBURNBANK   | 3  | \$517,648.42   | 0.51% | 0 | \$0.00 | NA | \$0.00 |
|  | AULDS, HORNE &<br>WHITE INVESTMENT<br>CORP.        | 1  | \$87,441.83    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | B.F. GOODRICH<br>EMPLOYEES FED<br>CREDIT UNION     | 2  | \$380,361.91   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | BANCORPSOUTH<br>BANK                               | 19 | \$2,826,427.61 | 2.81% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK CENTER FIRST                                  | 1  | \$126,800.00   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK MUTUAL  | 3  | \$402,811.84   | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1  | \$173,383.64   | 0.17% | 0 | \$0.00 | NA | \$0.00 |

|  |   |   |                |       |   |        |    |        |
|--|---|---|----------------|-------|---|--------|----|--------|
|  | BANK OF HANOVER AND TRUST COMPANY         |   |                |       |   |        |    |        |
|  | BANK OF HAWAII                            | 7 | \$1,401,509.08 | 1.39% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF LENOX                             | 2 | \$270,796.84   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF STANLY                            | 1 | \$113,200.00   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK TEXAS, NATIONAL ASSOCIATION          | 1 | \$184,343.29   | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK-FUND STAFF FEDERAL CREDIT UNION      | 2 | \$332,335.50   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | BANKWEST                                  | 1 | \$84,698.27    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | BAXTER CREDIT UNION                       | 4 | \$457,564.37   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | BENCHMARK BANK                            | 1 | \$225,000.00   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | BETHPAGE FEDERAL CREDIT UNION             | 1 | \$357,712.09   | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | BLACKHAWK CREDIT UNION                    | 1 | \$113,595.33   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | BLUE BALL NATIONAL BANK                   | 1 | \$119,569.49   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE               | 1 | \$195,981.52   | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | BUTTE COMMUNITY BANK                      | 1 | \$348,744.38   | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | CAPE COD FIVE CENTS SAVINGS BANK          | 3 | \$615,408.58   | 0.61% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTEX HOME EQUITY COMPANY, LLC           | 2 | \$277,228.64   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL BANK OF PROVO                     | 1 | \$123,000.00   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY                  | 7 | \$1,059,748.90 | 1.05% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL SAVINGS BANK                      | 1 | \$229,547.16   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 5 | \$750,515.66   | 0.74% | 0 | \$0.00 | NA | \$0.00 |
|  | CITADEL FEDERAL CREDIT UNION              | 1 | \$99,641.25    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE         | 4 | \$502,016.00   | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | CITY NATIONAL BANK OF SULPHUR SPRINGS     | 1 | \$272,026.72   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMODORE BANK                            | 1 | \$102,450.02   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  |   | 2 | \$567,063.66   | 0.56% | 0 | \$0.00 | NA | \$0.00 |

|  |   |    |                |       |   |        |    |        |
|--|---|----|----------------|-------|---|--------|----|--------|
|  | COMMUNITY MORTGAGE FUNDING, LLC           |    |                |       |   |        |    |        |
|  | COMMUNITY SECURITY BANK                   | 2  | \$269,350.00   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY STATE BANK                      | 1  | \$90,129.45    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE CO.                 | 1  | \$140,499.48   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.      | 6  | \$767,923.70   | 0.76% | 0 | \$0.00 | NA | \$0.00 |
|  | CROWN BANK, N.A.                          | 1  | \$160,000.00   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | CUNA CREDIT UNION                         | 1  | \$250,000.00   | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | DEERE HARVESTER CREDIT UNION              | 2  | \$222,591.77   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY            | 10 | \$1,532,467.13 | 1.52% | 0 | \$0.00 | NA | \$0.00 |
|  | DUPONT STATE BANK                         | 1  | \$95,245.17    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | EMIGRANT MORTGAGE COMPANY, INC.           | 2  | \$353,719.59   | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | ESB MORTGAGE COMPANY                      | 1  | \$144,000.00   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | EXTRACO MORTGAGE                          | 2  | \$247,907.65   | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | FALL RIVER FIVE CENTS SAVINGS BANK        | 2  | \$400,000.00   | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | FARMERS AND MERCHANTS SAVINGS BANK        | 1  | \$137,903.49   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | FARMERS AND MERCHANTS TRUST COMPANY       | 1  | \$199,274.90   | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST AMERICAN BANK AND TRUST COMPANY     | 1  | \$90,650.00    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST AMERICAN INTERNATIONAL BANK         | 1  | \$348,757.57   | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST BANK OF CLEWISTON                   | 1  | \$85,000.00    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CENTURY BANK, NA                    | 1  | \$130,000.00   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC | 11 | \$1,979,908.01 | 1.97% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CITIZENS BANK NA                    | 1  | \$89,680.52    | 0.09% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | FIRST COMMUNITY BANK                     | 1  | \$256,000.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL SAVINGS BANK OF THE GLADES | 2  | \$236,500.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FINANCIAL BANK                     | 1  | \$112,245.87   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN BANK                      | 7  | \$1,344,846.76 | 1.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                    | 2  | \$298,361.91   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE COMPANY INC.              | 1  | \$112,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA               | 4  | \$560,000.00   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY    | 1  | \$200,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK IN CANNON FALLS      | 1  | \$192,000.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF CARMI             | 1  | \$115,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF CHESTER COUNTY    | 1  | \$172,977.21   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF DEERWOOD          | 1  | \$199,274.90   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON            | 6  | \$850,006.25   | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF NORTH EAST        | 1  | \$165,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA             | 10 | \$1,411,516.34 | 1.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF PLATTEVILLE       | 1  | \$85,500.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO          | 1  | \$126,549.17   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PACIFIC FINANCIAL, INC.            | 2  | \$398,561.16   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                         | 1  | \$347,483.00   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST SOUTHERN NATIONAL BANK             | 3  | \$421,952.73   | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST STATE BANK MORTGAGE COMPANY, LLC   | 1  | \$126,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1  | \$200,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                      |    |                |       |   |        |    |        |
|--|--------------------------------------|----|----------------|-------|---|--------|----|--------|
|  | FIRST STATE BANK OF WESTERN ILLINOIS |    |                |       |   |        |    |        |
|  | FIRST UNITED BANK                    | 1  | \$143,472.42   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | FLAGSTAR BANK-DEDICATED CHANNEL      | 3  | \$496,216.20   | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | FLORIDA CREDIT UNION                 | 1  | \$101,637.92   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | FREEDOM MORTGAGE CORP.               | 1  | \$84,698.27    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | FREMONT BANK                         | 16 | \$3,347,099.18 | 3.32% | 0 | \$0.00 | NA | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB     | 1  | \$89,677.12    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY BUSINESS BANK                | 6  | \$865,922.33   | 0.86% | 0 | \$0.00 | NA | \$0.00 |
|  | GOLDEN FIRST MORTGAGE CORPORATION    | 1  | \$124,546.81   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | GRANITE STATE CREDIT UNION           | 1  | \$157,500.00   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | GREATER NEVADA MORTGAGE SERVICES     | 3  | \$389,000.00   | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | GREENPOINT MORTGAGE FUNDING, INC.    | 4  | \$597,843.63   | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  | GTE FEDERAL CREDIT UNION             | 4  | \$722,413.87   | 0.72% | 0 | \$0.00 | NA | \$0.00 |
|  | HANCOCK BANK                         | 1  | \$160,410.14   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK          | 1  | \$87,285.73    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND BANK                       | 1  | \$99,633.62    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | HIBERNIA NATIONAL BANK               | 1  | \$174,367.16   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK            | 1  | \$90,000.00    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.           | 6  | \$1,043,272.21 | 1.04% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME SAVINGS AND LOAN COMPANY        | 1  | \$173,375.25   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTREET BANK                      | 1  | \$98,598.74    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE       | 3  | \$323,199.04   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY   | 4  | \$448,277.08   | 0.44% | 0 | \$0.00 | NA | \$0.00 |
|  | ISB COMMUNITY BANK                   | 1  | \$110,000.00   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | ISLAND FEDERAL CREDIT UNION          | 2  | \$329,354.25   | 0.33% | 0 | \$0.00 | NA | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | JEFFERSON<br>MORTGAGE SERVICES<br>INC.      | 1  | \$200,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KERN SCHOOLS<br>FEDERAL CREDIT<br>UNION     | 5  | \$926,878.10   | 0.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KEYSTONE NAZARETH<br>BANK & TRUST           | 1  | \$119,482.61   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KITSAP BANK                                 | 3  | \$540,544.05   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LA GRANGE STATE<br>BANK                     | 5  | \$819,956.25   | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK &<br>TRUST                 | 1  | \$147,000.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LANDMARK CREDIT<br>UNION                    | 11 | \$1,589,449.69 | 1.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIBERTY FEDERAL<br>SAVINGS BANK             | 1  | \$91,274.84    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LORIMAC<br>CORPORATION                      | 2  | \$262,400.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS<br>NATIONAL BANK                 | 7  | \$1,493,017.81 | 1.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MACHIAS SAVINGS<br>BANK                     | 1  | \$108,500.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARINE BANK<br>MORTGAGE SERVICES            | 3  | \$395,289.40   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARQUETTE BANK                              | 3  | \$413,966.04   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MCCLAIN BANK, N.A.                          | 1  | \$197,274.57   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MEDWAY<br>COOPERATIVE BANK                  | 1  | \$175,000.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION  | 14 | \$1,972,549.02 | 1.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERIWEST<br>MORTGAGE<br>COMPANY, LLC        | 1  | \$99,645.02    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERRILL MERCHANTS<br>BANK                   | 1  | \$220,000.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERRIMACK COUNTY<br>SAVINGS BANK            | 2  | \$330,319.48   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERRIMACK VALLEY<br>FEDERAL CREDIT<br>UNION | 1  | \$175,000.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID AMERICA<br>FEDERAL SAVINGS<br>BANK      | 12 | \$1,824,566.98 | 1.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-PENN BANK                               | 1  | \$100,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST<br>COMMUNITY BANK                   | 1  | \$166,010.40   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | MIDWEST LOAN SERVICES INC.                                | 1  | \$100,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MINOTOLA NATIONAL BANK                                    | 1  | \$356,000.00   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MONSON SAVINGS BANK                                       | 1  | \$168,380.83   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MONTICELLO BANKING COMPANY                                | 1  | \$179,354.25   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE AMERICA, INC.                                    | 5  | \$671,440.78   | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE CENTER, LLC                                      | 1  | \$169,377.16   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE LENDERS NETOWRK USA, INC                         | 2  | \$259,071.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE MARKETS, LLC                                     | 1  | \$136,699.31   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MUTUAL SAVINGS ASSOCIATION FSA                            | 1  | \$129,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 20 | \$3,376,740.50 | 3.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS BANK                                      | 1  | \$159,419.93   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH FORK BANK   | 1  | \$229,166.13   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHMARK BANK  | 2  | \$497,523.00   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWEST FEDERAL CREDIT UNION                            | 2  | \$441,293.71   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                             | 3  | \$588,500.00   | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD FORT BANKING COMPANY                                  | 1  | \$117,572.19   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD SECOND MORTGAGE COMPANY                               | 3  | \$646,733.51   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATELCO CREDIT UNION                                      | 3  | \$499,002.99   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PENINSULA MORTGAGE BANKERS CORPORATION                    | 3  | \$433,785.88   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK  | 1  | \$178,000.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PFF BANK AND TRUST  | 1  | \$129,533.62   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PIONEER BANK  | 1  | \$109,605.38   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PIONEER CREDIT UNION                                      | 1  | \$98,500.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POINT LOMA CREDIT UNION                                   | 1  | \$100,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 1  | \$124,546.81   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | POLICE AND FIRE<br>FEDERAL CREDIT<br>UNION         |    |                |       |   |        |    |        |
|  | PORT WASHINGTON<br>STATE BANK                      | 1  | \$224,175.65   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | PRIMEBANK  | 1  | \$359,600.00   | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | PRIMEWEST<br>MORTGAGE<br>CORPORATION               | 1  | \$275,500.00   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | PRIOR LAKE STATE<br>BANK                           | 1  | \$155,932.61   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | PUBLIC SERVICE<br>EMPLOYEES CREDIT<br>UNION        | 2  | \$279,035.80   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | PURDUE EMPLOYEES<br>FEDERAL CREDIT<br>UNION        | 1  | \$132,000.00   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | ROCKY MOUNTAIN<br>MORTGAGE COMPANY                 | 1  | \$135,150.00   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | SALT RIVER PROJECT<br>CREDIT UNION                 | 1  | \$132,400.00   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | SARASOTA COASTAL<br>CREDIT UNION                   | 4  | \$453,523.70   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | SAXON MORTGAGE<br>INC.                             | 1  | \$100,000.00   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | SECURITY MORTGAGE<br>CORPORATION                   | 4  | \$562,588.51   | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | SKY FINANCIAL<br>GROUP                             | 2  | \$186,000.00   | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | SOLIDARITY<br>COMMUNITY<br>FEDERAL CREDIT<br>UNION | 1  | \$84,988.75    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | SPACE COAST CREDIT<br>UNION                        | 11 | \$1,462,987.43 | 1.45% | 0 | \$0.00 | NA | \$0.00 |
|  | SPENCER SAVINGS<br>BANK                            | 1  | \$135,000.00   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | ST. CLAIR COUNTY<br>STATE BANK                     | 1  | \$168,000.00   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | ST. JAMES MORTGAGE<br>CORPORATION                  | 3  | \$388,375.49   | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | STANDARD BANK AND<br>TRUST COMPANY                 | 1  | \$141,500.00   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | STANDARD<br>MORTGAGE<br>CORPORATION                | 2  | \$287,400.00   | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF<br>ALCESTER                          | 1  | \$156,800.00   | 0.16% | 0 | \$0.00 | NA | \$0.00 |



|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | STATE BANK OF LACROSSE                   | 1  | \$322,630.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF LINCOLN                    | 1  | \$119,569.50   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY | 4  | \$753,326.09   | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO  | 1  | \$106,700.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUPERIOR FEDERAL CREDIT UNION            | 1  | \$293,919.19   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUTTON STATE BANK                        | 1  | \$165,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SWAIN MORTGAGE COMPANY                   | 1  | \$88,600.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE FIRST NATIONAL BANK                  | 1  | \$160,515.93   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE NATIONAL BANK OF INDIANAPOLIS        | 1  | \$154,443.94   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE TRADERS NATIONAL BANK                | 1  | \$322,000.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIERONE BANK                             | 3  | \$598,579.81   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES  | 2  | \$196,887.17   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOYOTA FEDERAL CREDIT UNION              | 1  | \$119,564.94   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRAVIS CREDIT UNION                      | 1  | \$312,000.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TSB BANK                                 | 1  | \$249,725.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U OF C FEDERAL CREDIT UNION              | 3  | \$537,437.49   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UMPQUA BANK MORTGAGE                     | 3  | \$439,000.00   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION FEDERAL SAVINGS BANK               | 2  | \$330,000.00   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK                                | 2  | \$432,368.00   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED COMMUNITY BANK                    | 1  | \$358,378.69   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED MORTGAGE COMPANY                  | 2  | \$249,112.55   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIVERSITY FEDERAL CREDIT UNION          | 3  | \$440,712.83   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY MORTGAGE COMPANY INC.             | 2  | \$483,500.00   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VERITY CREDIT UNION                      | 2  | \$329,775.21   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON STATE EMPLOYEES CREDIT        | 12 | \$1,867,573.35 | 1.85% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |                                      |            |                         |             |          |               |          |               |
|--------------|--------------------------------------|------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              | UNION                                |            |                         |             |          |               |          |               |
|              | WASHINGTON TRUST BANK                | 1          | \$118,776.86            | 0.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WAUKESHA STATE BANK                  | 8          | \$1,164,676.19          | 1.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WAYNE BANK AND TRUST COMPANY         | 2          | \$257,142.24            | 0.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WEOKIE CREDIT UNION                  | 1          | \$95,651.95             | 0.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESCOM CREDIT UNION                  | 6          | \$883,111.60            | 0.88%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESTCONSIN CREDIT UNION              | 3          | \$481,500.00            | 0.48%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION     | 3          | \$445,372.82            | 0.44%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORLD SAVINGS BANK                   | 3          | \$669,544.87            | 0.66%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.      | 2          | \$300,720.43            | 0.3%        | 0        | \$0.00        | NA       | \$0.00        |
|              | YADKIN VALLEY BANK AND TRUST COMPANY | 1          | \$107,139.00            | 0.11%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                          | 62         | \$10,581,702.24         | 10.17%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                                      | <b>626</b> | <b>\$101,028,344.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |                                      |            |                         |             |          |               |          |               |
| 31376KNX0    | ARVEST MORTGAGE COMPANY              | 15         | \$2,168,429.40          | 10.86%      | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIMORTGAGE, INC.                   | 1          | \$144,380.17            | 0.72%       | 0        | \$0.00        | NA       | \$0.00        |
|              | COUNTRYWIDE MORTGAGE VENTURES, LLC   | 1          | \$86,491.88             | 0.43%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY            | 2          | \$378,617.67            | 1.9%        | 0        | \$0.00        | NA       | \$0.00        |
|              | HIBERNIA NATIONAL BANK               | 1          | \$168,751.60            | 0.85%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE CORPORATION             | 64         | \$11,498,218.91         | 57.6%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TEXAS BANK                           | 1          | \$174,877.01            | 0.88%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA           | 7          | \$981,651.06            | 4.92%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                          | 29         | \$4,360,723.13          | 21.84%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                                      | <b>121</b> | <b>\$19,962,140.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |                                      |            |                         |             |          |               |          |               |
| 31376KNY8    | ACACIA FEDERAL SAVINGS BANK          | 1          | \$145,000.00            | 0.73%       | 0        | \$0.00        | NA       | \$0.00        |
|              |                                      | 1          | \$144,916.59            | 0.73%       | 0        | \$0.00        | NA       | \$0.00        |

|  |   |   |                |       |   |        |    |   |        |
|--|---|---|----------------|-------|---|--------|----|---|--------|
|  | AEA FEDERAL CREDIT UNION                  |   |                |       |   |        |    |   |        |
|  | AMERICA FIRST FEDERAL CREDIT UNION        | 2 | \$473,001.56   | 2.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN BANK, N.A.                       | 1 | \$240,000.00   | 1.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ANCHORBANK FSB                            | 2 | \$230,733.93   | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AULDS, HORNE & WHITE INVESTMENT CORP.     | 2 | \$361,629.71   | 1.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCORPSOUTH BANK                         | 4 | \$802,838.04   | 4.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF HAWAII                            | 4 | \$659,549.04   | 3.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF STANLY                            | 1 | \$159,407.62   | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF THE CASCADES                      | 1 | \$267,000.00   | 1.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK-FUND STAFF FEDERAL CREDIT UNION      | 1 | \$359,650.00   | 1.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANKUNITED, FEDERAL SAVINGS BANK          | 1 | \$148,373.20   | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BAXTER CREDIT UNION                       | 1 | \$298,889.28   | 1.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BETHPAGE FEDERAL CREDIT UNION             | 7 | \$1,313,850.51 | 6.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTEX HOME EQUITY COMPANY, LLC           | 1 | \$65,261.23    | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 1 | \$298,877.61   | 1.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITADEL FEDERAL CREDIT UNION              | 1 | \$170,000.00   | 0.85% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS BANK MORTGAGE CORPORATION        | 1 | \$128,539.04   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA CREDIT UNION                     | 1 | \$301,300.00   | 1.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC | 4 | \$588,814.92   | 2.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN BANK                       | 6 | \$1,079,028.72 | 5.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK & TRUST               | 1 | \$358,318.45   | 1.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA                | 1 | \$75,000.00    | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |    |                |        |   |        |    |   |        |
|---|----|----------------|--------|---|--------|----|---|--------|
| FIRST NATIONAL BANK OF OMAHA                              | 2  | \$318,359.76   | 1.6%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PACIFIC FINANCIAL, INC.                             | 1  | \$219,168.30   | 1.1%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK  | 2  | \$257,040.03   | 1.29%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREEDOM MORTGAGE CORP.                                    | 2  | \$284,431.87   | 1.43%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GARDINER SAVINGS INSTITUTION FSB                          | 1  | \$135,695.73   | 0.68%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GRANITE STATE CREDIT UNION                                | 1  | \$160,000.00   | 0.8%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREENPOINT MORTGAGE FUNDING, INC.                         | 1  | \$269,598.14   | 1.35%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FINANCING CENTER INC.                                | 1  | \$102,116.52   | 0.51%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| ISB COMMUNITY BANK  | 1  | \$170,000.00   | 0.85%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| KEYSTONE NAZARETH BANK & TRUST                            | 1  | \$256,758.39   | 1.29%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| LEADER BANK, N.A.   | 1  | \$342,340.65   | 1.72%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION                      | 2  | \$488,161.61   | 2.45%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST LOAN SERVICES INC.                                | 1  | \$120,000.00   | 0.6%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE LENDERS NETOWRK USA, INC                         | 1  | \$196,545.97   | 0.98%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 1  | \$234,120.80   | 1.17%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWEST FEDERAL CREDIT UNION                            | 15 | \$2,898,531.87 | 14.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OPTEUM GROUP  | 1  | \$99,625.87    | 0.5%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| PUBLIC SERVICE EMPLOYEES CREDIT UNION                     | 2  | \$351,934.04   | 1.76%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAFE CREDIT UNION   | 1  | \$114,569.76   | 0.57%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SECURITY MORTGAGE CORPORATION                             | 1  | \$163,392.81   | 0.82%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOUND COMMUNITY BANK                                      | 1  | \$356,925.17   | 1.79%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK AND TRUST                                      | 1  | \$129,518.69   | 0.65%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SWAIN MORTGAGE COMPANY                                    | 1  | \$100,000.00   | 0.5%   | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | UNITED COMMUNITY BANK                     | 1          | \$128,070.35           | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSITY FEDERAL CREDIT UNION           | 1          | \$135,491.19           | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION   | 1          | \$180,315.73           | 0.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY                  | 1          | \$94,640.86            | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.            | 1          | \$111,087.19           | 0.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 22         | \$2,866,410.34         | 14.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>115</b> | <b>\$19,954,831.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KNZ5    | ARVEST MORTGAGE COMPANY                   | 2          | \$582,825.21           | 14.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                        | 1          | \$98,132.93            | 2.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                  | 13         | \$2,307,062.38         | 57.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                | 1          | \$224,166.97           | 5.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 3          | \$833,770.55           | 20.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>20</b>  | <b>\$4,045,958.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KPA8    | AMARILLO NATIONAL BANK                    | 1          | \$159,432.03           | 2.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AURORA FINANCIAL GROUP INC.               | 1          | \$100,000.00           | 1.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK MUTUAL                               | 1          | \$98,409.51            | 1.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BAXTER CREDIT UNION                       | 1          | \$164,700.00           | 2.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BRYN MAWR TRUST COMPANY THE               | 1          | \$89,000.00            | 1.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CARROLLTON BANK                           | 1          | \$90,000.00            | 1.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 2          | \$582,650.00           | 10.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DIME SAVINGS BANK OF NORWICH              | 1          | \$240,000.00           | 4.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EASTERN BANK                              | 1          | \$225,000.00           | 3.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EPHRATA NATIONAL BANK                     | 1          | \$191,000.00           | 3.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK-DEDICATED CHANNEL           | 2          | \$240,000.00           | 4.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GREENPOINT MORTGAGE FUNDING, INC.         | 3          | \$659,694.88           | 11.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |           |                       |             |          |               |    |          |               |
|--------------|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              | MAIN STREET BANK AND TRUST                                | 1         | \$143,000.00          | 2.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 1         | \$100,000.00          | 1.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OLD SECOND MORTGAGE COMPANY                               | 3         | \$791,400.00          | 13.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PURDUE EMPLOYEES FEDERAL CREDIT UNION                     | 1         | \$162,000.00          | 2.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SAFE CREDIT UNION   | 4         | \$809,608.51          | 14.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STERNS LENDING, INC.                                      | 1         | \$125,000.00          | 2.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UMPQUA BANK MORTGAGE                                      | 2         | \$205,000.00          | 3.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK  | 3         | \$445,692.77          | 7.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 1         | \$148,932.56          | 2.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>33</b> | <b>\$5,770,520.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |           |                       |             |          |               |    |          |               |
| 31376KPB6    | ARVEST MORTGAGE COMPANY                                   | 3         | \$805,650.00          | 27.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK                                    | 8         | \$1,337,960.54        | 45.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                                  | 4         | \$822,461.93          | 27.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>15</b> | <b>\$2,966,072.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |           |                       |             |          |               |    |          |               |
| 31376KPC4    | ARVEST MORTGAGE COMPANY                                   | 1         | \$164,500.00          | 9.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK                                    | 10        | \$1,530,028.93        | 84.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                                  | 1         | \$125,000.00          | 6.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>12</b> | <b>\$1,819,528.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |           |                       |             |          |               |    |          |               |
| 31376KPD2    | ABACUS FEDERAL SAVINGS BANK                               | 3         | \$685,000.00          | 3.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                                   | 1         | \$50,814.70           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                                    | 1         | \$201,600.00          | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB  | 4         | \$457,244.00          | 2.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AULDS, HORNE & WHITE INVESTMENT CORP.                     | 1         | \$56,000.00           | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 2         | \$125,750.00          | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |   |              |       |   |        |    |   |        |
|--|--|---|--------------|-------|---|--------|----|---|--------|
|  | B.F. GOODRICH<br>EMPLOYEES FED<br>CREDIT UNION                                   |   |              |       |   |        |    |   |        |
|  | BANCORPSOUTH<br>BANK   | 5 | \$642,750.00 | 3.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK CENTER FIRST  | 1 | \$83,500.00  | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLUE BALL NATIONAL<br>BANK   | 1 | \$58,000.00  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTEX HOME<br>EQUITY COMPANY,<br>LLC  | 1 | \$124,200.00 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITYWIDE MORTGAGE<br>COMPANY   | 1 | \$105,000.00 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY SAVINGS<br>BANK  | 1 | \$42,700.00  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION<br>MORTGAGE SERVICES,<br>INC.                                       | 1 | \$43,850.00  | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY<br>CREDIT UNION ABN<br>OREGON FIRST<br>COMMUNITY CREDIT<br>UNION | 1 | \$189,050.00 | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL<br>SAVINGS BANK  | 1 | \$43,000.00  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FINANCIAL<br>BANK  | 1 | \$150,000.00 | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN<br>BANK   | 2 | \$217,000.00 | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE<br>COMPANY, L.L.C.  | 1 | \$359,000.00 | 1.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK & TRUST   | 2 | \$119,400.00 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK OF GRANT<br>PARK  | 1 | \$100,000.00 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK OF HUDSON   | 1 | \$160,000.00 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK   | 5 | \$752,264.60 | 3.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENPOINT<br>MORTGAGE FUNDING,<br>INC.  | 1 | \$80,000.00  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARRY MORTGAGE<br>COMPANY  | 1 | \$40,500.00  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ISB COMMUNITY<br>BANK  | 1 | \$359,650.00 | 1.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LANDMARK CREDIT<br>UNION   | 5 | \$497,655.20 | 2.48% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | LORIMAC CORPORATION                                       | 1          | \$131,000.00           | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MACON SAVINGS BANK  | 1          | \$50,000.00            | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MAYFLOWER COOPERATIVE BANK                                | 1          | \$170,452.50           | 0.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 1          | \$90,020.38            | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY                            | 29         | \$2,579,785.99         | 12.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 2          | \$294,000.00           | 1.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ORRSTOWN BANK   | 1          | \$66,000.00            | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PATELCO CREDIT UNION                                      | 1          | \$60,000.00            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PORT WASHINGTON STATE BANK                                | 1          | \$168,000.00           | 0.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SAN ANTONIO FEDERAL CREDIT UNION (SAFCU)                  | 2          | \$96,825.16            | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF NEW PRAGUE                                  | 1          | \$161,000.00           | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK  | 2          | \$185,000.00           | 0.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TOWN AND COUNTRY BANC MORTGAGE SERVICES                   | 1          | \$82,000.00            | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSITY FEDERAL CREDIT UNION                           | 1          | \$115,600.00           | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEOKIE CREDIT UNION                                       | 1          | \$143,100.00           | 0.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK  | 1          | \$145,000.00           | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 66         | \$9,822,304.56         | 48.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>159</b> | <b>\$20,104,017.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KPE0    | NATIONAL CITY MORTGAGE COMPANY                            | 103        | \$11,488,305.68        | 44.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 138        | \$14,523,201.53        | 55.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>241</b> | <b>\$26,011,507.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KPF7    | NATIONAL CITY MORTGAGE COMPANY                            | 111        | \$15,579,399.34        | 30.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 262        | \$36,220,118.34        | 69.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>373</b> | <b>\$51,799,517.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|           |  |    |                |       |   |        |    |   |        |
|-----------|--|----|----------------|-------|---|--------|----|---|--------|
| 31376KPG5 | ALERUS FINANCIAL   | 1  | \$108,000.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMARILLO NATIONAL BANK                                       | 3  | \$424,013.14   | 0.85% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMERICAN FINANCE HOUSE LARIBA                                | 2  | \$451,100.00   | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMERICAN NATIONAL BANK, TERRELL                              | 4  | \$539,000.00   | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ASSOCIATED MORTGAGE INC.                                     | 12 | \$1,726,396.69 | 3.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AURORA FINANCIAL GROUP INC.                                  | 2  | \$434,300.00   | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BANK OF HAWAII   | 1  | \$283,237.42   | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BOEING EMPLOYEES CREDIT UNION                                | 2  | \$431,950.00   | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CARVER FEDERAL SAVINGS BANK                                  | 1  | \$100,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CENTRAL MORTGAGE COMPANY                                     | 1  | \$115,084.80   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CITIZENS BANK  | 1  | \$133,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CITIZENS FIRST WHOLESALE MORTGAGE                            | 9  | \$1,281,935.66 | 2.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CITYWIDE MORTGAGE COMPANY                                    | 1  | \$213,416.00   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | COLUMBIA CREDIT UNION  | 1  | \$178,200.00   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | COLUMBIA HOME LOANS, LLC                                     | 2  | \$550,000.00   | 1.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CONSUMER LOAN SERVICES, LLC                                  | 1  | \$103,000.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CU WEST MORTGAGE, INC.                                       | 1  | \$88,000.00    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | CUNA CREDIT UNION  | 1  | \$141,550.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | DUBUQUE BANK AND TRUST COMPANY                               | 1  | \$228,000.00   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | EXTRACO MORTGAGE   | 2  | \$265,600.00   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | FARMERS AND MERCHANTS STATE BANK OF BUSHNELL                 | 1  | \$92,000.00    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC | 1  | \$118,000.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | FIRST INTERSTATE BANK  | 1  | \$333,000.00   | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | FIRST NATIONAL BANK AND TRUST                                | 1  | \$320,000.00   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |

| COMPANY                               |   |                |       |   |        |    |   |        |
|---------------------------------------|---|----------------|-------|---|--------|----|---|--------|
| FIRST NATIONAL BANK IN MANITOWOC      | 1 | \$150,000.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF HUDSON         | 2 | \$570,650.00   | 1.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                      | 7 | \$1,593,962.88 | 3.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                          | 6 | \$1,463,100.00 | 2.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                 | 1 | \$120,000.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY MORTGAGE CORPORATION          | 2 | \$367,200.00   | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREATER NEVADA MORTGAGE SERVICES      | 3 | \$374,000.00   | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GTE FEDERAL CREDIT UNION              | 1 | \$309,350.00   | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HANSCOM FEDERAL CREDIT UNION          | 2 | \$364,658.84   | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARTFORD FUNDING LTD.                 | 1 | \$240,000.00   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HEARTLAND BANK                        | 4 | \$466,400.00   | 0.93% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FINANCING CENTER INC.            | 4 | \$724,200.00   | 1.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME STATE BANK                       | 1 | \$136,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMESTREET BANK                       | 1 | \$115,350.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| I-C FEDERAL CREDIT UNION              | 1 | \$196,000.00   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IVANHOE FINANCIAL INC.                | 2 | \$339,000.00   | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES B. NUTTER AND COMPANY           | 3 | \$301,050.00   | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| KEYWORTH MORTGAGE FUNDING CORPORATION | 1 | \$192,500.00   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA GRANGE STATE BANK                  | 1 | \$160,000.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION  | 1 | \$86,417.92    | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERIWEST MORTGAGE COMPANY, LLC        | 1 | \$130,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-AMERICA MORTGAGE CORPORATION      | 1 | \$108,800.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ISLAND MORTGAGE CORP.             | 2 | \$609,300.00   | 1.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|                                       | 1 | \$156,000.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |        |   |        |    |        |
|--|---|----|----------------|--------|---|--------|----|--------|
|  | MIDWEST<br>COMMUNITY BANK   |    |                |        |   |        |    |        |
|  | MORTGAGE AMERICA,<br>INC.   | 2  | \$254,400.00   | 0.51%  | 0 | \$0.00 | NA | \$0.00 |
|  | MT. MCKINLEY BANK   | 1  | \$110,000.00   | 0.22%  | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL CITY<br>MORTGAGE COMPANY                                     | 31 | \$5,813,575.44 | 11.61% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE COMPANY<br>- DEDICATED<br>CHANNEL | 1  | \$284,000.00   | 0.57%  | 0 | \$0.00 | NA | \$0.00 |
|  | OLD SECOND<br>MORTGAGE COMPANY  | 2  | \$411,370.00   | 0.82%  | 0 | \$0.00 | NA | \$0.00 |
|  | PACIFIC NW FEDERAL<br>CREDIT UNION                                    | 1  | \$106,000.00   | 0.21%  | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES BANK,<br>NATIONAL<br>ASSOCIATION                              | 1  | \$204,000.00   | 0.41%  | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES TRUST<br>COMPANY OF ST.<br>ALBANS                             | 1  | \$125,283.86   | 0.25%  | 0 | \$0.00 | NA | \$0.00 |
|  | POLICE AND FIRE<br>FEDERAL CREDIT<br>UNION                            | 2  | \$210,060.10   | 0.42%  | 0 | \$0.00 | NA | \$0.00 |
|  | PURDUE EMPLOYEES<br>FEDERAL CREDIT<br>UNION                           | 1  | \$180,000.00   | 0.36%  | 0 | \$0.00 | NA | \$0.00 |
|  | REDWOOD CREDIT<br>UNION   | 1  | \$276,000.00   | 0.55%  | 0 | \$0.00 | NA | \$0.00 |
|  | ROCKLAND TRUST<br>COMPANY   | 1  | \$235,000.00   | 0.47%  | 0 | \$0.00 | NA | \$0.00 |
|  | SAXON MORTGAGE<br>INC.  | 5  | \$1,023,500.00 | 2.04%  | 0 | \$0.00 | NA | \$0.00 |
|  | SKY FINANCIAL<br>GROUP  | 1  | \$122,900.00   | 0.25%  | 0 | \$0.00 | NA | \$0.00 |
|  | ST. JAMES MORTGAGE<br>CORPORATION                                     | 1  | \$146,470.00   | 0.29%  | 0 | \$0.00 | NA | \$0.00 |
|  | STANDARD<br>MORTGAGE<br>CORPORATION                                   | 1  | \$159,298.71   | 0.32%  | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF THE<br>LAKES  | 1  | \$208,250.00   | 0.42%  | 0 | \$0.00 | NA | \$0.00 |
|  | TIERONE BANK  | 1  | \$108,000.00   | 0.22%  | 0 | \$0.00 | NA | \$0.00 |
|  | TRAVERSE<br>MORTGAGE<br>CORPORATION                                   | 1  | \$146,300.00   | 0.29%  | 0 | \$0.00 | NA | \$0.00 |
|  |   | 1  | \$97,000.00    | 0.19%  | 0 | \$0.00 | NA | \$0.00 |

|              |  |            |                        |             |          |               |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | UMPQUA BANK MORTGAGE   |            |                        |             |          |               |          |               |
|              | UNIONBANK  | 2          | \$315,000.00           | 0.63%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNITED CALIFORNIA SYSTEMS INTERNATIONAL INC.                       | 1          | \$176,000.00           | 0.35%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.                                     | 1          | \$180,000.00           | 0.36%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable  | 116        | \$21,244,502.69        | 42.38%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>280</b> | <b>\$50,069,634.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |          |               |
| 31376KPH3    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC.                       | 2          | \$533,200.00           | 0.51%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ABACUS FEDERAL SAVINGS BANK  | 1          | \$320,000.00           | 0.3%        | 0        | \$0.00        | NA       | \$0.00        |
|              | ABBEVILLE BUILDING AND LOAN ASSOCIATION                            | 3          | \$608,000.00           | 0.58%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ADIRONDACK TRUST COMPANY THE                                       | 1          | \$180,000.00           | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ADVANTAGE BANK   | 1          | \$123,500.00           | 0.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION                                    | 2          | \$265,000.00           | 0.25%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALL AMERICAN HOME MORTGAGE CORP./DBA ALL AMERICAN MORTGAGE BANKERS | 1          | \$382,000.00           | 0.36%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL                                    | 1          | \$104,000.00           | 0.1%        | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERITRUST MORTGAGE CORPORATION                                    | 1          | \$243,950.00           | 0.23%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ANCHORBANK FSB   | 4          | \$637,420.00           | 0.61%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ASSOCIATED CREDIT UNION  | 1          | \$172,000.00           | 0.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.   | 9          | \$1,789,850.00         | 1.7%        | 0        | \$0.00        | NA       | \$0.00        |
|              | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION                       | 2          | \$592,100.00           | 0.56%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ATHOL-CLINTON CO-OPERATIVE BANK                                    | 2          | \$414,234.05           | 0.39%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AUBURNBANK   | 3          | \$423,863.31           | 0.4%        | 0        | \$0.00        | NA       | \$0.00        |
|              | AULDS, HORNE & WHITE INVESTMENT                                    | 3          | \$516,750.00           | 0.49%       | 0        | \$0.00        | NA       | \$0.00        |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | CORP.  |    |                |       |   |        |    |   |        |
|  | B.F. GOODRICH<br>EMPLOYEES FED<br>CREDIT UNION | 1  | \$161,020.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCORPSOUTH<br>BANK                           | 10 | \$1,686,010.00 | 1.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK CENTER FIRST                              | 1  | \$190,000.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF HAWAII                                 | 2  | \$784,000.00   | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF LANCASTER                              | 1  | \$199,000.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF THE<br>CASCADES                        | 1  | \$172,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BETHPAGE FEDERAL<br>CREDIT UNION               | 2  | \$498,250.00   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLUE BALL NATIONAL<br>BANK                     | 1  | \$149,843.39   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOEING EMPLOYEES<br>CREDIT UNION               | 2  | \$560,400.00   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST<br>COMPANY THE                 | 1  | \$260,000.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUTTE COMMUNITY<br>BANK                        | 1  | \$137,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CARROLLTON BANK                                | 1  | \$194,796.40   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE<br>COMPANY                    | 1  | \$93,600.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHELSEA GROTON<br>SAVINGS BANK                 | 1  | \$173,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITY STATE BANK                                | 1  | \$92,000.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITYWIDE MORTGAGE<br>COMPANY                   | 3  | \$595,250.00   | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CLINTON NATIONAL<br>BANK                       | 1  | \$152,600.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COLUMBIA CREDIT<br>UNION                       | 1  | \$175,000.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCIAL STATE<br>BANK                       | 4  | \$506,820.00   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANC<br>MORTGAGE<br>CORPORATION      | 1  | \$112,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CORTRUST BANK                                  | 1  | \$142,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION<br>MORTGAGE CO.                   | 2  | \$223,100.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION<br>MORTGAGE SERVICES,<br>INC.     | 8  | \$1,297,838.00 | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION OF<br>JOHNSON COUNTY              | 1  | \$117,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CROWN BANK, N.A.                               | 1  | \$276,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 3  | \$581,610.00   | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |   |              |       |   |        |    |   |        |
|--|--|---|--------------|-------|---|--------|----|---|--------|
|  | DESERT SCHOOLS<br>FEDERAL CREDIT<br>UNION  |   |              |       |   |        |    |   |        |
|  | DIME SAVINGS BANK<br>OF NORWICH  | 1 | \$200,000.00 | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUBUQUE BANK AND<br>TRUST COMPANY  | 2 | \$196,800.00 | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EASTERN BANK   | 1 | \$85,500.00  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS AND<br>MERCHANTS TRUST<br>COMPANY  | 1 | \$87,400.00  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIMI, INC.   | 3 | \$528,300.00 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FINANCIAL PARTNERS<br>CREDIT UNION   | 3 | \$993,161.98 | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK<br>& TRUST COMPANY<br>OF SC                                  | 4 | \$611,100.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY<br>CREDIT UNION ABN<br>OREGON FIRST<br>COMMUNITY CREDIT<br>UNION | 1 | \$117,600.00 | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL<br>SAVINGS BANK  | 1 | \$104,690.59 | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FINANCIAL<br>BANK  | 1 | \$145,694.39 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN<br>BANK   | 3 | \$876,475.00 | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE<br>BANK   | 4 | \$564,720.00 | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MERIT<br>MORTGAGE<br>CORPORATION   | 5 | \$624,820.00 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE<br>COMPANY, L.L.C.  | 2 | \$302,675.00 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK   | 1 | \$92,150.00  | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK & TRUST   | 5 | \$639,800.00 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK OF OMAHA  | 2 | \$487,000.00 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK OF WATERLOO   | 1 | \$130,000.00 | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST SOUTHERN<br>NATIONAL BANK  | 1 | \$230,000.00 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST STATE BANK OF<br>RUSH CITY   | 1 | \$185,500.00 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 2 | \$630,420.00 | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|                                      |    |                |       |   |        |    |   |        |
|--------------------------------------|----|----------------|-------|---|--------|----|---|--------|
| FIRST TECHNOLOGY CREDIT UNION        |    |                |       |   |        |    |   |        |
| FIRST UNITED BANK                    | 1  | \$232,500.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLAGSTAR BANK-DEDICATED CHANNEL      | 1  | \$108,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                | 13 | \$3,005,841.00 | 2.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GTE FEDERAL CREDIT UNION             | 1  | \$200,000.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARRY MORTGAGE COMPANY               | 1  | \$120,150.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HEARTLAND BANK                       | 1  | \$220,000.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HIWAY FEDERAL CREDIT UNION           | 2  | \$311,550.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FEDERAL SAVINGS BANK            | 1  | \$130,014.12   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FINANCING CENTER INC.           | 1  | \$127,000.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IDAHO CENTRAL CREDIT UNION           | 1  | \$152,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES B. NUTTER AND COMPANY          | 1  | \$312,800.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| KEY MORTGAGE LINK, INC.              | 1  | \$124,000.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| KINECTA FEDERAL CREDIT UNION         | 1  | \$156,200.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE FOREST BANK & TRUST             | 1  | \$215,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT UNION                | 14 | \$2,677,449.17 | 2.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LIBERTY SAVINGS BANK, FSB            | 1  | \$144,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ALAMOS NATIONAL BANK             | 1  | \$176,800.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARINE BANK MORTGAGE SERVICES        | 2  | \$459,200.00   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARQUETTE BANK                       | 1  | \$160,000.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAYFLOWER COOPERATIVE BANK           | 1  | \$250,000.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION | 6  | \$1,271,260.00 | 1.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERIWEST MORTGAGE COMPANY, LLC       | 3  | \$589,500.00   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRIMACK COUNTY SAVINGS BANK        | 1  | \$199,900.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |    |                 |        |   |        |    |   |        |
|---|----|-----------------|--------|---|--------|----|---|--------|
| MID AMERICA<br>FEDERAL SAVINGS<br>BANK                                | 2  | \$427,000.00    | 0.41%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID MINNESOTA<br>FEDERAL CREDIT<br>UNION                              | 2  | \$303,200.00    | 0.29%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AMERICA,<br>INC.   | 4  | \$834,000.00    | 0.79%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MT. MCKINLEY BANK   | 2  | \$477,850.00    | 0.45%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL CITY<br>MORTGAGE COMPANY                                     | 56 | \$11,939,369.54 | 11.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE<br>ADVANTAGE<br>MORTGAGE COMPANY<br>- DEDICATED<br>CHANNEL | 3  | \$511,300.00    | 0.49%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEWFIELD NATIONAL<br>BANK   | 1  | \$296,000.00    | 0.28%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTH SHORE BANK,<br>A CO-OPERATIVE<br>BANK                           | 3  | \$390,831.77    | 0.37%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD SECOND<br>MORTGAGE COMPANY  | 6  | \$1,272,400.00  | 1.21%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PATELCO CREDIT<br>UNION   | 1  | \$252,060.88    | 0.24%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES BANK  | 2  | \$482,400.00    | 0.46%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| POINT LOMA CREDIT<br>UNION  | 1  | \$310,000.00    | 0.29%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PORT WASHINGTON<br>STATE BANK   | 1  | \$152,000.00    | 0.14%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRIMEWEST<br>MORTGAGE<br>CORPORATION                                  | 2  | \$392,846.00    | 0.37%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAFE CREDIT UNION   | 1  | \$299,200.00    | 0.28%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAN ANTONIO<br>FEDERAL CREDIT<br>UNION (SAFCU)                        | 6  | \$857,387.01    | 0.82%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAXON MORTGAGE<br>INC.  | 4  | \$805,000.00    | 0.77%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SEATTLE SAVINGS<br>BANK   | 1  | \$112,000.00    | 0.11%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SECURITY MORTGAGE<br>CORPORATION                                      | 2  | \$269,040.00    | 0.26%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. JAMES MORTGAGE<br>CORPORATION                                     | 1  | \$232,000.00    | 0.22%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. PAUL POSTAL<br>EMPLOYEES CREDIT<br>UNION                          | 2  | \$269,200.00    | 0.26%  | 0 | \$0.00 | NA | 0 | \$0.00 |



|              |  |            |                         |             |          |               |    |          |               |
|--------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | STANDARD BANK AND TRUST COMPANY                      | 1          | \$110,000.00            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STANDARD MORTGAGE CORPORATION                        | 3          | \$600,764.00            | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF LACROSSE                               | 1          | \$359,650.00            | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF SOUTHERN UTAH                          | 2          | \$288,910.00            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STERLING SAVINGS BANK                                | 1          | \$114,000.00            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNCOAST SCHOOLS FEDERAL CREDIT UNION                | 6          | \$975,600.00            | 0.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK   | 1          | \$163,400.00            | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TIERONE BANK   | 1          | \$109,800.00            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TINKER FEDERAL CREDIT UNION                          | 1          | \$115,200.00            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.                                 | 2          | \$346,000.00            | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED COMMUNITY BANK                                | 4          | \$662,400.00            | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VALLEY MORTGAGE COMPANY INC.                         | 2          | \$500,000.00            | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WALL STREET MORTGAGE BANKERS LTD D/B/A POWER EXPRESS | 1          | \$300,000.00            | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION              | 2          | \$343,764.95            | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION                                  | 2          | \$402,000.00            | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                              | 1          | \$164,000.00            | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION                     | 5          | \$838,535.09            | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                                   | 3          | \$422,700.00            | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 193        | \$41,386,615.55         | 39.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>527</b> | <b>\$105,101,401.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KPJ9    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC.         | 1          | \$276,500.00            | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMEGY MORTGAGE                                       | 2          | \$236,750.00            | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 1          | \$220,000.00            | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| AMERITRUST MORTGAGE CORPORATION           |    |                |       |   |        |    |   |        |
| AUBURNBANK                                | 1  | \$101,768.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANCORPSOUTH BANK                         | 17 | \$3,274,020.00 | 5.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF HAWAII                            | 6  | \$1,926,392.00 | 3.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF THE CASCADES                      | 1  | \$148,760.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BETHPAGE FEDERAL CREDIT UNION             | 13 | \$3,067,799.48 | 5.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLUE BALL NATIONAL BANK                   | 2  | \$438,800.00   | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BOEING EMPLOYEES CREDIT UNION             | 19 | \$4,084,850.00 | 7.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BOTTOMLINE MORTGAGE, INC.                 | 1  | \$200,000.00   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BOULDER VALLEY CREDIT UNION               | 1  | \$265,000.00   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHARTER BANK                              | 1  | \$259,722.04   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLUMBIA HOME LOANS, LLC                  | 1  | \$180,000.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY CREDIT UNION                    | 3  | \$405,971.00   | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COTTAGE SAVINGS BANK                      | 1  | \$168,498.72   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| DESERT SCHOOLS FEDERAL CREDIT UNION       | 1  | \$140,000.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FAR WEST BANK                             | 1  | \$159,718.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN CREDIT UNION               | 2  | \$291,158.46   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC | 6  | \$835,500.00   | 1.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY BANK                      | 1  | \$106,500.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HAWAIIAN BANK                       | 12 | \$3,156,237.61 | 5.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE BANK                     | 1  | \$87,400.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE COMPANY INC.               | 1  | \$105,450.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST WEST MORTGAGE BANKERS LTD.          | 1  | \$177,362.04   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORT BLISS FEDERAL CREDIT UNION CUSO      | 1  | \$89,600.00    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | FORUM CREDIT UNION                                | 1  | \$194,800.00   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREEDOM MORTGAGE CORP.                            | 1  | \$120,000.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK                             | 8  | \$2,160,915.00 | 3.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO      | 2  | \$453,500.00   | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GTE FEDERAL CREDIT UNION                          | 1  | \$250,000.00   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARRY MORTGAGE COMPANY                            | 2  | \$313,550.00   | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HAWAII HOME LOANS, INC.                           | 2  | \$895,350.00   | 1.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HIWAY FEDERAL CREDIT UNION                        | 5  | \$920,617.90   | 1.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK                         | 1  | \$118,800.00   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY                       | 1  | \$299,100.00   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST                          | 4  | \$638,418.91   | 1.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MACON SAVINGS BANK                                | 8  | \$1,114,719.36 | 1.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARQUETTE BANK                                    | 1  | \$147,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MAYFLOWER COOPERATIVE BANK                        | 1  | \$141,159.69   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERIWEST MORTGAGE COMPANY, LLC                    | 2  | \$522,000.00   | 0.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERRIMACK COUNTY SAVINGS BANK                     | 1  | \$167,200.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERRIMACK VALLEY FEDERAL CREDIT UNION             | 1  | \$248,000.00   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-HUDSON VALLEY FEDERAL CREDIT UNION            | 1  | \$140,000.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MISSOULA FEDERAL CREDIT UNION                     | 1  | \$257,159.48   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE LENDERS NETOWRK USA, INC                 | 2  | \$305,000.00   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                    | 12 | \$2,233,464.78 | 3.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED | 1  | \$300,500.00   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |

| CHANNEL                                  |   |                |       |   |        |    |   |        |
|--|---|----------------|-------|---|--------|----|---|--------|
| NEWTOWN SAVINGS BANK                     | 1 | \$219,990.00   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTH FORK BANK                          | 1 | \$246,750.00   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD SECOND MORTGAGE COMPANY              | 4 | \$791,550.00   | 1.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| POLICE AND FIRE FEDERAL CREDIT UNION     | 1 | \$200,000.00   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PORT WASHINGTON STATE BANK               | 1 | \$142,500.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKLAND FEDERAL CREDIT UNION            | 5 | \$1,184,837.92 | 2.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SABINE STATE BANK AND TRUST COMPANY      | 1 | \$168,000.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAHARA MORTGAGE                          | 2 | \$256,000.00   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAVINGS INSTITUTE BANK AND TRUST COMPANY | 1 | \$243,000.00   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SECURITY MORTGAGE CORPORATION            | 1 | \$103,150.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOUND COMMUNITY BANK                     | 1 | \$259,361.73   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOUTHWEST AIRLINES FEDERAL CREDIT UNION  | 1 | \$137,600.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANDARD MORTGAGE CORPORATION            | 1 | \$153,000.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF SOUTHERN UTAH              | 1 | \$133,500.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TEACHERS FEDERAL CREDIT UNION            | 5 | \$911,500.00   | 1.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| UNION BANK                               | 1 | \$170,000.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| VERITY CREDIT UNION                      | 1 | \$347,000.00   | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| VISTA FEDERAL CREDIT UNION               | 9 | \$1,365,962.88 | 2.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| WESCOM CREDIT UNION                      | 1 | \$150,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| WESTBOROUGH SAVINGS BANK                 | 1 | \$184,802.22   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| WHATCOM EDUCATIONAL CREDIT UNION         | 4 | \$512,158.40   | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| WILMINGTON TRUST COMPANY                 | 8 | \$1,464,000.00 | 2.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | 2 | \$412,000.00   | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | WORTHINGTON<br>MORTGAGE GROUP<br>INC.                                 |            |                        |             |          |               |    |          |               |
|              | Unavailable   | 71         | \$14,935,005.25        | 26.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>282</b> | <b>\$57,036,680.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KPL4    | 1ST 2ND MORTGAGE<br>COMPANY OF NEW<br>JERSEY, INC.                    | 2          | \$563,200.00           | 3.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABBEVILLE BUILDING<br>AND LOAN<br>ASSOCIATION                         | 1          | \$129,543.39           | 0.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL<br>BANK   | 2          | \$257,500.00           | 1.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN FINANCE<br>HOUSE LARIBA                                      | 5          | \$1,257,700.00         | 8.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AURORA FINANCIAL<br>GROUP INC.  | 2          | \$180,294.42           | 1.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF NEWPORT   | 1          | \$160,000.00           | 1.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BLUE BALL NATIONAL<br>BANK  | 1          | \$160,000.00           | 1.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BUTTE COMMUNITY<br>BANK   | 1          | \$265,000.00           | 1.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS FIRST<br>WHOLESALE<br>MORTGAGE                               | 1          | \$180,000.00           | 1.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COMMUNITY BANK &<br>TRUST CO.   | 1          | \$130,000.00           | 0.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CREDIT UNION<br>MORTGAGE CO.  | 1          | \$88,000.00            | 0.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EAGLE VALLEY BANK,<br>N.A.  | 1          | \$196,000.00           | 1.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST FEDERAL<br>SAVINGS AND LOAN<br>ASSOCIATION OF<br>CHARLESTON, SC | 1          | \$100,000.00           | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HAWAIIAN<br>BANK  | 1          | \$142,000.00           | 0.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST INTERSTATE<br>BANK  | 1          | \$93,540.00            | 0.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST NATIONAL<br>BANK OF OMAHA                                       | 2          | \$191,631.19           | 1.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST PLACE BANK  | 1          | \$106,823.47           | 0.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FREMONT BANK  | 5          | \$855,000.00           | 5.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY BUSINESS<br>BANK  | 2          | \$237,600.00           | 1.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GRANITE STATE<br>CREDIT UNION   | 1          | \$194,700.00           | 1.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | GUILD MORTGAGE COMPANY                  | 1          | \$95,000.00            | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARBOR FEDERAL SAVINGS BANK             | 1          | \$92,800.00            | 0.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HEARTLAND BANK                          | 2          | \$299,000.00           | 1.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME FINANCING CENTER INC.              | 1          | \$295,000.00           | 1.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME STATE BANK                         | 3          | \$298,150.00           | 1.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | LA GRANGE STATE BANK                    | 1          | \$131,750.00           | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MARINE BANK MORTGAGE SERVICES           | 2          | \$192,150.00           | 1.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MEMBERS MORTGAGE SERVICES, LLC          | 1          | \$188,550.00           | 1.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY          | 9          | \$1,066,818.24         | 7.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ROCKLAND TRUST COMPANY                  | 1          | \$95,000.00            | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SALEM FIVE MORTGAGE COMPANY, LLC        | 4          | \$712,000.00           | 4.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SAXON MORTGAGE INC.                     | 2          | \$211,700.00           | 1.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SPACE COAST CREDIT UNION                | 2          | \$388,964.07           | 2.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF LACROSSE                  | 1          | \$100,500.00           | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK                              | 1          | \$155,200.00           | 1.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION        | 1          | \$154,844.02           | 1.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY                | 2          | \$343,000.00           | 2.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 34         | \$4,722,370.87         | 31.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>102</b> | <b>\$15,031,329.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KPM2    | ABBEVILLE BUILDING AND LOAN ASSOCIATION | 1          | \$100,000.00           | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                          | 3          | \$307,400.00           | 0.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AEA FEDERAL CREDIT UNION                | 2          | \$200,800.00           | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AF BANK                                 | 1          | \$90,500.00            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                 | 1          | \$102,000.00           | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALTRA FEDERAL CREDIT UNION              | 2          | \$190,750.00           | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 5          | \$487,925.00           | 1.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | AMERICA FIRST<br>FEDERAL CREDIT<br>UNION |    |                |       |   |        |    |        |
|  | AMERICAN BANK                            | 1  | \$101,318.63   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN BANK, N.A.                      | 1  | \$88,000.00    | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN NATIONAL<br>BANK, TERRELL       | 1  | \$99,608.00    | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | ANCHORBANK FSB                           | 1  | \$87,115.00    | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | ASSOCIATED<br>MORTGAGE INC.              | 28 | \$2,739,316.80 | 8.24% | 0 | \$0.00 | NA | \$0.00 |
|  | AURORA FINANCIAL<br>GROUP INC.           | 1  | \$104,880.00   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | BANCORPSOUTH<br>BANK                     | 6  | \$597,245.00   | 1.8%  | 0 | \$0.00 | NA | \$0.00 |
|  | BANK MUTUAL                              | 5  | \$477,500.00   | 1.44% | 0 | \$0.00 | NA | \$0.00 |
|  | BAXTER CREDIT<br>UNION                   | 1  | \$105,000.00   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | BENEFICIAL MUTUAL<br>SAVINGS BANK        | 1  | \$100,000.00   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | BLACKHAWK CREDIT<br>UNION                | 1  | \$90,500.00    | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | CAPE COD FIVE CENTS<br>SAVINGS BANK      | 1  | \$87,000.00    | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | CARROLLTON BANK                          | 2  | \$195,800.00   | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL MORTGAGE<br>COMPANY              | 5  | \$470,941.26   | 1.42% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS BANK                            | 1  | \$105,000.00   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS BANK<br>MORTGAGE<br>CORPORATION | 1  | \$109,800.00   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS BANK OF<br>NORTHERN<br>KENTUCKY | 2  | \$184,000.00   | 0.55% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST<br>WHOLESALE<br>MORTGAGE  | 9  | \$889,940.00   | 2.68% | 0 | \$0.00 | NA | \$0.00 |
|  | CITY STATE BANK                          | 1  | \$94,000.00    | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | CITYWIDE MORTGAGE<br>COMPANY             | 1  | \$108,000.00   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | CO-OP SERVICES<br>CREDIT UNION           | 3  | \$296,884.15   | 0.89% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY STATE<br>BANK OF ROCK FALLS    | 1  | \$100,000.00   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | CORNBELT BANK                            | 1  | \$87,300.00    | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | CORTRUST BANK                            | 1  | \$88,000.00    | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION<br>MORTGAGE CO.             | 2  | \$185,000.00   | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | CROWN BANK FSB                           | 2  | \$195,000.00   | 0.59% | 0 | \$0.00 | NA | \$0.00 |

|  |  |   |              |       |   |        |    |   |        |
|--|--|---|--------------|-------|---|--------|----|---|--------|
|  | CUNA CREDIT UNION  | 2 | \$193,850.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DEERE HARVESTER CREDIT UNION   | 1 | \$95,950.00  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION                                  | 3 | \$295,200.00 | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DIME SAVINGS BANK OF NORWICH   | 1 | \$95,000.00  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY                                       | 1 | \$100,000.00 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EMPIRE FEDERAL CREDIT UNION  | 2 | \$204,300.00 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EPHRATA NATIONAL BANK  | 1 | \$104,000.00 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ESB MORTGAGE COMPANY   | 1 | \$85,500.00  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS AND MERCHANTS TRUST COMPANY                                  | 1 | \$103,200.00 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC                            | 2 | \$193,500.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK NA   | 1 | \$88,200.00  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 1 | \$91,906.21  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL BANK OF OHIO   | 1 | \$89,600.00  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL SAVINGS BANK   | 1 | \$100,000.00 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FINANCIAL BANK   | 1 | \$101,200.00 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK  | 5 | \$524,700.00 | 1.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION                                     | 2 | \$182,675.00 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.                                       | 2 | \$196,000.00 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA   | 2 | \$211,392.99 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK IN MANITOWOC                                     | 2 | \$191,000.00 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF DANVILLE                                      | 1 | \$102,125.00 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |



|  |                                    |   |              |       |   |        |    |   |        |
|--|------------------------------------|---|--------------|-------|---|--------|----|---|--------|
|  | FIRST NATIONAL BANK OF HARTFORD    | 1 | \$85,500.00  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA       | 5 | \$508,700.00 | 1.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO    | 1 | \$99,625.00  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST SOUTHERN NATIONAL BANK       | 1 | \$92,000.00  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FLAGSTAR BANK-DEDICATED CHANNEL    | 1 | \$106,000.00 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FLORIDA CREDIT UNION               | 1 | \$91,910.58  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                       | 1 | \$90,000.00  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK                        | 2 | \$201,109.97 | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB   | 1 | \$97,800.00  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK              | 3 | \$279,100.00 | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION       | 1 | \$99,000.00  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GTE FEDERAL CREDIT UNION           | 5 | \$520,992.02 | 1.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK        | 1 | \$93,300.00  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND BANK                     | 1 | \$90,000.00  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND CREDIT UNION             | 3 | \$292,230.00 | 0.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK          | 3 | \$287,480.00 | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FINANCING CENTER INC.         | 1 | \$100,000.00 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ILLINOIS NATIONAL BANK             | 1 | \$87,930.00  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDEPENDENT NATIONAL BANK          | 1 | \$90,000.00  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE     | 1 | \$96,000.00  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IOWA BANKERS MORTGAGE CORPORATION  | 1 | \$94,090.00  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IOWA STATE BANK AND TRUST COMPANY  | 1 | \$92,000.00  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY | 2 | \$189,200.00 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY        | 1 | \$100,000.00 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | KITSAP BANK   | 1  | \$90,200.00    | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LA GRANGE STATE BANK                                      | 1  | \$89,903.79    | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LORIMAC CORPORATION                                       | 1  | \$103,600.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MACHIAS SAVINGS BANK                                      | 1  | \$100,000.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MAIN STREET BANK AND TRUST                                | 4  | \$394,375.00   | 1.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES                             | 3  | \$294,320.00   | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MCHENRY SAVINGS BANK                                      | 1  | \$106,400.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MECHANICS SAVINGS BANK                                    | 1  | \$93,600.00    | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MEMBERS MORTGAGE SERVICES, LLC                            | 2  | \$201,900.00   | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 11 | \$1,080,147.23 | 3.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERRIMACK VALLEY FEDERAL CREDIT UNION                     | 1  | \$92,500.00    | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK                          | 3  | \$299,319.49   | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST COMMUNITY BANK                                    | 1  | \$105,000.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MISSOULA FEDERAL CREDIT UNION                             | 1  | \$102,400.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE AMERICA, INC.                                    | 5  | \$510,700.00   | 1.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE LENDERS NETOWRK USA, INC                         | 5  | \$472,100.00   | 1.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 7  | \$680,500.00   | 2.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHERN OHIO INVESTMENT COMPANY                          | 1  | \$96,000.00    | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWEST FEDERAL CREDIT UNION                            | 1  | \$100,000.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                             | 2  | \$182,900.00   | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OCEANFIRST BANK   | 1  | \$95,000.00    | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 1  | \$99,000.00    | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |   |              |       |   |        |    |        |
|--|--|---|--------------|-------|---|--------|----|--------|
|  | OLD SECOND MORTGAGE COMPANY              |   |              |       |   |        |    |        |
|  | ORNL FEDERAL CREDIT UNION                | 1 | \$99,000.00  | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | ORRSTOWN BANK                            | 1 | \$95,200.00  | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | PAVILION MORTGAGE COMPANY                | 1 | \$95,000.00  | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES TRUST AND SAVINGS BANK           | 1 | \$100,000.00 | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | PIONEER CREDIT UNION                     | 1 | \$98,900.00  | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | POLICE AND FIRE FEDERAL CREDIT UNION     | 3 | \$269,902.89 | 0.81% | 0 | \$0.00 | NA | \$0.00 |
|  | POTLATCH NO.1 FEDERAL CREDIT UNION       | 2 | \$214,650.00 | 0.65% | 0 | \$0.00 | NA | \$0.00 |
|  | PRIMEBANK                                | 1 | \$103,800.00 | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | PROGRESSIVE SAVINGS BANK FSB             | 1 | \$86,330.00  | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | PURDUE EMPLOYEES FEDERAL CREDIT UNION    | 5 | \$483,000.00 | 1.45% | 0 | \$0.00 | NA | \$0.00 |
|  | REDWOOD CREDIT UNION                     | 1 | \$100,000.00 | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | SABINE STATE BANK AND TRUST COMPANY      | 1 | \$99,300.00  | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | SAN ANTONIO FEDERAL CREDIT UNION (SAFCU) | 1 | \$108,458.73 | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | SAXON MORTGAGE INC.                      | 1 | \$101,500.00 | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | SKY FINANCIAL GROUP                      | 5 | \$475,200.00 | 1.43% | 0 | \$0.00 | NA | \$0.00 |
|  | SOUTH CAROLINA FEDERAL CREDIT UNION      | 2 | \$206,400.00 | 0.62% | 0 | \$0.00 | NA | \$0.00 |
|  | SPACE COAST CREDIT UNION                 | 4 | \$402,821.04 | 1.21% | 0 | \$0.00 | NA | \$0.00 |
|  | ST. PAUL POSTAL EMPLOYEES CREDIT UNION   | 1 | \$104,000.00 | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION            | 2 | \$204,387.00 | 0.61% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF LACROSSE                   | 2 | \$197,250.00 | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1 | \$107,355.00 | 0.32% | 0 | \$0.00 | NA | \$0.00 |

|  |  |   |              |       |   |        |    |        |
|--|--|---|--------------|-------|---|--------|----|--------|
|  | STERLING SAVINGS BANK                    |   |              |       |   |        |    |        |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY | 1 | \$89,550.00  | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | SUNCOAST SCHOOLS FEDERAL CREDIT UNION    | 2 | \$208,500.00 | 0.63% | 0 | \$0.00 | NA | \$0.00 |
|  | SUPERIOR FEDERAL CREDIT UNION            | 1 | \$98,400.00  | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | SUTTON STATE BANK                        | 2 | \$187,400.00 | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | SWAIN MORTGAGE COMPANY                   | 1 | \$107,200.00 | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | TEXAS BANK                               | 3 | \$272,300.00 | 0.82% | 0 | \$0.00 | NA | \$0.00 |
|  | THE FIRST NATIONAL BANK                  | 2 | \$190,000.00 | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | THREE RIVERS FEDERAL CREDIT UNION        | 1 | \$93,000.00  | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | TIERONE BANK                             | 4 | \$401,300.00 | 1.21% | 0 | \$0.00 | NA | \$0.00 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES  | 1 | \$108,500.00 | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | U OF C FEDERAL CREDIT UNION              | 2 | \$198,000.00 | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | U. S. MORTGAGE CORP.                     | 2 | \$195,500.00 | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  | UMPQUA BANK MORTGAGE                     | 2 | \$178,000.00 | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | UNIVERSITY FEDERAL CREDIT UNION          | 1 | \$109,600.00 | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | VALLEY BANK AND TRUST COMPANY            | 1 | \$90,250.00  | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | VYSTAR CREDIT UNION                      | 1 | \$95,000.00  | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | WASHINGTON CAPITAL MORTGAGE GROUP        | 1 | \$100,000.00 | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | WASHINGTON STATE EMPLOYEES CREDIT UNION  | 1 | \$101,494.64 | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | WAUKESHA STATE BANK                      | 3 | \$310,500.00 | 0.93% | 0 | \$0.00 | NA | \$0.00 |
|  | WHATCOM EDUCATIONAL CREDIT UNION         | 1 | \$104,290.56 | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | WORLD SAVINGS BANK                       | 1 | \$105,000.00 | 0.32% | 0 | \$0.00 | NA | \$0.00 |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | WORTHINGTON<br>MORTGAGE GROUP<br>INC.         | 1          | \$103,200.00           | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 43         | \$4,153,185.20         | 12.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>340</b> | <b>\$33,242,281.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31377UA52    |  | ENTERPRISE<br>MORTGAGE<br>INVESTMENTS INC.    | 1          | \$4,356,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b>   | <b>\$4,356,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31377UL27    |  | COLUMN<br>GUARANTEED LLC                      | 1          | \$2,756,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b>   | <b>\$2,756,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31377UL35    |  | WACHOVIA<br>MULTIFAMILY<br>CAPITAL, INC.      | 1          | \$6,532,700.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b>   | <b>\$6,532,700.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31377UL92    |  | CHARTERMAC<br>MORTGAGE CAPITAL<br>CORPORATION | 1          | \$2,000,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b>   | <b>\$2,000,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31377ULT8    |  | MMA MORTGAGE<br>INVESTMENT<br>CORPORATION     | 1          | \$3,650,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b>   | <b>\$3,650,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31377ULV3    |  | ARBOR COMMERCIAL<br>MORTGAGE, LLC             | 1          | \$3,000,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b>   | <b>\$3,000,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31377ULZ4    |  | COLUMN<br>GUARANTEED LLC                      | 1          | \$2,763,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b>   | <b>\$2,763,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31377UMX8    |  | RED MORTGAGE<br>CAPITAL, INC.                 | 1          | \$3,477,100.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b>   | <b>\$3,477,100.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31381JFR8    |  | Unavailable                                   | 84         | \$25,491,329.04        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>84</b>  | <b>\$25,491,329.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31381JFS6    |  | Unavailable                                   | 29         | \$10,260,826.37        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>29</b>  | <b>\$10,260,826.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |           |                        |             |          |               |    |          |               |
|--------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31381JFT4    | Unavailable  | 82        | \$19,431,987.82        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>82</b> | <b>\$19,431,987.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381JFW7    | Unavailable  | 3         | \$655,120.13           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>3</b>  | <b>\$655,120.13</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381JFZ0    | Unavailable  | 6         | \$2,785,800.28         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>6</b>  | <b>\$2,785,800.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388PPH8    | WACHOVIA<br>MORTGAGE<br>CORPORATION                    | 2         | \$37,342.28            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>2</b>  | <b>\$37,342.28</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388PPK1    | WACHOVIA<br>MORTGAGE<br>CORPORATION                    | 1         | \$24,114.00            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>1</b>  | <b>\$24,114.00</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31388RK55    | WACHOVIA<br>MORTGAGE<br>CORPORATION                    | 19        | \$3,786,245.69         | 78.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 7         | \$1,051,415.57         | 21.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>26</b> | <b>\$4,837,661.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403D3E7    | SALEM FIVE<br>MORTGAGE<br>COMPANY, LLC                 | 10        | \$1,567,226.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>10</b> | <b>\$1,567,226.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403E7G6    | POPULAR MORTGAGE,<br>INC. DBA POPULAR<br>HOME MORTGAGE | 10        | \$1,759,645.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>10</b> | <b>\$1,759,645.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403LN72    | Unavailable  | 7         | \$1,300,048.71         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>7</b>  | <b>\$1,300,048.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T4M3    | USAA FEDERAL<br>SAVINGS BANK                           | 1         | \$448,571.67           | 24.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 7         | \$1,391,651.93         | 75.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>8</b>  | <b>\$1,840,223.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T4N1    | USAA FEDERAL<br>SAVINGS BANK                           | 2         | \$528,352.07           | 15.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 13        | \$2,818,429.28         | 84.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                           |           |                       |             |          |               |    |          |               |
|--------------|--|---------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                           | <b>15</b> | <b>\$3,346,781.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T4P6    |  | USAA FEDERAL SAVINGS BANK | 3         | \$279,456.06          | 18.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 12        | \$1,204,206.77        | 81.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>15</b> | <b>\$1,483,662.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T4Q4    |  | Unavailable               | 25        | \$1,633,803.09        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>25</b> | <b>\$1,633,803.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T4R2    |  | Unavailable               | 23        | \$3,001,177.75        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>23</b> | <b>\$3,001,177.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T4S0    |  | Unavailable               | 9         | \$1,152,542.32        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>9</b>  | <b>\$1,152,542.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T4T8    |  | Unavailable               | 11        | \$1,774,436.09        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>11</b> | <b>\$1,774,436.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T4U5    |  | USAA FEDERAL SAVINGS BANK | 1         | \$181,227.00          | 6.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 15        | \$2,656,194.02        | 93.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>16</b> | <b>\$2,837,421.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T4V3    |  | Unavailable               | 18        | \$3,177,898.60        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>18</b> | <b>\$3,177,898.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T4W1    |  | USAA FEDERAL SAVINGS BANK | 3         | \$831,700.00          | 17.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 21        | \$3,863,609.00        | 82.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>24</b> | <b>\$4,695,309.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T4X9    |  | USAA FEDERAL SAVINGS BANK | 1         | \$179,510.36          | 1.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 45        | \$9,805,895.52        | 98.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>46</b> | <b>\$9,985,405.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T4Y7    |  | USAA FEDERAL SAVINGS BANK | 15        | \$3,710,353.79        | 55.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 14        | \$2,955,576.07        | 44.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>29</b> | <b>\$6,665,929.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T4Z4    |  | Unavailable               | 11        | \$2,239,025.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>11</b> | <b>\$2,239,025.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403TLE2    |  | Unavailable               | 9         | \$1,005,773.58        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                     | <b>9</b>   | <b>\$1,005,773.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403TLG7    |  | Unavailable                         | 18         | \$1,751,505.18         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>18</b>  | <b>\$1,751,505.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403TLH5    |  | Unavailable                         | 18         | \$3,752,171.05         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>18</b>  | <b>\$3,752,171.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FEC3    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 21         | \$2,672,939.72         | 95.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 1          | \$115,670.98           | 4.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>22</b>  | <b>\$2,788,610.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FED1    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 23         | \$3,495,707.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>23</b>  | <b>\$3,495,707.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404ME20    |  | WASHINGTON<br>MUTUAL BANK, FA       | 49         | \$9,078,648.86         | 53.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 41         | \$7,874,926.15         | 46.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>90</b>  | <b>\$16,953,575.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404ND78    |  | CITIMORTGAGE, INC.                  | 38         | \$7,815,011.50         | 35.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 70         | \$14,351,173.91        | 64.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>108</b> | <b>\$22,166,185.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404ND86    |  | CITIMORTGAGE, INC.                  | 23         | \$5,303,873.56         | 16.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 133        | \$26,239,418.52        | 83.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>156</b> | <b>\$31,543,292.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404ND94    |  | CITIMORTGAGE, INC.                  | 16         | \$3,047,514.68         | 16.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 79         | \$15,451,358.02        | 83.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>95</b>  | <b>\$18,498,872.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NE28    |  | CITIMORTGAGE, INC.                  | 10         | \$1,899,281.09         | 19.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 43         | \$7,737,573.38         | 80.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>53</b>  | <b>\$9,636,854.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NE36    |  | CITIMORTGAGE, INC.                  | 21         | \$4,741,856.58         | 46.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 32         | \$5,434,033.69         | 53.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>53</b>  | <b>\$10,175,890.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NE44    |  | CITIMORTGAGE, INC.                  | 12         | \$2,504,262.00         | 11.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 96         | \$20,071,908.82        | 88.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |                    |  |            |                         |             |          |               |    |          |               |
|--------------|--------------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                    |  | <b>108</b> | <b>\$22,576,170.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NE51    | CITIMORTGAGE, INC. |  | 39         | \$7,648,030.52          | 54.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 32         | \$6,277,804.81          | 45.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>71</b>  | <b>\$13,925,835.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEA0    | CITIMORTGAGE, INC. |  | 1          | \$233,383.44            | 1.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 73         | \$13,781,471.79         | 98.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>74</b>  | <b>\$14,014,855.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEB8    | CITIMORTGAGE, INC. |  | 6          | \$1,273,457.64          | 2.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 230        | \$47,351,089.60         | 97.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>236</b> | <b>\$48,624,547.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEC6    | CITIMORTGAGE, INC. |  | 13         | \$2,333,973.97          | 15.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 62         | \$12,616,745.60         | 84.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>75</b>  | <b>\$14,950,719.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEG7    | CITIMORTGAGE, INC. |  | 21         | \$4,721,334.31          | 11.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 152        | \$35,899,034.46         | 88.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>173</b> | <b>\$40,620,368.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEH5    | CITIMORTGAGE, INC. |  | 25         | \$4,964,161.15          | 38.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 40         | \$7,872,004.97          | 61.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>65</b>  | <b>\$12,836,166.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEJ1    | CITIMORTGAGE, INC. |  | 69         | \$15,697,539.31         | 13.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 450        | \$104,308,786.92        | 86.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>519</b> | <b>\$120,006,326.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEK8    | CITIMORTGAGE, INC. |  | 55         | \$11,111,727.78         | 25.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 154        | \$32,284,099.37         | 74.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>209</b> | <b>\$43,395,827.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEL6    | CITIMORTGAGE, INC. |  | 16         | \$3,481,068.90          | 20.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 65         | \$13,298,572.21         | 79.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>81</b>  | <b>\$16,779,641.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEM4    | CITIMORTGAGE, INC. |  | 8          | \$1,115,964.83          | 5.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 104        | \$20,173,136.76         | 94.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>112</b> | <b>\$21,289,101.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEN2    | CITIMORTGAGE, INC. |  | 40         | \$8,511,292.25          | 29.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 103        | \$20,072,963.60         | 70.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>143</b> | <b>\$28,584,255.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31404NEP7    | CITIMORTGAGE, INC. | 16         | \$3,365,727.93         | 4.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 335        | \$66,476,732.12        | 95.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>351</b> | <b>\$69,842,460.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEQ5    | Unavailable        | 76         | \$17,677,714.18        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>76</b>  | <b>\$17,677,714.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NER3    | CITIMORTGAGE, INC. | 1          | \$139,000.00           | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 120        | \$27,474,058.34        | 99.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>121</b> | <b>\$27,613,058.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEV4    | CITIMORTGAGE, INC. | 12         | \$2,203,079.00         | 28.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 30         | \$5,548,174.51         | 71.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>42</b>  | <b>\$7,751,253.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEW2    | CITIMORTGAGE, INC. | 5          | \$1,107,088.44         | 8.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 64         | \$12,523,817.04        | 91.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>69</b>  | <b>\$13,630,905.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEY8    | CITIMORTGAGE, INC. | 17         | \$3,741,776.34         | 6.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 268        | \$55,641,757.42        | 93.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>285</b> | <b>\$59,383,533.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NEZ5    | Unavailable        | 25         | \$5,702,053.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>25</b>  | <b>\$5,702,053.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404TYL1    | HOMESTREET BANK    | 19         | \$3,205,250.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>19</b>  | <b>\$3,205,250.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404TYM9    | HOMESTREET BANK    | 22         | \$4,453,750.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>22</b>  | <b>\$4,453,750.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404XN91    | CITIMORTGAGE, INC. | 290        | \$18,601,225.68        | 59.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 189        | \$12,548,210.78        | 40.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>479</b> | <b>\$31,149,436.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404XPA6    | CITIMORTGAGE, INC. | 555        | \$54,226,951.92        | 63.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 315        | \$31,004,114.68        | 36.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>870</b> | <b>\$85,231,066.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404XPDO    | CITIMORTGAGE, INC. | 228        | \$22,309,494.07        | 52.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 203        | \$19,945,163.99        | 47.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>431</b> | <b>\$42,254,658.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                            |            |                         |             |          |               |    |          |               |
|--------------|----------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31404XPE8    | CITIMORTGAGE, INC.         | 239        | \$30,968,639.73         | 38.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 370        | \$48,513,753.19         | 61.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>609</b> | <b>\$79,482,392.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404XPF5    | CITIMORTGAGE, INC.         | 53         | \$3,382,302.39          | 14.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 309        | \$19,310,995.13         | 85.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>362</b> | <b>\$22,693,297.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404XPG3    | CITIMORTGAGE, INC.         | 3          | \$285,324.88            | 2.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 110        | \$10,696,640.65         | 97.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>113</b> | <b>\$10,981,965.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404XPH1    | CITIMORTGAGE, INC.         | 4          | \$551,388.81            | 3.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 111        | \$14,348,122.40         | 96.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>115</b> | <b>\$14,899,511.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404XPJ7    | CITIMORTGAGE, INC.         | 7          | \$1,178,163.09          | 9.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 46         | \$11,346,535.62         | 90.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>53</b>  | <b>\$12,524,698.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404XPK4    | CITIMORTGAGE, INC.         | 5          | \$1,237,956.08          | 9.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 54         | \$12,488,758.96         | 90.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>59</b>  | <b>\$13,726,715.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404XPL2    | CITIMORTGAGE, INC.         | 39         | \$8,311,603.70          | 7.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 436        | \$106,091,546.09        | 92.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>475</b> | <b>\$114,403,149.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404XPM0    | CITIMORTGAGE, INC.         | 146        | \$27,520,684.83         | 26.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 342        | \$78,049,416.12         | 73.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>488</b> | <b>\$105,570,100.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404XPN8    | CITIMORTGAGE, INC.         | 98         | \$20,800,200.70         | 17.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 402        | \$95,430,200.49         | 82.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>500</b> | <b>\$116,230,401.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404XPP3    | CITIMORTGAGE, INC.         | 59         | \$13,229,737.49         | 11.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 441        | \$103,045,017.05        | 88.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>500</b> | <b>\$116,274,754.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405AHG1    | CROWN MORTGAGE COMPANY     | 6          | \$1,026,761.31          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>6</b>   | <b>\$1,026,761.31</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405ASD6    | WASHINGTON MUTUAL BANK, FA | 46         | \$9,408,420.00          | 53.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                                  | 33         | \$8,121,574.91         | 46.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>79</b>  | <b>\$17,529,994.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405ASE4    |  | WASHINGTON<br>MUTUAL BANK, FA                | 58         | \$12,550,907.99        | 72.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 21         | \$4,760,927.39         | 27.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>79</b>  | <b>\$17,311,835.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405ASF1    |  | WASHINGTON<br>MUTUAL BANK, FA                | 141        | \$34,890,685.95        | 69.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 1          | \$69,000.00            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 58         | \$15,028,844.29        | 30.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>200</b> | <b>\$49,988,530.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405ASG9    |  | WASHINGTON<br>MUTUAL BANK, FA                | 85         | \$19,119,623.70        | 63.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 1          | \$115,000.00           | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 43         | \$11,026,487.81        | 36.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>129</b> | <b>\$30,261,111.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405ASH7    |  | WASHINGTON<br>MUTUAL BANK, FA                | 114        | \$25,612,122.96        | 63.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 1          | \$256,000.00           | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 62         | \$14,179,430.29        | 35.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>177</b> | <b>\$40,047,553.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405ASJ3    |  | WASHINGTON<br>MUTUAL BANK, FA                | 27         | \$6,323,741.99         | 30.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 57         | \$14,311,895.42        | 69.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>84</b>  | <b>\$20,635,637.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405ASK0    |  | WASHINGTON<br>MUTUAL BANK, FA                | 46         | \$11,059,340.79        | 43.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 59         | \$14,157,417.89        | 56.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>105</b> | <b>\$25,216,758.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405ASL8    |  | Unavailable                                  | 26         | \$6,538,380.61         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>26</b>  | <b>\$6,538,380.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405BEC1    |  | SUNTRUST<br>MORTGAGE INC.                    | 42         | \$7,084,190.04         | 78.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                   |            |                        |             |          |               |    |          |               |
|--------------|--|-----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                       | 10         | \$1,959,235.22         | 21.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>52</b>  | <b>\$9,043,425.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405BJK8    |  | HARWOOD STREET FUNDING I, LLC     | 55         | \$8,241,182.87         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>55</b>  | <b>\$8,241,182.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405BJZ5    |  | HARWOOD STREET FUNDING I, LLC     | 23         | \$2,405,334.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>23</b>  | <b>\$2,405,334.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405E6E0    |  | GREENPOINT MORTGAGE FUNDING, INC. | 1          | \$153,500.00           | 1.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                       | 39         | \$9,731,567.28         | 98.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>40</b>  | <b>\$9,885,067.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405E6F7    |  | GREENPOINT MORTGAGE FUNDING, INC. | 11         | \$1,839,731.59         | 4.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                       | 208        | \$35,798,963.22        | 95.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>219</b> | <b>\$37,638,694.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405E6G5    |  | GREENPOINT MORTGAGE FUNDING, INC. | 4          | \$517,312.59           | 5.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                       | 72         | \$9,055,119.04         | 94.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>76</b>  | <b>\$9,572,431.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405E6H3    |  | GREENPOINT MORTGAGE FUNDING, INC. | 7          | \$948,149.11           | 4.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                       | 152        | \$20,124,666.30        | 95.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>159</b> | <b>\$21,072,815.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405E6J9    |  | Unavailable                       | 24         | \$2,881,152.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>24</b>  | <b>\$2,881,152.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405E6K6    |  | GREENPOINT MORTGAGE FUNDING, INC. | 4          | \$767,007.21           | 29.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                       | 11         | \$1,816,592.63         | 70.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>15</b>  | <b>\$2,583,599.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405E6L4    |  | GREENPOINT MORTGAGE FUNDING, INC. | 5          | \$678,441.25           | 18.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                   |            |                        |             |          |               |    |          |               |
|--------------|--|-----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                       | 24         | \$3,046,181.75         | 81.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>29</b>  | <b>\$3,724,623.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                   |            |                        |             |          |               |    |          |               |
| 31405E6M2    |  | GREENPOINT MORTGAGE FUNDING, INC. | 2          | \$142,145.98           | 7.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                       | 14         | \$1,790,867.38         | 92.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>16</b>  | <b>\$1,933,013.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                   |            |                        |             |          |               |    |          |               |
| 31405ERQ0    |  | WASHINGTON MUTUAL BANK, FA        | 5          | \$581,682.91           | 52.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                       | 3          | \$528,072.57           | 47.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>8</b>   | <b>\$1,109,755.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                   |            |                        |             |          |               |    |          |               |
| 31405FU34    |  | WACHOVIA MORTGAGE CORPORATION     | 23         | \$5,087,828.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>23</b>  | <b>\$5,087,828.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                   |            |                        |             |          |               |    |          |               |
| 31405FU42    |  | WACHOVIA MORTGAGE CORPORATION     | 31         | \$5,884,835.00         | 97.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                       | 1          | \$166,600.00           | 2.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>32</b>  | <b>\$6,051,435.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                   |            |                        |             |          |               |    |          |               |
| 31405KSG7    |  | GUILD MORTGAGE COMPANY            | 9          | \$1,183,369.56         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>9</b>   | <b>\$1,183,369.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                   |            |                        |             |          |               |    |          |               |
| 31405KSH5    |  | GUILD MORTGAGE COMPANY            | 3          | \$811,795.53           | 93.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                       | 1          | \$59,647.47            | 6.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>4</b>   | <b>\$871,443.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                   |            |                        |             |          |               |    |          |               |
| 31405L2U2    |  | CITIBANK, N. A.                   | 23         | \$1,991,094.37         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>23</b>  | <b>\$1,991,094.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                   |            |                        |             |          |               |    |          |               |
| 31405L2V0    |  | CITIBANK, N. A.                   | 121        | \$18,663,843.55        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>121</b> | <b>\$18,663,843.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                   |            |                        |             |          |               |    |          |               |
| 31405L2Y4    |  | CITIBANK, N. A.                   | 60         | \$7,298,278.70         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>60</b>  | <b>\$7,298,278.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                   |            |                        |             |          |               |    |          |               |
| 31405L3B3    |  | CITIBANK, N. A.                   | 106        | \$10,750,760.66        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>106</b> | <b>\$10,750,760.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                   |            |                        |             |          |               |    |          |               |

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|              |  |  |            |                         |             |          |               |    |          |               |
|--------------|--|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31405L3C1    |  | CITIBANK, N. A.                              | 24         | \$2,200,408.08          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>24</b>  | <b>\$2,200,408.08</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405LBA6    |  | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 8          | \$1,512,672.51          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>8</b>   | <b>\$1,512,672.51</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405QAJ7    |  | WACHOVIA MORTGAGE CORPORATION                | 38         | \$8,212,254.62          | 87.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 6          | \$1,222,050.00          | 12.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>44</b>  | <b>\$9,434,304.62</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SC28    |  | CITIMORTGAGE, INC.                           | 49         | \$10,110,706.03         | 38.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 81         | \$15,845,060.63         | 61.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>130</b> | <b>\$25,955,766.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SC36    |  | CITIMORTGAGE, INC.                           | 1          | \$125,000.00            | 1.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 39         | \$7,095,962.10          | 98.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>40</b>  | <b>\$7,220,962.10</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SCM4    |  | CITIMORTGAGE, INC.                           | 115        | \$25,595,028.79         | 22.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 388        | \$88,555,636.89         | 77.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>503</b> | <b>\$114,150,665.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SCN2    |  | CITIMORTGAGE, INC.                           | 248        | \$52,091,796.27         | 46.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 255        | \$60,795,211.13         | 53.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>503</b> | <b>\$112,887,007.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SCP7    |  | CITIMORTGAGE, INC.                           | 104        | \$23,038,218.59         | 19.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 396        | \$92,621,035.83         | 80.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>500</b> | <b>\$115,659,254.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SCQ5    |  | CITIMORTGAGE, INC.                           | 2          | \$223,845.21            | 4.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 26         | \$4,525,252.07          | 95.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>28</b>  | <b>\$4,749,097.28</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SCT9    |  | CITIMORTGAGE, INC.                           | 7          | \$1,198,447.54          | 13.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 51         | \$7,437,786.58          | 86.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>58</b>  | <b>\$8,636,234.12</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SCU6    |  | CITIMORTGAGE, INC.                           | 1          | \$91,057.29             | 1.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 46         | \$5,215,305.66          | 98.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>47</b>  | <b>\$5,306,362.95</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                                  |            |                        |             |          |               |    |          |               |
|--------------|----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31405SCV4    | CITIMORTGAGE, INC.               | 4          | \$742,916.93           | 10.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 40         | \$6,259,859.92         | 89.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>44</b>  | <b>\$7,002,776.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SCW2    | CITIMORTGAGE, INC.               | 9          | \$1,618,897.17         | 14.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 63         | \$9,656,204.26         | 85.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>72</b>  | <b>\$11,275,101.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SCX0    | CITIMORTGAGE, INC.               | 1          | \$125,000.00           | 11.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 4          | \$957,740.89           | 88.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>5</b>   | <b>\$1,082,740.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SCY8    | CITIMORTGAGE, INC.               | 3          | \$843,380.70           | 11.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 33         | \$6,721,478.17         | 88.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>36</b>  | <b>\$7,564,858.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SCZ5    | CITIMORTGAGE, INC.               | 31         | \$6,448,296.90         | 13.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 197        | \$43,130,303.46        | 86.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>228</b> | <b>\$49,578,600.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SM92    | CITIMORTGAGE, INC.               | 19         | \$1,106,652.74         | 86.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 2          | \$171,815.06           | 13.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>21</b>  | <b>\$1,278,467.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405VK89    | WACHOVIA MORTGAGE CORPORATION    | 5          | \$1,107,800.00         | 81.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 1          | \$249,751.12           | 18.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>6</b>   | <b>\$1,357,551.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405VK97    | WACHOVIA MORTGAGE CORPORATION    | 8          | \$1,527,792.00         | 71.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 2          | \$600,750.00           | 28.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>10</b>  | <b>\$2,128,542.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405YQU8    | SALEM FIVE MORTGAGE COMPANY, LLC | 78         | \$18,006,795.70        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>78</b>  | <b>\$18,006,795.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406AE65    | BANK OF AMERICA NA               | 7          | \$1,309,136.87         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>7</b>   | <b>\$1,309,136.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406B4F4    | TD BANKNORTH, N.A.               | 28         | \$4,195,979.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>28</b>  | <b>\$4,195,979.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



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|              |                               |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406B4G2    | TD BANKNORTH, N.A.            | 167        | \$27,193,427.52        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>167</b> | <b>\$27,193,427.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406B4H0    | TD BANKNORTH, N.A.            | 20         | \$2,884,183.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>20</b>  | <b>\$2,884,183.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406CAV0    | WASHINGTON<br>MUTUAL BANK, FA | 2          | \$401,338.07           | 12.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 12         | \$2,778,306.35         | 87.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>14</b>  | <b>\$3,179,644.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406CAW8    | WASHINGTON<br>MUTUAL BANK, FA | 8          | \$1,721,847.61         | 22.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 30         | \$6,093,105.93         | 77.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>38</b>  | <b>\$7,814,953.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406CAX6    | WASHINGTON<br>MUTUAL BANK, FA | 12         | \$2,240,852.25         | 61.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 8          | \$1,427,755.96         | 38.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>20</b>  | <b>\$3,668,608.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406E5W0    | PULTE MORTGAGE,<br>L.L.C.     | 47         | \$9,000,187.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>47</b>  | <b>\$9,000,187.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406E5X8    | PULTE MORTGAGE,<br>L.L.C.     | 82         | \$16,000,466.31        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>82</b>  | <b>\$16,000,466.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406E5Z3    | PULTE MORTGAGE,<br>L.L.C.     | 73         | \$15,000,578.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>73</b>  | <b>\$15,000,578.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406E6A7    | PULTE MORTGAGE,<br>L.L.C.     | 79         | \$15,000,663.67        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>79</b>  | <b>\$15,000,663.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406E6B5    | PULTE MORTGAGE,<br>L.L.C.     | 30         | \$5,000,073.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>30</b>  | <b>\$5,000,073.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406EQG2    | WASHINGTON<br>MUTUAL BANK, FA | 69         | \$13,956,108.62        | 61.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 43         | \$8,568,969.87         | 38.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>112</b> | <b>\$22,525,078.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                               |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406F2X8    | UNION PLANTERS BANK NA        | 15         | \$898,653.12           | 63.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 5          | \$508,991.04           | 36.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>20</b>  | <b>\$1,407,644.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406F3E9    | UNION PLANTERS BANK NA        | 84         | \$12,118,689.90        | 84.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 14         | \$2,163,262.88         | 15.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>98</b>  | <b>\$14,281,952.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406F3F6    | UNION PLANTERS BANK NA        | 65         | \$3,640,494.51         | 92.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 6          | \$297,753.15           | 7.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>71</b>  | <b>\$3,938,247.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406F3G4    | UNION PLANTERS BANK NA        | 47         | \$2,446,344.97         | 87.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 6          | \$334,361.57           | 12.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>53</b>  | <b>\$2,780,706.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406F3J8    | UNION PLANTERS BANK NA        | 85         | \$12,855,525.14        | 86.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 13         | \$2,071,093.03         | 13.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>98</b>  | <b>\$14,926,618.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406F3K5    | UNION PLANTERS BANK NA        | 85         | \$11,406,023.20        | 80.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 19         | \$2,777,777.34         | 19.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>104</b> | <b>\$14,183,800.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406F3L3    | UNION PLANTERS BANK NA        | 20         | \$2,786,605.39         | 93.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 1          | \$180,308.58           | 6.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>21</b>  | <b>\$2,966,913.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406FY62    | SUNTRUST MORTGAGE INC.        | 7          | \$890,770.22           | 88.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 1          | \$113,452.98           | 11.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>8</b>   | <b>\$1,004,223.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406HC70    | HARWOOD STREET FUNDING I, LLC | 6          | \$941,254.74           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>6</b>   | <b>\$941,254.74</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406HGT8    | WASHINGTON                    | 30         | \$5,352,165.30         | 78.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | MUTUAL BANK, FA                                  |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                                      | 8          | \$1,433,252.55         | 21.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>38</b>  | <b>\$6,785,417.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406HHN0    |  | WACHOVIA MORTGAGE CORPORATION                    | 22         | \$3,275,888.41         | 64.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 8          | \$1,771,880.08         | 35.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>30</b>  | <b>\$5,047,768.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406HHP5    |  | WACHOVIA MORTGAGE CORPORATION                    | 11         | \$2,212,135.55         | 79.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 3          | \$566,493.79           | 20.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>14</b>  | <b>\$2,778,629.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406J2A0    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 48         | \$7,647,579.00         | 92.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 3          | \$649,051.03           | 7.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>51</b>  | <b>\$8,296,630.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406JQA4    |  | WASHINGTON MUTUAL BANK, FA                       | 25         | \$5,453,351.49         | 60.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 14         | \$3,521,712.62         | 39.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>39</b>  | <b>\$8,975,064.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406JQB2    |  | WASHINGTON MUTUAL BANK, FA                       | 30         | \$3,569,888.59         | 48.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 32         | \$3,762,352.53         | 51.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>62</b>  | <b>\$7,332,241.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406JQC0    |  | WASHINGTON MUTUAL BANK, FA                       | 67         | \$9,345,910.79         | 53.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 59         | \$8,211,219.11         | 46.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>126</b> | <b>\$17,557,129.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406JQD8    |  | WASHINGTON MUTUAL BANK, FA                       | 4          | \$1,022,400.00         | 36.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 5          | \$1,808,562.35         | 63.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>   | <b>\$2,830,962.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406JQE6    |  | WASHINGTON MUTUAL BANK, FA                       | 52         | \$5,169,788.52         | 45.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL FEDERAL SAVINGS BANK           | 1          | \$100,000.00           | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                                  | 62         | \$6,139,615.54         | 53.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>115</b> | <b>\$11,409,404.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQF3    |  | WASHINGTON<br>MUTUAL BANK, FA                | 123        | \$7,201,127.08         | 49.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 2          | \$102,983.00           | 0.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 115        | \$7,275,614.51         | 49.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>240</b> | <b>\$14,579,724.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQG1    |  | WASHINGTON<br>MUTUAL BANK, FA                | 7          | \$1,008,500.00         | 66.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 2          | \$510,000.00           | 33.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>   | <b>\$1,518,500.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQH9    |  | WASHINGTON<br>MUTUAL BANK, FA                | 9          | \$1,266,284.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>   | <b>\$1,266,284.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQK2    |  | WASHINGTON<br>MUTUAL BANK, FA                | 7          | \$679,469.95           | 57.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 1          | \$96,000.00            | 8.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 4          | \$409,100.00           | 34.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>12</b>  | <b>\$1,184,569.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQL0    |  | WASHINGTON<br>MUTUAL BANK, FA                | 27         | \$1,663,130.47         | 82.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 1          | \$80,000.00            | 3.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 5          | \$273,300.00           | 13.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>33</b>  | <b>\$2,016,430.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQM8    |  | WASHINGTON<br>MUTUAL BANK, FA                | 138        | \$19,840,924.23        | 56.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 3          | \$455,500.00           | 1.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 67         | \$14,715,935.81        | 42.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>208</b> | <b>\$35,012,360.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQN6    |  | WASHINGTON<br>MUTUAL BANK, FA                | 4          | \$798,560.00           | 56.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 3          | \$614,717.18           | 43.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>7</b>   | <b>\$1,413,277.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406JQQ9    |  | WASHINGTON<br>MUTUAL BANK, FA                | 104        | \$9,189,711.75         | 97.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 2          | \$272,041.09           | 2.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>106</b> | <b>\$9,461,752.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406JQR7    |  | WASHINGTON<br>MUTUAL BANK, FA                | 6          | \$952,553.00           | 77.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 1          | \$122,544.20           | 10.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 1          | \$147,611.29           | 12.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>8</b>   | <b>\$1,222,708.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406JQS5    |  | WASHINGTON<br>MUTUAL BANK, FA                | 6          | \$603,000.00           | 51.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 3          | \$565,000.00           | 48.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>   | <b>\$1,168,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406JQT3    |  | WASHINGTON<br>MUTUAL BANK, FA                | 91         | \$15,004,156.00        | 75.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 1          | \$131,000.00           | 0.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 25         | \$4,619,371.97         | 23.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>117</b> | <b>\$19,754,527.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406JQU0    |  | WASHINGTON<br>MUTUAL BANK, FA                | 51         | \$2,626,167.00         | 80.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 10         | \$641,000.00           | 19.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>61</b>  | <b>\$3,267,167.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406JQV8    |  | WASHINGTON<br>MUTUAL BANK, FA                | 23         | \$2,231,483.00         | 78.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 1          | \$90,000.00            | 3.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 5          | \$514,900.00           | 18.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>29</b>  | <b>\$2,836,383.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406JQW6    |  | WASHINGTON<br>MUTUAL BANK, FA                | 17         | \$2,669,317.64         | 85.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 2          | \$440,000.00           | 14.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b>  | <b>\$3,109,317.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406JQX4    |  |  | 24         | \$1,393,226.33         | 75.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                 |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | WASHINGTON<br>MUTUAL BANK, FA   |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                     | 9          | \$447,200.00           | 24.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>33</b>  | <b>\$1,840,426.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQY2    |  | WASHINGTON<br>MUTUAL BANK, FA   | 13         | \$1,209,646.00         | 85.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 2          | \$203,500.00           | 14.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>15</b>  | <b>\$1,413,146.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQZ9    |  | WASHINGTON<br>MUTUAL BANK, FA   | 11         | \$1,393,396.00         | 78.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 3          | \$389,379.03           | 21.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>14</b>  | <b>\$1,782,775.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JY23    |  | BANCO POPULAR DE<br>PUERTO RICO | 7          | \$1,574,005.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>7</b>   | <b>\$1,574,005.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JY80    |  | BANCO POPULAR DE<br>PUERTO RICO | 152        | \$15,027,076.61        | 97.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 3          | \$316,229.08           | 2.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>155</b> | <b>\$15,343,305.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JY98    |  | BANCO POPULAR DE<br>PUERTO RICO | 98         | \$11,624,973.59        | 96.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 3          | \$480,307.14           | 3.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>101</b> | <b>\$12,105,280.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JYV9    |  | BANCO POPULAR DE<br>PUERTO RICO | 10         | \$1,518,105.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>10</b>  | <b>\$1,518,105.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JYW7    |  | BANCO POPULAR DE<br>PUERTO RICO | 18         | \$2,757,860.23         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>18</b>  | <b>\$2,757,860.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JYX5    |  | BANCO POPULAR DE<br>PUERTO RICO | 30         | \$4,781,503.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>30</b>  | <b>\$4,781,503.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JYY3    |  | BANCO POPULAR DE<br>PUERTO RICO | 29         | \$4,877,515.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>29</b>  | <b>\$4,877,515.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JYZ0    |  | BANCO POPULAR DE<br>PUERTO RICO | 16         | \$3,098,672.87         | 91.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 1          | \$298,413.09           | 8.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>17</b>  | <b>\$3,397,085.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZA4    |  | BANCO POPULAR DE PUERTO RICO | 169        | \$19,262,370.01        | 96.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6          | \$799,552.37           | 3.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>175</b> | <b>\$20,061,922.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZB2    |  | BANCO POPULAR DE PUERTO RICO | 138        | \$14,205,634.62        | 94.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 5          | \$851,210.89           | 5.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>143</b> | <b>\$15,056,845.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZC0    |  | BANCO POPULAR DE PUERTO RICO | 65         | \$6,605,195.92         | 93.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 7          | \$469,481.07           | 6.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>72</b>  | <b>\$7,074,676.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZD8    |  | BANCO POPULAR DE PUERTO RICO | 42         | \$3,986,306.09         | 98.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1          | \$41,771.42            | 1.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>43</b>  | <b>\$4,028,077.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZE6    |  | BANCO POPULAR DE PUERTO RICO | 10         | \$1,013,659.13         | 84.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 3          | \$191,416.54           | 15.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>13</b>  | <b>\$1,205,075.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZF3    |  | BANCO POPULAR DE PUERTO RICO | 20         | \$2,625,212.05         | 96.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1          | \$98,598.78            | 3.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>21</b>  | <b>\$2,723,810.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZG1    |  | BANCO POPULAR DE PUERTO RICO | 51         | \$5,754,188.65         | 94.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 3          | \$308,749.16           | 5.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>54</b>  | <b>\$6,062,937.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZH9    |  | BANCO POPULAR DE PUERTO RICO | 135        | \$16,413,611.32        | 97.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 3          | \$374,976.91           | 2.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>138</b> | <b>\$16,788,588.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZJ5    |  | BANCO POPULAR DE PUERTO RICO | 70         | \$6,960,028.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>70</b>  | <b>\$6,960,028.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |              |                         |             |          |               |    |          |               |
|--------------|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406JZK2    | BANCO POPULAR DE PUERTO RICO | 26           | \$2,815,400.64          | 97.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 1            | \$69,327.34             | 2.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>27</b>    | <b>\$2,884,727.98</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZL0    | BANCO POPULAR DE PUERTO RICO | 32           | \$3,652,466.11          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>32</b>    | <b>\$3,652,466.11</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZM8    | BANCO POPULAR DE PUERTO RICO | 39           | \$4,598,263.60          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>39</b>    | <b>\$4,598,263.60</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZN6    | BANCO POPULAR DE PUERTO RICO | 25           | \$3,473,224.72          | 96.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 1            | \$108,731.25            | 3.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>26</b>    | <b>\$3,581,955.97</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZP1    | BANCO POPULAR DE PUERTO RICO | 48           | \$7,220,938.75          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>48</b>    | <b>\$7,220,938.75</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZQ9    | BANCO POPULAR DE PUERTO RICO | 270          | \$40,862,630.59         | 96.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 9            | \$1,317,181.46          | 3.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>279</b>   | <b>\$42,179,812.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZR7    | BANCO POPULAR DE PUERTO RICO | 1,063        | \$168,939,095.45        | 97.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 27           | \$4,121,687.81          | 2.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>1,090</b> | <b>\$173,060,783.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZS5    | BANCO POPULAR DE PUERTO RICO | 741          | \$116,157,960.10        | 95.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 46           | \$5,751,986.21          | 4.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>787</b>   | <b>\$121,909,946.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZT3    | BANCO POPULAR DE PUERTO RICO | 303          | \$42,757,691.74         | 97.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 8            | \$1,168,852.04          | 2.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>311</b>   | <b>\$43,926,543.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JZU0    | BANCO POPULAR DE PUERTO RICO | 131          | \$14,591,648.11         | 92.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 17           | \$1,166,907.85          | 7.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                                |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                | <b>148</b> | <b>\$15,758,555.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406K2J8    |  | Unavailable                    | 10         | \$1,620,250.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>10</b>  | <b>\$1,620,250.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406K2N9    |  | OPTEUM GROUP                   | 22         | \$4,638,187.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>22</b>  | <b>\$4,638,187.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406K2Q2    |  | Unavailable                    | 5          | \$661,350.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>5</b>   | <b>\$661,350.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KA42    |  | NATIONAL CITY MORTGAGE COMPANY | 19         | \$3,587,949.00         | 75.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 5          | \$1,169,000.00         | 24.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>24</b>  | <b>\$4,756,949.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KA75    |  | NATIONAL CITY MORTGAGE COMPANY | 19         | \$3,278,477.50         | 92%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 1          | \$285,048.66           | 8%          | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>20</b>  | <b>\$3,563,526.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KA83    |  | NATIONAL CITY MORTGAGE COMPANY | 1          | \$47,500.00            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>1</b>   | <b>\$47,500.00</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KAA8    |  | NATIONAL CITY MORTGAGE COMPANY | 92         | \$17,713,645.69        | 67.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 46         | \$8,551,053.29         | 32.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>138</b> | <b>\$26,264,698.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KAB6    |  | NATIONAL CITY MORTGAGE COMPANY | 7          | \$948,097.88           | 65.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 3          | \$510,273.96           | 34.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>10</b>  | <b>\$1,458,371.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KAD2    |  | NATIONAL CITY MORTGAGE COMPANY | 6          | \$504,505.12           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>6</b>   | <b>\$504,505.12</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KAE0    |  | NATIONAL CITY MORTGAGE COMPANY | 74         | \$14,801,048.51        | 81.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 19         | \$3,309,606.00         | 18.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>93</b>  | <b>\$18,110,654.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KAJ9    |  | SELF-HELP VENTURES FUND        | 29         | \$2,260,549.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                |           |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                | <b>29</b> | <b>\$2,260,549.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KAQ3    |  | NATIONAL CITY MORTGAGE COMPANY | 55        | \$10,614,401.87        | 61.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 39        | \$6,766,398.02         | 38.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>94</b> | <b>\$17,380,799.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KAT7    |  | NATIONAL CITY MORTGAGE COMPANY | 36        | \$7,245,538.00         | 85.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 5         | \$1,198,000.00         | 14.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>41</b> | <b>\$8,443,538.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KAY6    |  | SELF-HELP VENTURES FUND        | 18        | \$1,969,197.40         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>18</b> | <b>\$1,969,197.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KBH2    |  | NATIONAL CITY MORTGAGE COMPANY | 19        | \$3,502,929.90         | 60.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 12        | \$2,265,797.93         | 39.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>31</b> | <b>\$5,768,727.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KM23    |  | WACHOVIA MORTGAGE CORPORATION  | 31        | \$2,260,570.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>31</b> | <b>\$2,260,570.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KM31    |  | WACHOVIA MORTGAGE CORPORATION  | 19        | \$1,883,023.40         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>19</b> | <b>\$1,883,023.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KM49    |  | WACHOVIA MORTGAGE CORPORATION  | 30        | \$3,823,100.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>30</b> | <b>\$3,823,100.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KM56    |  | WACHOVIA MORTGAGE CORPORATION  | 18        | \$3,317,338.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>18</b> | <b>\$3,317,338.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KM64    |  | WACHOVIA MORTGAGE CORPORATION  | 65        | \$4,437,272.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>65</b> | <b>\$4,437,272.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KM72    |  |                                | 47        | \$4,563,728.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                        |               |               |          |               |          |
|--------------|--|--|-----------|------------------------|---------------|---------------|----------|---------------|----------|
|              |  | WACHOVIA<br>MORTGAGE<br>CORPORATION                        |           |                        |               |               |          |               |          |
| <b>Total</b> |  |  | <b>47</b> | <b>\$4,563,728.21</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |  |           |                        |               |               |          |               |          |
| 31406KM80    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION                        | 56        | \$7,068,618.38         | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>56</b> | <b>\$7,068,618.38</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |  |           |                        |               |               |          |               |          |
| 31406KM98    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION                        | 12        | \$2,167,677.97         | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>12</b> | <b>\$2,167,677.97</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |  |           |                        |               |               |          |               |          |
| 31406KZW3    |  | MORTGAGE ACCESS<br>CORP.DBA WEICHERT<br>FINANCIAL SERVICES | 12        | \$1,310,478.56         | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>12</b> | <b>\$1,310,478.56</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |  |           |                        |               |               |          |               |          |
| 31406L2W7    |  | SUNTRUST<br>MORTGAGE INC.                                  | 20        | \$3,805,408.59         | 38.03% 0      | \$0.00        | NA       | 0             | \$0.00   |
|              |  | Unavailable  | 33        | \$6,200,644.68         | 61.97% 0      | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>53</b> | <b>\$10,006,053.27</b> | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |  |           |                        |               |               |          |               |          |
| 31406L2X5    |  | SUNTRUST<br>MORTGAGE INC.                                  | 22        | \$3,324,306.88         | 36.96% 0      | \$0.00        | NA       | 0             | \$0.00   |
|              |  | Unavailable  | 36        | \$5,670,419.37         | 63.04% 0      | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>58</b> | <b>\$8,994,726.25</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |  |           |                        |               |               |          |               |          |
| 31406L4L9    |  | SUNTRUST<br>MORTGAGE INC.                                  | 30        | \$4,981,745.05         | 49.8% 0       | \$0.00        | NA       | 0             | \$0.00   |
|              |  | Unavailable  | 28        | \$5,020,984.53         | 50.2% 0       | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>58</b> | <b>\$10,002,729.58</b> | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |  |           |                        |               |               |          |               |          |
| 31406L4M7    |  | SUNTRUST<br>MORTGAGE INC.                                  | 35        | \$5,188,958.02         | 47.1% 0       | \$0.00        | NA       | 0             | \$0.00   |
|              |  | Unavailable  | 29        | \$5,826,874.11         | 52.9% 0       | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>64</b> | <b>\$11,015,832.13</b> | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |  |           |                        |               |               |          |               |          |
| 31406LYY8    |  | INDEPENDENT BANK<br>CORPORATION                            | 15        | \$1,662,996.17         | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>15</b> | <b>\$1,662,996.17</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
|              |  |  |           |                        |               |               |          |               |          |
| 31406LYZ5    |  | INDEPENDENT BANK<br>CORPORATION                            | 10        | \$1,315,350.00         | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>10</b> | <b>\$1,315,350.00</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406MF27    | CITIMORTGAGE, INC. | 244        | \$22,255,050.51        | 43.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 205        | \$28,872,228.49        | 56.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>449</b> | <b>\$51,127,279.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MF35    | CITIMORTGAGE, INC. | 232        | \$20,500,204.36        | 33.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 276        | \$39,952,229.48        | 66.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>508</b> | <b>\$60,452,433.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MF43    | Unavailable        | 6          | \$1,128,784.80         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>6</b>   | <b>\$1,128,784.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MF50    | CITIMORTGAGE, INC. | 11         | \$1,888,135.84         | 15.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 53         | \$10,022,816.68        | 84.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>64</b>  | <b>\$11,910,952.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MF68    | CITIMORTGAGE, INC. | 48         | \$4,886,864.85         | 34.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 55         | \$9,349,052.30         | 65.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>103</b> | <b>\$14,235,917.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MF84    | CITIMORTGAGE, INC. | 2          | \$582,000.00           | 13.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 21         | \$3,613,508.44         | 86.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>23</b>  | <b>\$4,195,508.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MF92    | CITIMORTGAGE, INC. | 14         | \$1,230,433.99         | 25.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 18         | \$3,503,769.77         | 74.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>32</b>  | <b>\$4,734,203.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MFR2    | CITIMORTGAGE, INC. | 255        | \$23,221,379.07        | 55.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 197        | \$18,380,339.33        | 44.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>452</b> | <b>\$41,601,718.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MFS0    | CITIMORTGAGE, INC. | 3          | \$167,579.18           | 6.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 44         | \$2,305,925.24         | 93.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>47</b>  | <b>\$2,473,504.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MFT8    | CITIMORTGAGE, INC. | 2          | \$178,103.01           | 8.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 21         | \$1,845,903.48         | 91.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>23</b>  | <b>\$2,024,006.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MFW1    | CITIMORTGAGE, INC. | 8          | \$895,137.04           | 6.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 60         | \$12,386,409.63        | 93.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>68</b>  | <b>\$13,281,546.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MFX9    | CITIMORTGAGE, INC. | 84         | \$11,853,475.27        | 10.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                    |            |                         |             |          |               |    |          |               |
|--------------|--|--------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable        | 568        | \$103,180,101.63        | 89.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>652</b> | <b>\$115,033,576.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MFY7    |  | CITIMORTGAGE, INC. | 196        | \$12,730,177.38         | 45.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 108        | \$15,432,432.87         | 54.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>304</b> | <b>\$28,162,610.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MFZ4    |  | CITIMORTGAGE, INC. | 3          | \$430,000.00            | 34.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 3          | \$807,888.65            | 65.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>6</b>   | <b>\$1,237,888.65</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MGA8    |  | CITIMORTGAGE, INC. | 1          | \$206,600.00            | 9.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 9          | \$1,930,878.28          | 90.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>10</b>  | <b>\$2,137,478.28</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MGB6    |  | CITIMORTGAGE, INC. | 3          | \$246,425.65            | 2.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 49         | \$9,233,215.39          | 97.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>52</b>  | <b>\$9,479,641.04</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MGC4    |  | CITIMORTGAGE, INC. | 21         | \$2,169,686.00          | 26.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 34         | \$5,895,302.05          | 73.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>55</b>  | <b>\$8,064,988.05</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MGD2    |  | Unavailable        | 13         | \$2,822,622.21          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>13</b>  | <b>\$2,822,622.21</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MGE0    |  | CITIMORTGAGE, INC. | 9          | \$1,563,400.00          | 11.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 62         | \$12,205,217.02         | 88.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>71</b>  | <b>\$13,768,617.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MGF7    |  | CITIMORTGAGE, INC. | 23         | \$3,404,348.78          | 28.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 46         | \$8,526,393.13          | 71.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>69</b>  | <b>\$11,930,741.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MGH3    |  | CITIMORTGAGE, INC. | 4          | \$714,596.54            | 7.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 40         | \$8,439,357.25          | 92.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>44</b>  | <b>\$9,153,953.79</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MGJ9    |  | CITIMORTGAGE, INC. | 2          | \$451,923.75            | 6.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 36         | \$6,661,103.81          | 93.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>38</b>  | <b>\$7,113,027.56</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MGK6    |  | Unavailable        | 25         | \$4,842,678.67          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>25</b>  | <b>\$4,842,678.67</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |           |                        |             |          |               |    |          |               |
|--------------|--------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406MGL4    | CITIMORTGAGE, INC. | 1         | \$280,000.00           | 1.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 82        | \$14,771,812.81        | 98.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>83</b> | <b>\$15,051,812.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MGM2    | CITIMORTGAGE, INC. | 6         | \$1,052,904.36         | 7.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 75        | \$12,391,638.64        | 92.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>81</b> | <b>\$13,444,543.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MJ56    | CITIMORTGAGE, INC. | 70        | \$16,517,633.56        | 77.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 21        | \$4,873,042.82         | 22.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>91</b> | <b>\$21,390,676.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MJ64    | CITIMORTGAGE, INC. | 44        | \$8,858,513.95         | 56.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 32        | \$6,836,366.60         | 43.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>76</b> | <b>\$15,694,880.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MJ80    | CITIMORTGAGE, INC. | 3         | \$334,350.00           | 20.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 6         | \$1,283,894.14         | 79.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>9</b>  | <b>\$1,618,244.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MJ98    | CITIMORTGAGE, INC. | 6         | \$664,526.49           | 59.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 2         | \$452,547.67           | 40.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>8</b>  | <b>\$1,117,074.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MKA3    | CITIMORTGAGE, INC. | 19        | \$1,914,809.05         | 47.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 10        | \$2,087,263.27         | 52.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>29</b> | <b>\$4,002,072.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MKB1    | CITIMORTGAGE, INC. | 19        | \$1,471,880.88         | 38.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 18        | \$2,379,731.69         | 61.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>37</b> | <b>\$3,851,612.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MKC9    | Unavailable        | 15        | \$1,587,028.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>15</b> | <b>\$1,587,028.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MKD7    | CITIMORTGAGE, INC. | 13        | \$1,511,945.61         | 61.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 6         | \$964,259.06           | 38.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>19</b> | <b>\$2,476,204.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MKG0    | CITIMORTGAGE, INC. | 39        | \$4,578,959.96         | 46.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 25        | \$5,190,700.87         | 53.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>64</b> | <b>\$9,769,660.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MKH8    | CITIMORTGAGE, INC. | 684       | \$43,053,798.51        | 74.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 214       | \$14,737,830.81        | 25.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                        |  |            |                         |             |          |               |    |          |               |
|--------------|------------------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                        |  | <b>898</b> | <b>\$57,791,629.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MKJ4    | CITIMORTGAGE, INC.     |  | 28         | \$3,594,607.05          | 64.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 11         | \$1,936,031.86          | 35.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>39</b>  | <b>\$5,530,638.91</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MKK1    | CITIMORTGAGE, INC.     |  | 44         | \$10,700,117.45         | 41.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 59         | \$14,971,054.90         | 58.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>103</b> | <b>\$25,671,172.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MKM7    | Unavailable            |  | 9          | \$2,254,359.61          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>9</b>   | <b>\$2,254,359.61</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MKN5    | CITIMORTGAGE, INC.     |  | 2          | \$450,696.71            | 0.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 228        | \$51,749,512.75         | 99.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>230</b> | <b>\$52,200,209.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MKP0    | CITIMORTGAGE, INC.     |  | 122        | \$24,466,528.75         | 22.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 378        | \$86,392,118.61         | 77.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>500</b> | <b>\$110,858,647.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MKQ8    | CITIMORTGAGE, INC.     |  | 27         | \$5,777,659.07          | 4.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 463        | \$111,628,139.93        | 95.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>490</b> | <b>\$117,405,799.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406MKR6    | CITIMORTGAGE, INC.     |  | 30         | \$5,702,352.32          | 5.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 427        | \$102,668,589.92        | 94.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>457</b> | <b>\$108,370,942.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P6S3    | SUNTRUST MORTGAGE INC. |  | 3          | \$728,071.03            | 44.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 5          | \$891,582.10            | 55.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>8</b>   | <b>\$1,619,653.13</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P6T1    | SUNTRUST MORTGAGE INC. |  | 60         | \$3,659,990.49          | 51.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 55         | \$3,505,261.68          | 48.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>115</b> | <b>\$7,165,252.17</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P6U8    | SUNTRUST MORTGAGE INC. |  | 10         | \$985,127.36            | 26.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 28         | \$2,774,991.43          | 73.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>38</b>  | <b>\$3,760,118.79</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P6V6    | SUNTRUST MORTGAGE INC. |  | 23         | \$3,225,762.98          | 37.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                        |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable            | 40         | \$5,463,836.65         | 62.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>63</b>  | <b>\$8,689,599.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P6W4    |  | SUNTRUST MORTGAGE INC. | 27         | \$2,646,025.22         | 33.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 52         | \$5,150,113.71         | 66.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>79</b>  | <b>\$7,796,138.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P6X2    |  | SUNTRUST MORTGAGE INC. | 41         | \$2,346,234.59         | 49.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 41         | \$2,348,887.30         | 50.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>82</b>  | <b>\$4,695,121.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P6Y0    |  | SUNTRUST MORTGAGE INC. | 57         | \$3,536,556.25         | 54.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 47         | \$2,945,897.27         | 45.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>104</b> | <b>\$6,482,453.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P6Z7    |  | SUNTRUST MORTGAGE INC. | 23         | \$2,690,667.66         | 43.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 30         | \$3,540,329.90         | 56.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>53</b>  | <b>\$6,230,997.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P7B9    |  | SUNTRUST MORTGAGE INC. | 48         | \$2,836,703.42         | 48.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 57         | \$2,977,937.73         | 51.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>105</b> | <b>\$5,814,641.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P7C7    |  | SUNTRUST MORTGAGE INC. | 16         | \$3,518,969.10         | 20.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 71         | \$13,557,348.94        | 79.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>87</b>  | <b>\$17,076,318.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P7D5    |  | SUNTRUST MORTGAGE INC. | 31         | \$7,005,873.88         | 32.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 63         | \$14,305,018.70        | 67.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>94</b>  | <b>\$21,310,892.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P7E3    |  | SUNTRUST MORTGAGE INC. | 15         | \$3,214,517.52         | 65.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 8          | \$1,729,054.88         | 34.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>23</b>  | <b>\$4,943,572.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P7F0    |  | SUNTRUST MORTGAGE INC. | 16         | \$2,655,154.61         | 14.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 71         | \$15,158,479.90        | 85.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                                     |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                     | <b>87</b>  | <b>\$17,813,634.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P7G8    |  | SUNTRUST MORTGAGE INC.              | 7          | \$1,564,438.81         | 15.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 37         | \$8,449,315.57         | 84.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>44</b>  | <b>\$10,013,754.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P7H6    |  | SUNTRUST MORTGAGE INC.              | 12         | \$2,447,459.23         | 39.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 18         | \$3,713,526.40         | 60.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>30</b>  | <b>\$6,160,985.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PEP0    |  | FIRST HORIZON HOME LOAN CORPORATION | 126        | \$8,439,181.81         | 96.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 4          | \$296,000.00           | 3.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>130</b> | <b>\$8,735,181.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PER6    |  | FIRST HORIZON HOME LOAN CORPORATION | 70         | \$4,615,190.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>70</b>  | <b>\$4,615,190.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PES4    |  | FIRST HORIZON HOME LOAN CORPORATION | 65         | \$11,988,141.95        | 98.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 2          | \$190,854.10           | 1.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>67</b>  | <b>\$12,178,996.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PET2    |  | FIRST HORIZON HOME LOAN CORPORATION | 169        | \$36,448,107.00        | 93.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 8          | \$2,409,822.00         | 6.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>177</b> | <b>\$38,857,929.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PJ26    |  | RBC CENTURA BANK                    | 26         | \$2,420,532.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>26</b>  | <b>\$2,420,532.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PKM0    |  | RBC CENTURA BANK                    | 15         | \$2,839,944.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>15</b>  | <b>\$2,839,944.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PKN8    |  | RBC CENTURA BANK                    | 87         | \$13,963,300.25        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>87</b>  | <b>\$13,963,300.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PKP3    |  | RBC CENTURA BANK                    | 18         | \$2,129,278.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>18</b>  | <b>\$2,129,278.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PM55    |  | UNION FEDERAL BANK OF INDIANAPOLIS  | 17         | \$3,056,320.32         | 62.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                    |           |                       |             |          |               |    |          |               |
|--------------|--|------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                        | 10        | \$1,808,642.20        | 37.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>27</b> | <b>\$4,864,962.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PM63    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 16        | \$2,196,121.42        | 43%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 19        | \$2,910,612.92        | 57%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>35</b> | <b>\$5,106,734.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PM71    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 8         | \$868,020.09          | 17.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 18        | \$4,141,704.00        | 82.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>26</b> | <b>\$5,009,724.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PM89    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 9         | \$1,689,151.84        | 90.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 1         | \$170,624.80          | 9.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>10</b> | <b>\$1,859,776.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PM97    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 6         | \$861,120.82          | 24.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 14        | \$2,665,457.06        | 75.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>20</b> | <b>\$3,526,577.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PNA3    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 7         | \$673,494.07          | 54.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 6         | \$567,267.55          | 45.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>13</b> | <b>\$1,240,761.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PNB1    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 7         | \$880,313.30          | 68.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 4         | \$401,228.84          | 31.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>11</b> | <b>\$1,281,542.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PNC9    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 2         | \$429,000.00          | 31.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 5         | \$919,608.94          | 68.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>7</b>  | <b>\$1,348,608.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PND7    |  | UNION FEDERAL BANK OF              | 6         | \$740,054.00          | 43.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | INDIANAPOLIS                               |            |                        |             |          |               |    |          |               |
|              | Unavailable                                | 5          | \$944,850.84           | 56.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>11</b>  | <b>\$1,684,904.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PNP0    | Unavailable                                | 15         | \$3,555,668.39         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>15</b>  | <b>\$3,555,668.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PUQ0    | WACHOVIA<br>MORTGAGE<br>CORPORATION        | 90         | \$16,200,781.22        | 98.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                | 1          | \$318,000.00           | 1.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>91</b>  | <b>\$16,518,781.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PUR8    | WACHOVIA<br>MORTGAGE<br>CORPORATION        | 66         | \$4,054,052.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>66</b>  | <b>\$4,054,052.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PUS6    | WACHOVIA<br>MORTGAGE<br>CORPORATION        | 34         | \$3,345,113.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>34</b>  | <b>\$3,345,113.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PUT4    | WACHOVIA<br>MORTGAGE<br>CORPORATION        | 47         | \$6,196,276.64         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>47</b>  | <b>\$6,196,276.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PVP1    | THE BRANCH<br>BANKING AND TRUST<br>COMPANY | 110        | \$18,444,970.64        | 72.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                | 39         | \$7,023,810.07         | 27.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>149</b> | <b>\$25,468,780.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PVQ9    | THE BRANCH<br>BANKING AND TRUST<br>COMPANY | 117        | \$18,848,186.28        | 80.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                | 21         | \$4,693,836.00         | 19.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>138</b> | <b>\$23,542,022.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PX38    | STANDARD<br>MORTGAGE<br>CORPORATION        | 2          | \$257,713.83           | 49.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                | 3          | \$259,212.08           | 50.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>5</b>   | <b>\$516,925.91</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q2W6    |  | 18         | \$3,250,794.71         | 64.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                        |             |          |               |    |          |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----|----------|
|              |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST |           |                        |             |          |               |    |          |
|              |  | Unavailable                                   | 8         | \$1,755,685.79         | 35.07%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>26</b> | <b>\$5,006,480.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |   |           |                        |             |          |               |    |          |
| 31406Q2Y2    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 15        | \$3,377,337.29         | 67.59%      | 0        | \$0.00        | NA | 0        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 6         | \$1,619,230.32         | 32.41%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>21</b> | <b>\$4,996,567.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |   |           |                        |             |          |               |    |          |
| 31406Q2Z9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 11        | \$2,300,400.00         | 46.43%      | 0        | \$0.00        | NA | 0        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 1         | \$204,800.00           | 4.13%       | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable                                   | 11        | \$2,448,830.00         | 49.44%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>23</b> | <b>\$4,954,030.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |   |           |                        |             |          |               |    |          |
| 31406Q3Y1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 4         | \$546,523.50           | 43.16%      | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable                                   | 7         | \$719,604.99           | 56.84%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>11</b> | <b>\$1,266,128.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |   |           |                        |             |          |               |    |          |
| 31406Q3Z8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 45        | \$10,737,518.36        | 77.25%      | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable                                   | 18        | \$3,161,667.29         | 22.75%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>63</b> | <b>\$13,899,185.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |   |           |                        |             |          |               |    |          |
| 31406Q4A2    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 70        | \$16,706,970.32        | 75.36%      | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable                                   | 21        | \$5,462,282.52         | 24.64%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>91</b> | <b>\$22,169,252.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |   |           |                        |             |          |               |    |          |
| 31406Q4B0    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 10        | \$1,970,458.20         | 39.36%      | 0        | \$0.00        | NA | 0        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 12        | \$3,035,902.40         | 60.64%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>22</b> | <b>\$5,006,360.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |   |           |                        |             |          |               |    |          |
| 31406Q4F1    |  |   | 23        | \$4,699,931.69         | 93.27%      | 0        | \$0.00        | NA | 0        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST |            |                        |             |          |               |    |          |               |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 1          | \$339,100.00           | 6.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b>  | <b>\$5,039,031.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406Q4L8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 19         | \$3,697,887.71         | 73.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 9          | \$1,299,827.96         | 26.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>28</b>  | <b>\$4,997,715.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406Q4P9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 17         | \$3,823,817.60         | 76.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 7          | \$1,175,179.27         | 23.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b>  | <b>\$4,998,996.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406Q4R5    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 27         | \$4,402,614.59         | 67.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 1          | \$71,482.20            | 1.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 19         | \$2,033,382.77         | 31.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>47</b>  | <b>\$6,507,479.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406Q4S3    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 4          | \$735,657.90           | 51.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 1          | \$164,420.44           | 11.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 5          | \$526,796.80           | 36.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b>  | <b>\$1,426,875.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406Q4T1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 47         | \$9,777,490.50         | 45.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 5          | \$863,456.14           | 4.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 57         | \$10,712,910.77        | 50.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>109</b> | <b>\$21,353,857.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406Q4U8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 34         | \$7,831,688.54         | 33.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                        |             |          |               |    |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | PHH MORTGAGE CORPORATION                | 14        | \$2,972,274.00         | 12.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 50        | \$12,377,694.36        | 53.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>98</b> | <b>\$23,181,656.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q4V6    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 6         | \$1,165,636.79         | 38.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 1         | \$74,930.53            | 2.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 10        | \$1,759,130.35         | 58.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>17</b> | <b>\$2,999,697.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q4Z7    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 11        | \$1,802,560.47         | 51.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 8         | \$1,686,608.85         | 48.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>19</b> | <b>\$3,489,169.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q5A1    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 8         | \$1,477,228.90         | 34.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 1         | \$67,000.00            | 1.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 13        | \$2,790,600.80         | 64.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>22</b> | <b>\$4,334,829.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q5B9    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 26        | \$2,638,268.83         | 80.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 4         | \$636,207.55           | 19.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>30</b> | <b>\$3,274,476.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q5R4    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 20        | \$1,908,676.63         | 50.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 19        | \$1,870,305.54         | 49.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>39</b> | <b>\$3,778,982.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q5S2    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 6         | \$1,245,373.86         | 56.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 4         | \$942,634.71           | 43.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b> | <b>\$2,188,008.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q5T0    |  | BISHOPS GATE RESIDENTIAL                | 3         | \$395,123.13           | 34%         | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                        |             |          |               |    |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | MORTGAGE TRUST                                |           |                        |             |          |               |    |          |               |
|              |  | Unavailable                                   | 6         | \$766,984.08           | 66%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>9</b>  | <b>\$1,162,107.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q5U7    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 4         | \$1,243,001.39         | 36.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 8         | \$2,137,696.52         | 63.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>12</b> | <b>\$3,380,697.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q5V5    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 19        | \$1,286,943.20         | 46.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 22        | \$1,453,619.44         | 53.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>41</b> | <b>\$2,740,562.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q5W3    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 8         | \$420,751.39           | 25.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 1         | \$55,947.63            | 3.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 18        | \$1,175,275.78         | 71.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>27</b> | <b>\$1,651,974.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q5X1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 4         | \$406,134.37           | 22.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 14        | \$1,375,470.32         | 77.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>18</b> | <b>\$1,781,604.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q5Y9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 51        | \$6,814,732.01         | 59.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 1         | \$119,504.67           | 1.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 35        | \$4,570,499.32         | 39.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>87</b> | <b>\$11,504,736.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q6A0    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 6         | \$1,370,733.87         | 53.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 9         | \$1,193,507.91         | 46.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>15</b> | <b>\$2,564,241.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q6B8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 20        | \$4,179,816.00         | 47.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |   |           |                       |             |          |               |    |          |               |
|--------------|--|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                             | 22        | \$4,706,013.44        | 52.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>42</b> | <b>\$8,885,829.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q6C6    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 10        | \$2,226,300.00        | 32.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 2         | \$405,900.00          | 5.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 22        | \$4,276,022.73        | 61.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>34</b> | <b>\$6,908,222.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q6D4    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 9         | \$598,010.50          | 29.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 23        | \$1,436,122.12        | 70.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>32</b> | <b>\$2,034,132.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q6F9    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 36        | \$3,746,730.86        | 91.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 1         | \$144,865.18          | 3.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 1         | \$187,326.33          | 4.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>38</b> | <b>\$4,078,922.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q6G7    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 17        | \$1,400,401.04        | 56.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 6         | \$544,202.61          | 22.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 7         | \$524,136.22          | 21.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>30</b> | <b>\$2,468,739.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q6H5    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 3         | \$267,198.44          | 13.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 3         | \$340,379.22          | 17.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 9         | \$1,302,114.14        | 68.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>15</b> | <b>\$1,909,691.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q6J1    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 15        | \$1,997,742.05        | 27.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 12        | \$2,274,892.53        | 31.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 29        | \$3,005,025.94        | 41.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |   |            |                        |             |          |               |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |   | <b>56</b>  | <b>\$7,277,660.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406Q6K8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 4          | \$705,018.01           | 32.54%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 1          | \$113,000.00           | 5.22%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                   | 14         | \$1,348,447.37         | 62.24%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>19</b>  | <b>\$2,166,465.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406Q6L6    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 61         | \$12,952,742.13        | 59.25%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 3          | \$505,095.07           | 2.31%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                   | 45         | \$8,403,715.28         | 38.44%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>109</b> | <b>\$21,861,552.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406Q6M4    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 28         | \$5,143,677.20         | 19.11%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 37         | \$5,251,986.97         | 19.52%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                   | 75         | \$16,513,998.50        | 61.37%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>140</b> | <b>\$26,909,662.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406Q6N2    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 13         | \$1,296,910.39         | 37.54%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                   | 22         | \$2,158,010.07         | 62.46%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>35</b>  | <b>\$3,454,920.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406Q6P7    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 6          | \$799,113.26           | 29.41%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                   | 15         | \$1,918,291.45         | 70.59%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>21</b>  | <b>\$2,717,404.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406Q6Q5    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 20         | \$1,330,779.26         | 52.5%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 2          | \$115,130.31           | 4.54%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                   | 17         | \$1,088,703.80         | 42.96%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>39</b>  | <b>\$2,534,613.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406Q6R3    |  |   | 19         | \$1,882,911.56         | 36.63%      | 0        | \$0.00        | NA       | \$0.00        |

|              |  |   |           |                        |             |          |               |    |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST |           |                        |             |          |               |    |          |               |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 1         | \$97,600.00            | 1.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 32        | \$3,159,536.39         | 61.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>52</b> | <b>\$5,140,047.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q6S1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 37        | \$4,812,781.72         | 44.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 46        | \$5,950,183.78         | 55.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>83</b> | <b>\$10,762,965.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q6T9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 14        | \$3,161,288.14         | 63.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 9         | \$1,850,859.99         | 36.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>23</b> | <b>\$5,012,148.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q6U6    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 19        | \$3,700,800.84         | 73.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 6         | \$1,310,475.32         | 26.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>25</b> | <b>\$5,011,276.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q6V4    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 20        | \$4,070,492.91         | 81.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 4         | \$922,969.38           | 18.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b> | <b>\$4,993,462.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q6W2    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 32        | \$5,409,633.65         | 53.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 1         | \$244,000.00           | 2.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 20        | \$4,368,524.37         | 43.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>53</b> | <b>\$10,022,158.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31406Q6X0    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 33        | \$5,924,307.57         | 59.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 2         | \$260,945.63           | 2.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                       |             |          |               |    |          |               |
|--------------|--|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                                   | 21        | \$3,801,183.21        | 38.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>56</b> | <b>\$9,986,436.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q6Y8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 41        | \$8,785,921.64        | 87.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 5         | \$1,202,997.47        | 12.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>46</b> | <b>\$9,988,919.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q6Z5    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 17        | \$4,545,564.00        | 90.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 2         | \$459,000.00          | 9.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>19</b> | <b>\$5,004,564.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q7A9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 18        | \$3,013,843.63        | 60.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 1         | \$111,883.06          | 2.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 8         | \$1,877,521.90        | 37.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>27</b> | <b>\$5,003,248.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q7B7    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 16        | \$3,217,031.46        | 64.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 7         | \$1,793,885.77        | 35.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>23</b> | <b>\$5,010,917.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q7E1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 8         | \$1,566,240.00        | 20.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 24        | \$5,957,550.61        | 79.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>32</b> | <b>\$7,523,790.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q7F8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 51        | \$7,865,869.00        | 84.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 8         | \$1,483,549.97        | 15.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>59</b> | <b>\$9,349,418.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q7G6    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 42        | \$8,426,724.00        | 51.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                        |             |          |               |    |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                                   | 33        | \$7,844,904.64         | 48.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>75</b> | <b>\$16,271,628.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q7H4    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 29        | \$6,121,933.08         | 52.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 28        | \$5,535,057.15         | 47.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>57</b> | <b>\$11,656,990.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q7J0    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 9         | \$2,435,930.39         | 52.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 10        | \$2,239,948.00         | 47.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>19</b> | <b>\$4,675,878.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q7K7    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 6         | \$1,255,338.22         | 64.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 3         | \$696,875.55           | 35.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>9</b>  | <b>\$1,952,213.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q7L5    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 17        | \$3,655,962.10         | 65.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 3         | \$757,330.05           | 13.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 6         | \$1,174,500.81         | 21.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b> | <b>\$5,587,792.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Q7M3    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 5         | \$785,787.05           | 46.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 2         | \$86,396.00            | 5.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 4         | \$814,490.61           | 48.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>11</b> | <b>\$1,686,673.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QNG8    |  | Unavailable                                   | 4         | \$296,504.72           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>4</b>  | <b>\$296,504.72</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QNH6    |  | Unavailable                                   | 2         | \$273,785.64           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>2</b>  | <b>\$273,785.64</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QNJ2    |  | Unavailable                                   | 2         | \$297,606.26           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>2</b>  | <b>\$297,606.26</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RA21    |  |   | 21        | \$4,087,405.25         | 81.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                       |             |          |               |    |          |               |
|--------------|--|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST |           |                       |             |          |               |    |          |               |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 4         | \$909,692.32          | 18.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>25</b> | <b>\$4,997,097.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |    |          |               |
| 31406RA47    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 8         | \$1,931,250.00        | 66.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 3         | \$952,700.00          | 33.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>11</b> | <b>\$2,883,950.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |    |          |               |
| 31406RA54    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 10        | \$2,505,460.00        | 50.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 12        | \$2,467,682.00        | 49.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>22</b> | <b>\$4,973,142.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |    |          |               |
| 31406RA62    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 16        | \$3,592,635.00        | 71.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 7         | \$1,411,225.00        | 28.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>23</b> | <b>\$5,003,860.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |    |          |               |
| 31406RA70    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 15        | \$3,003,288.54        | 59.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 8         | \$2,033,400.00        | 40.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>23</b> | <b>\$5,036,688.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |    |          |               |
| 31406RAA3    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 18        | \$3,695,843.29        | 73.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 6         | \$1,344,917.03        | 26.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b> | <b>\$5,040,760.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |    |          |               |
| 31406RAB1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 15        | \$3,505,044.94        | 69.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 6         | \$1,509,178.96        | 30.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>21</b> | <b>\$5,014,223.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |    |          |               |
| 31406RAC9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 42        | \$7,190,328.81        | 71.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                        |             |          |               |    |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                                   | 13        | \$2,821,120.96         | 28.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>55</b> | <b>\$10,011,449.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAD7    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 21        | \$3,716,613.92         | 73.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 6         | \$1,313,850.00         | 26.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>27</b> | <b>\$5,030,463.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAF2    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 7         | \$1,526,825.82         | 30.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 1         | \$110,000.00           | 2.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 13        | \$3,350,500.00         | 67.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>21</b> | <b>\$4,987,325.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAG0    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 48        | \$8,987,932.37         | 89.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 5         | \$1,007,750.00         | 10.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>53</b> | <b>\$9,995,682.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAH8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 21        | \$4,139,192.06         | 83.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 4         | \$833,456.75           | 16.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>25</b> | <b>\$4,972,648.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAJ4    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 24        | \$4,660,889.89         | 92.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 3         | \$376,900.00           | 7.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>27</b> | <b>\$5,037,789.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAL9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 19        | \$4,143,904.06         | 83.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 5         | \$846,467.66           | 16.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b> | <b>\$4,990,371.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAT2    |  | BISHOPS GATE<br>RESIDENTIAL                   | 9         | \$1,540,382.56         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  | MORTGAGE TRUST                          |           |                        |             |          |               |    |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |   | <b>9</b>  | <b>\$1,540,382.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAY1    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 37        | \$7,934,510.95         | 79.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 8         | \$2,041,200.00         | 20.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>45</b> | <b>\$9,975,710.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAZ8    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 14        | \$3,086,011.71         | 61.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 8         | \$1,893,600.00         | 38.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>22</b> | <b>\$4,979,611.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RBA2    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 6         | \$1,337,400.00         | 54.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 2         | \$323,715.88           | 13.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 4         | \$798,820.58           | 32.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>12</b> | <b>\$2,459,936.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RBB0    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 10        | \$1,784,317.40         | 34.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 16        | \$3,328,883.90         | 65.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b> | <b>\$5,113,201.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RBC8    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 13        | \$2,563,762.00         | 91.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 2         | \$250,425.00           | 8.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>15</b> | <b>\$2,814,187.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RBD6    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 5         | \$720,642.13           | 38.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 7         | \$1,147,597.22         | 61.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>12</b> | <b>\$1,868,239.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406S7B3    |  | IRWIN MORTGAGE CORPORATION              | 3         | \$798,321.00           | 7.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 44        | \$9,201,994.47         | 92.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>47</b> | <b>\$10,000,315.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |           |                        |             |          |               |    |          |               |
|--------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406S7C1    | IRWIN MORTGAGE CORPORATION             | 2         | \$530,000.00           | 4.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 65        | \$11,470,183.50        | 95.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>67</b> | <b>\$12,000,183.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406S7E7    | IRWIN MORTGAGE CORPORATION             | 1         | \$239,020.00           | 22.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 4         | \$817,300.00           | 77.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>5</b>  | <b>\$1,056,320.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TH79    | Unavailable                            | 45        | \$7,403,075.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>45</b> | <b>\$7,403,075.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TH87    | Unavailable                            | 7         | \$1,471,981.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>7</b>  | <b>\$1,471,981.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406THR5    | Unavailable                            | 7         | \$1,008,245.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>7</b>  | <b>\$1,008,245.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406THS3    | Unavailable                            | 85        | \$20,230,350.54        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>85</b> | <b>\$20,230,350.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TPB1    | COMMERCIAL FEDERAL BANK                | 1         | \$95,834.98            | 9.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 8         | \$872,301.09           | 90.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>9</b>  | <b>\$968,136.07</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TPH8    | U.S. BANK N.A.                         | 2         | \$161,163.69           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>2</b>  | <b>\$161,163.69</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TRC7    | U.S. BANK N.A.                         | 1         | \$74,616.19            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>1</b>  | <b>\$74,616.19</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TRD5    | U.S. BANK N.A.                         | 3         | \$225,452.40           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>3</b>  | <b>\$225,452.40</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UEX2    | UTAH HOUSING CORPORATION               | 23        | \$2,999,343.52         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>23</b> | <b>\$2,999,343.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UG28    | WASHINGTON MUTUAL BANK, FA             | 12        | \$1,713,108.24         | 84.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL FEDERAL SAVINGS BANK | 3         | \$317,819.05           | 15.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |



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|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>15</b>  | <b>\$2,030,927.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UG36    |  | Unavailable                                  | 10         | \$1,659,406.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b>  | <b>\$1,659,406.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UG44    |  | Unavailable                                  | 134        | \$21,056,111.57        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>134</b> | <b>\$21,056,111.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UG51    |  | Unavailable                                  | 124        | \$20,847,866.04        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>124</b> | <b>\$20,847,866.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UG69    |  | Unavailable                                  | 18         | \$3,018,069.80         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>18</b>  | <b>\$3,018,069.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UG85    |  | Unavailable                                  | 56         | \$8,429,461.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>56</b>  | <b>\$8,429,461.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UG93    |  | Unavailable                                  | 35         | \$5,062,583.02         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>35</b>  | <b>\$5,062,583.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UGZ5    |  | WASHINGTON<br>MUTUAL BANK, FA                | 8          | \$872,336.97           | 49.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 3          | \$265,438.83           | 15.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 6          | \$607,642.47           | 34.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b>  | <b>\$1,745,418.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UHC5    |  | Unavailable                                  | 26         | \$4,159,699.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>26</b>  | <b>\$4,159,699.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UHD3    |  | WASHINGTON<br>MUTUAL BANK, FA                | 52         | \$9,586,008.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>52</b>  | <b>\$9,586,008.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UHF8    |  | WASHINGTON<br>MUTUAL BANK, FA                | 54         | \$9,082,010.65         | 89.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 6          | \$1,036,220.79         | 10.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>60</b>  | <b>\$10,118,231.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UHG6    |  | WASHINGTON<br>MUTUAL BANK, FA                | 111        | \$11,660,923.14        | 84.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 11         | \$2,063,423.44         | 15.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>122</b> | <b>\$13,724,346.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UHH4    |  |  | 190        | \$26,879,540.63        | 97.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | WASHINGTON<br>MUTUAL BANK, FA                |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                                  | 5          | \$685,886.36           | 2.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>195</b> | <b>\$27,565,426.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406UHJ0    |  | WASHINGTON<br>MUTUAL BANK, FA                | 506        | \$86,686,489.75        | 96.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 14         | \$3,080,862.08         | 3.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>520</b> | <b>\$89,767,351.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406UHK7    |  | WASHINGTON<br>MUTUAL BANK, FA                | 18         | \$3,495,230.05         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>18</b>  | <b>\$3,495,230.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406UHL5    |  | WASHINGTON<br>MUTUAL BANK, FA                | 4          | \$780,714.59           | 27.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 1          | \$95,919.35            | 3.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 12         | \$1,986,928.26         | 69.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b>  | <b>\$2,863,562.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406UHM3    |  | WASHINGTON<br>MUTUAL BANK, FA                | 52         | \$7,062,727.29         | 48.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 2          | \$285,648.70           | 1.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 41         | \$7,251,957.60         | 49.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>95</b>  | <b>\$14,600,333.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406UHN1    |  | WASHINGTON<br>MUTUAL BANK, FA                | 34         | \$5,633,163.46         | 45.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 4          | \$428,530.31           | 3.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 37         | \$6,191,893.60         | 50.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>75</b>  | <b>\$12,253,587.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406UHP6    |  | WASHINGTON<br>MUTUAL BANK, FA                | 101        | \$19,015,631.33        | 26.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 18         | \$2,781,152.62         | 3.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 260        | \$49,538,151.35        | 69.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>379</b> | <b>\$71,334,935.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31406UN46    |  | Unavailable                                  | 3          | \$253,174.15           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                           | <b>3</b>   | <b>\$253,174.15</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UQ43    |  | USAA FEDERAL SAVINGS BANK | 77         | \$11,089,670.12        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>77</b>  | <b>\$11,089,670.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UQG6    |  | U.S. BANK N.A.            | 5          | \$322,489.32           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>5</b>   | <b>\$322,489.32</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UR26    |  | USAA FEDERAL SAVINGS BANK | 160        | \$26,453,361.56        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>160</b> | <b>\$26,453,361.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UR34    |  | USAA FEDERAL SAVINGS BANK | 25         | \$4,435,978.76         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>25</b>  | <b>\$4,435,978.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406URP5    |  | USAA FEDERAL SAVINGS BANK | 17         | \$2,680,507.18         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>17</b>  | <b>\$2,680,507.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406URQ3    |  | USAA FEDERAL SAVINGS BANK | 111        | \$13,867,261.86        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>111</b> | <b>\$13,867,261.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406URR1    |  | USAA FEDERAL SAVINGS BANK | 36         | \$5,312,950.92         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>36</b>  | <b>\$5,312,950.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406URS9    |  | USAA FEDERAL SAVINGS BANK | 11         | \$1,823,907.19         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>11</b>  | <b>\$1,823,907.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406URT7    |  | USAA FEDERAL SAVINGS BANK | 208        | \$39,536,462.42        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>208</b> | <b>\$39,536,462.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406URU4    |  | USAA FEDERAL SAVINGS BANK | 238        | \$39,574,269.96        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>238</b> | <b>\$39,574,269.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406URV2    |  | USAA FEDERAL SAVINGS BANK | 206        | \$39,494,783.49        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>206</b> | <b>\$39,494,783.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406URW0    |  | USAA FEDERAL SAVINGS BANK | 163        | \$28,464,750.86        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>163</b> | <b>\$28,464,750.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406URX8    |  | USAA FEDERAL SAVINGS BANK    | 188        | \$36,214,388.58        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>188</b> | <b>\$36,214,388.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406URY6    |  | USAA FEDERAL SAVINGS BANK    | 92         | \$14,163,605.22        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>92</b>  | <b>\$14,163,605.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406URZ3    |  | USAA FEDERAL SAVINGS BANK    | 214        | \$38,878,371.71        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>214</b> | <b>\$38,878,371.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UVK1    |  | Unavailable                  | 7          | \$1,161,182.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>7</b>   | <b>\$1,161,182.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UVL9    |  | Unavailable                  | 26         | \$3,611,698.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>26</b>  | <b>\$3,611,698.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UVM7    |  | Unavailable                  | 8          | \$1,076,817.04         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>8</b>   | <b>\$1,076,817.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UVN5    |  | Unavailable                  | 32         | \$6,517,079.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>32</b>  | <b>\$6,517,079.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406V2X3    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$60,625.00            | 6.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 12         | \$942,758.05           | 93.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>13</b>  | <b>\$1,003,383.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406V2Z8    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$48,945.09            | 4.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13         | \$1,050,170.95         | 95.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>14</b>  | <b>\$1,099,116.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406V3A2    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$130,853.21           | 22.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 5          | \$454,378.78           | 77.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>6</b>   | <b>\$585,231.99</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406V7E0    |  | COUNTRYWIDE HOME LOANS, INC. | 73         | \$5,016,368.54         | 39.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 112        | \$7,661,032.38         | 60.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>185</b> | <b>\$12,677,400.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406V7F7    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,725,300.00         | 28.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 19         | \$4,414,447.16         | 71.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>27</b>  | <b>\$6,139,747.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406V7G5    |  | COUNTRYWIDE HOME LOANS, INC. | 40         | \$3,915,171.56         | 23.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 132        | \$12,646,686.44        | 76.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>172</b> | <b>\$16,561,858.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406V7H3    |  | COUNTRYWIDE HOME LOANS, INC. | 32         | \$3,109,567.91         | 31.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 70         | \$6,897,067.46         | 68.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>102</b> | <b>\$10,006,635.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406V7J9    |  | COUNTRYWIDE HOME LOANS, INC. | 7          | \$1,094,028.23         | 13.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 41         | \$6,868,176.31         | 86.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>48</b>  | <b>\$7,962,204.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406V7K6    |  | COUNTRYWIDE HOME LOANS, INC. | 36         | \$2,145,339.25         | 28.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 89         | \$5,387,681.82         | 71.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>125</b> | <b>\$7,533,021.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406V7L4    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,490,496.00         | 28.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13         | \$3,727,886.25         | 71.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>19</b>  | <b>\$5,218,382.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406V7M2    |  | COUNTRYWIDE HOME LOANS, INC. | 27         | \$5,751,686.11         | 26.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 74         | \$15,835,731.50        | 73.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>101</b> | <b>\$21,587,417.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406VD37    |  | GMAC MORTGAGE CORPORATION    | 95         | \$15,672,381.41        | 78.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 19         | \$4,310,802.73         | 21.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>114</b> | <b>\$19,983,184.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406VEV4    |  | U.S. BANK N.A.               | 3          | \$368,323.02           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>3</b>   | <b>\$368,323.02</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406VF92    |  | U.S. BANK N.A.               | 6          | \$397,667.91           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>6</b>   | <b>\$397,667.91</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                                 |           |                       |             |          |               |    |          |               |
|--------------|--|---------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31406VGA8    |  | U.S. BANK N.A.                  | 6         | \$467,088.80          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>6</b>  | <b>\$467,088.80</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406VGD2    |  | U.S. BANK N.A.                  | 4         | \$250,483.67          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>4</b>  | <b>\$250,483.67</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406VYB6    |  | COUNTRYWIDE HOME<br>LOANS, INC. | 2         | \$153,407.18          | 46.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 2         | \$175,428.55          | 53.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>4</b>  | <b>\$328,835.73</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406VYC4    |  | Unavailable                     | 5         | \$439,300.71          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>5</b>  | <b>\$439,300.71</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W2L7    |  | Unavailable                     | 28        | \$3,879,852.18        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>28</b> | <b>\$3,879,852.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W2M5    |  | IRWIN MORTGAGE<br>CORPORATION   | 6         | \$708,649.66          | 7.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 68        | \$8,476,332.43        | 92.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>74</b> | <b>\$9,184,982.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W2N3    |  | IRWIN MORTGAGE<br>CORPORATION   | 2         | \$110,713.81          | 3.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 28        | \$2,675,032.88        | 96.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>30</b> | <b>\$2,785,746.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W2P8    |  | IRWIN MORTGAGE<br>CORPORATION   | 3         | \$447,000.00          | 19.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 16        | \$1,890,942.54        | 80.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>19</b> | <b>\$2,337,942.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W2Q6    |  | IRWIN MORTGAGE<br>CORPORATION   | 9         | \$872,251.00          | 16.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 33        | \$4,359,532.96        | 83.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>42</b> | <b>\$5,231,783.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W2R4    |  | IRWIN MORTGAGE<br>CORPORATION   | 4         | \$420,500.00          | 23.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 13        | \$1,379,336.82        | 76.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>17</b> | <b>\$1,799,836.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W2S2    |  | IRWIN MORTGAGE<br>CORPORATION   | 2         | \$172,325.00          | 7.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 15        | \$2,014,330.00        | 92.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>17</b> | <b>\$2,186,655.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                            |            |                        |             |          |               |    |          |               |
|--------------|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406W2T0    | IRWIN MORTGAGE CORPORATION | 2          | \$203,160.00           | 9.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 18         | \$1,957,915.00         | 90.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>20</b>  | <b>\$2,161,075.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W3H5    | UNION PLANTERS BANK NA     | 10         | \$924,838.74           | 69.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 4          | \$398,241.99           | 30.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>14</b>  | <b>\$1,323,080.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W4E1    | UNION PLANTERS BANK NA     | 68         | \$12,418,656.82        | 97.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 2          | \$356,354.67           | 2.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>70</b>  | <b>\$12,775,011.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W4F8    | UNION PLANTERS BANK NA     | 76         | \$4,906,023.74         | 76.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 25         | \$1,531,797.60         | 23.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>101</b> | <b>\$6,437,821.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W5B6    | UNION PLANTERS BANK NA     | 21         | \$1,947,756.99         | 73.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 7          | \$710,550.96           | 26.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>28</b>  | <b>\$2,658,307.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W5C4    | UNION PLANTERS BANK NA     | 87         | \$5,790,124.58         | 94.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 5          | \$312,627.05           | 5.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>92</b>  | <b>\$6,102,751.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W5D2    | UNION PLANTERS BANK NA     | 29         | \$1,602,484.77         | 69.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 12         | \$715,429.70           | 30.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>41</b>  | <b>\$2,317,914.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W5E0    | UNION PLANTERS BANK NA     | 15         | \$3,279,902.69         | 61.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 9          | \$2,011,714.34         | 38.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>24</b>  | <b>\$5,291,617.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W5F7    | UNION PLANTERS BANK NA     | 73         | \$7,148,210.60         | 66.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 36         | \$3,564,646.61         | 33.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>109</b> | <b>\$10,712,857.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                              |              |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406W5G5    |  | UNION PLANTERS BANK NA       | 67           | \$15,521,305.44         | 79.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 18           | \$3,895,685.82          | 20.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>85</b>    | <b>\$19,416,991.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WA38    |  | COUNTRYWIDE HOME LOANS, INC. | 12           | \$1,067,831.85          | 20.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 40           | \$4,076,667.53          | 79.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b>    | <b>\$5,144,499.38</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WA46    |  | COUNTRYWIDE HOME LOANS, INC. | 31           | \$2,417,370.81          | 24.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 83           | \$7,634,734.33          | 75.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>114</b>   | <b>\$10,052,105.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WA53    |  | COUNTRYWIDE HOME LOANS, INC. | 2            | \$380,144.57            | 35.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 8            | \$698,506.75            | 64.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>10</b>    | <b>\$1,078,651.32</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WA61    |  | COUNTRYWIDE HOME LOANS, INC. | 1            | \$31,471.53             | 2.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13           | \$1,032,400.55          | 97.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>14</b>    | <b>\$1,063,872.08</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WA79    |  | COUNTRYWIDE HOME LOANS, INC. | 38           | \$10,741,072.00         | 41.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 56           | \$15,044,085.00         | 58.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>94</b>    | <b>\$25,785,157.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WA87    |  | COUNTRYWIDE HOME LOANS, INC. | 263          | \$49,902,147.89         | 22.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 866          | \$175,465,136.97        | 77.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>1,129</b> | <b>\$225,367,284.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WA95    |  | COUNTRYWIDE HOME LOANS, INC. | 11           | \$2,475,706.03          | 30.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 25           | \$5,656,889.42          | 69.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>36</b>    | <b>\$8,132,595.45</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAA2    |  | COUNTRYWIDE HOME LOANS, INC. | 30           | \$3,874,718.46          | 27.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 78           | \$10,045,562.89         | 72.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>108</b>   | <b>\$13,920,281.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAB0    |  | COUNTRYWIDE HOME             | 10           | \$1,306,864.07          | 24.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 31         | \$4,012,931.18         | 75.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>41</b>  | <b>\$5,319,795.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAC8    |  | COUNTRYWIDE HOME LOANS, INC. | 23         | \$3,025,438.55         | 31.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 51         | \$6,637,457.93         | 68.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>74</b>  | <b>\$9,662,896.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAD6    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,618,329.49         | 31.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 16         | \$3,458,173.49         | 68.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>22</b>  | <b>\$5,076,502.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAE4    |  | COUNTRYWIDE HOME LOANS, INC. | 35         | \$2,422,426.32         | 28.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 87         | \$6,112,894.60         | 71.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>122</b> | <b>\$8,535,320.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAF1    |  | COUNTRYWIDE HOME LOANS, INC. | 32         | \$3,161,894.58         | 39.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 48         | \$4,758,404.00         | 60.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>80</b>  | <b>\$7,920,298.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAG9    |  | COUNTRYWIDE HOME LOANS, INC. | 23         | \$4,840,169.39         | 21.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 82         | \$17,659,385.74        | 78.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>105</b> | <b>\$22,499,555.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAH7    |  | COUNTRYWIDE HOME LOANS, INC. | 10         | \$2,020,528.91         | 19.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 36         | \$8,295,617.81         | 80.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>46</b>  | <b>\$10,316,146.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAJ3    |  | COUNTRYWIDE HOME LOANS, INC. | 13         | \$1,165,318.62         | 22.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 45         | \$3,956,261.41         | 77.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>58</b>  | <b>\$5,121,580.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAK0    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,166,902.37         | 23.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 17         | \$3,868,897.57         | 76.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>23</b>  | <b>\$5,035,799.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAL8    |  | COUNTRYWIDE HOME LOANS, INC. | 18         | \$3,017,001.72         | 40.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |              |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 24           | \$4,396,972.70          | 59.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>42</b>    | <b>\$7,413,974.42</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAM6    |  | COUNTRYWIDE HOME LOANS, INC. | 26           | \$1,407,741.19          | 34.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 50           | \$2,676,516.04          | 65.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>76</b>    | <b>\$4,084,257.23</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAN4    |  | COUNTRYWIDE HOME LOANS, INC. | 12           | \$1,840,964.56          | 18.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 38           | \$8,156,972.25          | 81.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>50</b>    | <b>\$9,997,936.81</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAP9    |  | COUNTRYWIDE HOME LOANS, INC. | 9            | \$1,054,687.72          | 17.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 35           | \$4,952,236.85          | 82.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>44</b>    | <b>\$6,006,924.57</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAQ7    |  | COUNTRYWIDE HOME LOANS, INC. | 11           | \$2,586,265.00          | 37.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 19           | \$4,299,975.14          | 62.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>30</b>    | <b>\$6,886,240.14</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAT1    |  | COUNTRYWIDE HOME LOANS, INC. | 226          | \$44,236,650.25         | 16.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1,078        | \$226,395,370.98        | 83.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>1,304</b> | <b>\$270,632,021.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAU8    |  | COUNTRYWIDE HOME LOANS, INC. | 36           | \$8,370,396.90          | 26.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 101          | \$23,667,464.62         | 73.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>137</b>   | <b>\$32,037,861.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAW4    |  | COUNTRYWIDE HOME LOANS, INC. | 125          | \$23,815,668.58         | 47.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 134          | \$26,187,013.00         | 52.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>259</b>   | <b>\$50,002,681.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAX2    |  | COUNTRYWIDE HOME LOANS, INC. | 180          | \$30,224,326.52         | 75.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 52           | \$9,780,088.01          | 24.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>232</b>   | <b>\$40,004,414.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WAY0    |  | COUNTRYWIDE HOME LOANS, INC. | 22           | \$3,916,122.00          | 15.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 94           | \$21,083,918.80         | 84.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                              |            |                        |                        |             |               |               |               |               |
|--------------|------------------------------|------------|------------------------|------------------------|-------------|---------------|---------------|---------------|---------------|
| <b>Total</b> |                              |            | <b>116</b>             | <b>\$25,000,040.80</b> | <b>100%</b> | <b>0</b>      | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |
| 31406WAZ7    | COUNTRYWIDE HOME LOANS, INC. | 83         | \$19,511,872.26        | 48.77%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 99         | \$20,492,759.00        | 51.23%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>182</b> | <b>\$40,004,631.26</b> | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31406WB29    | COUNTRYWIDE HOME LOANS, INC. | 1          | \$122,868.50           | 7.56%                  | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 12         | \$1,502,016.95         | 92.44%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>13</b>  | <b>\$1,624,885.45</b>  | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31406WB37    | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,538,500.00         | 26.83%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 21         | \$4,195,472.39         | 73.17%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>29</b>  | <b>\$5,733,972.39</b>  | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31406WB45    | COUNTRYWIDE HOME LOANS, INC. | 16         | \$2,092,208.10         | 26.73%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 44         | \$5,733,797.31         | 73.27%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>60</b>  | <b>\$7,826,005.41</b>  | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31406WB52    | COUNTRYWIDE HOME LOANS, INC. | 25         | \$3,210,935.76         | 34.83%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 47         | \$6,007,428.54         | 65.17%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>72</b>  | <b>\$9,218,364.30</b>  | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31406WB60    | COUNTRYWIDE HOME LOANS, INC. | 38         | \$3,764,000.75         | 37.72%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 63         | \$6,216,095.33         | 62.28%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>101</b> | <b>\$9,980,096.08</b>  | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31406WB78    | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,852,263.08         | 21.56%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 26         | \$6,739,668.89         | 78.44%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>35</b>  | <b>\$8,591,931.97</b>  | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31406WB86    | COUNTRYWIDE HOME LOANS, INC. | 48         | \$3,198,164.13         | 41.58%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 68         | \$4,492,951.94         | 58.42%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>116</b> | <b>\$7,691,116.07</b>  | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31406WB94    | COUNTRYWIDE HOME LOANS, INC. | 13         | \$895,722.89           | 14.77%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 74         | \$5,169,126.62         | 85.23%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>87</b>  | <b>\$6,064,849.51</b>  | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |

|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406WBA1    | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,164,910.04         | 17.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 24         | \$5,461,218.51         | 82.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>30</b>  | <b>\$6,626,128.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBB9    | COUNTRYWIDE HOME LOANS, INC. | 18         | \$2,087,707.59         | 40.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 26         | \$3,099,501.67         | 59.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>44</b>  | <b>\$5,187,209.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBD5    | COUNTRYWIDE HOME LOANS, INC. | 29         | \$2,631,684.00         | 40.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 44         | \$3,894,410.37         | 59.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>73</b>  | <b>\$6,526,094.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBE3    | COUNTRYWIDE HOME LOANS, INC. | 13         | \$2,242,439.87         | 43.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 16         | \$2,907,492.49         | 56.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>29</b>  | <b>\$5,149,932.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBG8    | COUNTRYWIDE HOME LOANS, INC. | 38         | \$8,388,882.40         | 35.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 81         | \$15,446,655.61        | 64.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>119</b> | <b>\$23,835,538.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBH6    | COUNTRYWIDE HOME LOANS, INC. | 22         | \$5,279,806.41         | 47.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 29         | \$5,872,655.84         | 52.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>51</b>  | <b>\$11,152,462.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBJ2    | COUNTRYWIDE HOME LOANS, INC. | 3          | \$626,404.00           | 7.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 35         | \$7,496,965.51         | 92.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>38</b>  | <b>\$8,123,369.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBK9    | COUNTRYWIDE HOME LOANS, INC. | 21         | \$4,910,692.01         | 57.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 19         | \$3,625,287.34         | 42.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>40</b>  | <b>\$8,535,979.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBL7    | COUNTRYWIDE HOME LOANS, INC. | 143        | \$24,099,058.48        | 96.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 7          | \$908,411.96           | 3.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>150</b> | <b>\$25,007,470.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406WBM5    | COUNTRYWIDE HOME LOANS, INC. | 2          | \$676,318.92           | 3.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 92         | \$19,334,028.14        | 96.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>94</b>  | <b>\$20,010,347.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBN3    | COUNTRYWIDE HOME LOANS, INC. | 34         | \$8,377,051.39         | 31.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 74         | \$17,856,588.70        | 68.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>108</b> | <b>\$26,233,640.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBS2    | COUNTRYWIDE HOME LOANS, INC. | 4          | \$594,705.01           | 49.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 5          | \$595,408.78           | 50.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>9</b>   | <b>\$1,190,113.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBT0    | COUNTRYWIDE HOME LOANS, INC. | 3          | \$270,447.78           | 17.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 10         | \$1,279,083.18         | 82.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>13</b>  | <b>\$1,549,530.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBV5    | COUNTRYWIDE HOME LOANS, INC. | 4          | \$589,539.64           | 24.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 12         | \$1,864,189.05         | 75.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>16</b>  | <b>\$2,453,728.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBW3    | COUNTRYWIDE HOME LOANS, INC. | 2          | \$364,609.32           | 18.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 9          | \$1,640,042.22         | 81.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>11</b>  | <b>\$2,004,651.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBX1    | COUNTRYWIDE HOME LOANS, INC. | 3          | \$424,363.28           | 18.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 15         | \$1,837,437.88         | 81.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>18</b>  | <b>\$2,261,801.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBY9    | COUNTRYWIDE HOME LOANS, INC. | 2          | \$314,476.60           | 9.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 14         | \$2,869,348.39         | 90.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>16</b>  | <b>\$3,183,824.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WBZ6    | COUNTRYWIDE HOME LOANS, INC. | 4          | \$347,380.38           | 28.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 8          | \$862,202.33           | 71.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>12</b>  | <b>\$1,209,582.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WC28    | COUNTRYWIDE HOME             | 45         | \$3,156,965.00         | 47.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |              |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |              |                         |             |          |               |    |          |               |
|              |  | Unavailable                  | 52           | \$3,527,472.83          | 52.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>97</b>    | <b>\$6,684,437.83</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WC36    |  | COUNTRYWIDE HOME LOANS, INC. | 354          | \$67,747,958.63         | 23.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1,044        | \$223,288,405.25        | 76.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>1,398</b> | <b>\$291,036,363.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WC44    |  | COUNTRYWIDE HOME LOANS, INC. | 25           | \$4,842,233.00          | 19.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 109          | \$20,158,304.48         | 80.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>134</b>   | <b>\$25,000,537.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WC51    |  | COUNTRYWIDE HOME LOANS, INC. | 159          | \$28,123,443.68         | 80.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 35           | \$6,894,470.44          | 19.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>194</b>   | <b>\$35,017,914.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WC69    |  | COUNTRYWIDE HOME LOANS, INC. | 92           | \$20,662,208.60         | 41.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 129          | \$29,353,589.00         | 58.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>221</b>   | <b>\$50,015,797.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WC93    |  | COUNTRYWIDE HOME LOANS, INC. | 4            | \$330,427.27            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>4</b>     | <b>\$330,427.27</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WCA0    |  | COUNTRYWIDE HOME LOANS, INC. | 10           | \$1,713,392.51          | 19.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 38           | \$7,077,366.53          | 80.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>48</b>    | <b>\$8,790,759.04</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WCC6    |  | COUNTRYWIDE HOME LOANS, INC. | 20           | \$4,519,989.08          | 22.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 76           | \$15,308,849.98         | 77.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>96</b>    | <b>\$19,828,839.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WCD4    |  | COUNTRYWIDE HOME LOANS, INC. | 42           | \$9,058,407.53          | 37.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 64           | \$15,158,663.44         | 62.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>106</b>   | <b>\$24,217,070.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WCE2    |  | COUNTRYWIDE HOME LOANS, INC. | 451          | \$74,261,939.68         | 19.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1,683        | \$313,539,118.71        | 80.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |              |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>2,134</b> | <b>\$387,801,058.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31406WCF9    |  | COUNTRYWIDE HOME LOANS, INC. | 63           | \$14,285,294.58         | 71.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 25           | \$5,721,958.00          | 28.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>88</b>    | <b>\$20,007,252.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31406WCG7    |  | Unavailable                  | 198          | \$40,011,142.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>198</b>   | <b>\$40,011,142.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31406WCH5    |  | COUNTRYWIDE HOME LOANS, INC. | 128          | \$23,905,571.00         | 47.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 144          | \$26,096,449.33         | 52.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>272</b>   | <b>\$50,002,020.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31406WCK8    |  | COUNTRYWIDE HOME LOANS, INC. | 69           | \$16,599,445.00         | 55.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 67           | \$13,421,630.00         | 44.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>136</b>   | <b>\$30,021,075.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31406WCL6    |  | Unavailable                  | 3            | \$463,930.51            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>3</b>     | <b>\$463,930.51</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31406WCM4    |  | Unavailable                  | 6            | \$757,831.84            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>6</b>     | <b>\$757,831.84</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31406WCQ5    |  | COUNTRYWIDE HOME LOANS, INC. | 17           | \$912,712.28            | 82.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 4            | \$193,079.05            | 17.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>21</b>    | <b>\$1,105,791.33</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31406WCR3    |  | COUNTRYWIDE HOME LOANS, INC. | 9            | \$2,078,022.91          | 18.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 39           | \$8,881,777.02          | 81.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>48</b>    | <b>\$10,959,799.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31406WCS1    |  | COUNTRYWIDE HOME LOANS, INC. | 18           | \$1,704,080.54          | 49.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 18           | \$1,734,290.93          | 50.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>36</b>    | <b>\$3,438,371.47</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31406WCT9    |  | COUNTRYWIDE HOME LOANS, INC. | 11           | \$991,617.57            | 20.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 43           | \$3,887,522.94          | 79.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>54</b>    | <b>\$4,879,140.51</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |

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|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406WCU6    | COUNTRYWIDE HOME LOANS, INC. | 69         | \$4,222,818.85         | 54.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 58         | \$3,584,108.15         | 45.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>127</b> | <b>\$7,806,927.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WCV4    | COUNTRYWIDE HOME LOANS, INC. | 26         | \$2,304,709.85         | 34.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 49         | \$4,367,304.34         | 65.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>75</b>  | <b>\$6,672,014.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WCW2    | COUNTRYWIDE HOME LOANS, INC. | 16         | \$2,878,372.25         | 26.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 40         | \$8,005,461.54         | 73.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>56</b>  | <b>\$10,883,833.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WCX0    | COUNTRYWIDE HOME LOANS, INC. | 22         | \$4,461,570.10         | 27.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 50         | \$11,678,136.46        | 72.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>72</b>  | <b>\$16,139,706.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WCY8    | COUNTRYWIDE HOME LOANS, INC. | 14         | \$1,751,073.00         | 26.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 37         | \$4,828,537.96         | 73.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>51</b>  | <b>\$6,579,610.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WCZ5    | COUNTRYWIDE HOME LOANS, INC. | 24         | \$1,538,582.31         | 26.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 64         | \$4,291,001.39         | 73.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>88</b>  | <b>\$5,829,583.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WD27    | COUNTRYWIDE HOME LOANS, INC. | 120        | \$18,617,041.66        | 93.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 9          | \$1,385,623.16         | 6.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>129</b> | <b>\$20,002,664.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WD35    | COUNTRYWIDE HOME LOANS, INC. | 50         | \$11,560,205.00        | 33.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 105        | \$23,448,532.00        | 66.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>155</b> | <b>\$35,008,737.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WD43    | COUNTRYWIDE HOME LOANS, INC. | 110        | \$16,078,408.46        | 53.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 91         | \$13,924,022.66        | 46.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>201</b> | <b>\$30,002,431.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WD50    | COUNTRYWIDE HOME             | 129        | \$26,812,323.60        | 67.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 61         | \$13,189,050.16        | 32.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>190</b> | <b>\$40,001,373.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WD68    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$225,075.22           | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 170        | \$34,777,773.95        | 99.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>171</b> | <b>\$35,002,849.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WD76    |  | COUNTRYWIDE HOME LOANS, INC. | 40         | \$6,983,232.00         | 23.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 119        | \$23,019,751.00        | 76.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>159</b> | <b>\$30,002,983.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WD84    |  | COUNTRYWIDE HOME LOANS, INC. | 167        | \$24,091,315.50        | 96.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 7          | \$923,276.00           | 3.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>174</b> | <b>\$25,014,591.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WD92    |  | COUNTRYWIDE HOME LOANS, INC. | 222        | \$34,151,484.00        | 68.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 96         | \$15,848,654.00        | 31.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>318</b> | <b>\$50,000,138.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDA9    |  | COUNTRYWIDE HOME LOANS, INC. | 47         | \$2,516,905.18         | 46.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 48         | \$2,873,214.62         | 53.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>95</b>  | <b>\$5,390,119.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDB7    |  | COUNTRYWIDE HOME LOANS, INC. | 14         | \$2,697,030.00         | 53.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13         | \$2,354,552.78         | 46.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>27</b>  | <b>\$5,051,582.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDC5    |  | COUNTRYWIDE HOME LOANS, INC. | 7          | \$901,460.00           | 12.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 36         | \$6,123,234.74         | 87.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>43</b>  | <b>\$7,024,694.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDD3    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$2,384,315.00         | 32.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 22         | \$4,896,836.65         | 67.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>33</b>  | <b>\$7,281,151.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDE1    |  | COUNTRYWIDE HOME LOANS, INC. | 30         | \$3,897,111.58         | 32.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 61         | \$7,962,006.20          | 67.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>91</b>  | <b>\$11,859,117.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDG6    |  | COUNTRYWIDE HOME LOANS, INC. | 18         | \$4,679,832.12          | 24.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 67         | \$14,294,981.03         | 75.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>85</b>  | <b>\$18,974,813.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDH4    |  | COUNTRYWIDE HOME LOANS, INC. | 42         | \$2,661,229.62          | 32.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 88         | \$5,449,391.40          | 67.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>130</b> | <b>\$8,110,621.02</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDJ0    |  | COUNTRYWIDE HOME LOANS, INC. | 21         | \$2,740,416.94          | 54.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 18         | \$2,330,405.31          | 45.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>39</b>  | <b>\$5,070,822.25</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDK7    |  | COUNTRYWIDE HOME LOANS, INC. | 29         | \$3,780,018.51          | 38.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 47         | \$6,058,261.45          | 61.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>76</b>  | <b>\$9,838,279.96</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDL5    |  | COUNTRYWIDE HOME LOANS, INC. | 34         | \$2,122,134.42          | 36.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 55         | \$3,680,886.66          | 63.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>89</b>  | <b>\$5,803,021.08</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDM3    |  | COUNTRYWIDE HOME LOANS, INC. | 40         | \$2,123,286.50          | 32.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 85         | \$4,364,541.53          | 67.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>125</b> | <b>\$6,487,828.03</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDP6    |  | COUNTRYWIDE HOME LOANS, INC. | 51         | \$4,915,807.30          | 32.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 103        | \$10,120,341.78         | 67.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>154</b> | <b>\$15,036,149.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDQ4    |  | COUNTRYWIDE HOME LOANS, INC. | 233        | \$42,835,813.10         | 40.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 331        | \$61,979,943.49         | 59.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>564</b> | <b>\$104,815,756.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDR2    |  | COUNTRYWIDE HOME LOANS, INC. | 125        | \$21,744,696.20         | 54.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 97         | \$18,266,780.00         | 45.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>222</b> | <b>\$40,011,476.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDS0    |  | COUNTRYWIDE HOME LOANS, INC. | 156        | \$29,295,951.09        | 73.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 60         | \$10,709,089.00        | 26.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>216</b> | <b>\$40,005,040.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDT8    |  | COUNTRYWIDE HOME LOANS, INC. | 130        | \$22,005,500.85        | 90.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 14         | \$2,406,603.41         | 9.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>144</b> | <b>\$24,412,104.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDU5    |  | COUNTRYWIDE HOME LOANS, INC. | 39         | \$8,125,571.85         | 30.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 95         | \$18,437,171.96        | 69.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>134</b> | <b>\$26,562,743.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDV3    |  | Unavailable                  | 7          | \$1,160,845.39         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>7</b>   | <b>\$1,160,845.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDW1    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$140,000.00           | 7.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13         | \$1,676,528.41         | 92.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>14</b>  | <b>\$1,816,528.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDX9    |  | Unavailable                  | 8          | \$1,372,262.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>8</b>   | <b>\$1,372,262.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDY7    |  | COUNTRYWIDE HOME LOANS, INC. | 7          | \$1,019,699.71         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>7</b>   | <b>\$1,019,699.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WDZ4    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$520,824.87           | 24.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 9          | \$1,571,659.27         | 75.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>12</b>  | <b>\$2,092,484.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WE26    |  | COUNTRYWIDE HOME LOANS, INC. | 124        | \$8,235,699.00         | 41.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 170        | \$11,499,012.23        | 58.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>294</b> | <b>\$19,734,711.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WE34    |  | COUNTRYWIDE HOME LOANS, INC. | 26         | \$3,421,254.00         | 40.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 34         | \$5,050,846.62         | 59.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>60</b>  | <b>\$8,472,100.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406WE42    | COUNTRYWIDE HOME LOANS, INC. | 43         | \$2,456,572.46         | 36.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 72         | \$4,190,696.82         | 63.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>115</b> | <b>\$6,647,269.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WE59    | COUNTRYWIDE HOME LOANS, INC. | 77         | \$10,077,611.11        | 39.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 119        | \$15,414,225.48        | 60.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>196</b> | <b>\$25,491,836.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WE67    | COUNTRYWIDE HOME LOANS, INC. | 52         | \$3,290,084.57         | 54.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 41         | \$2,717,043.55         | 45.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>93</b>  | <b>\$6,007,128.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WE75    | COUNTRYWIDE HOME LOANS, INC. | 58         | \$3,021,755.81         | 57.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 43         | \$2,230,683.57         | 42.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>101</b> | <b>\$5,252,439.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WE83    | COUNTRYWIDE HOME LOANS, INC. | 30         | \$6,796,949.00         | 63.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 17         | \$3,871,985.24         | 36.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>47</b>  | <b>\$10,668,934.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WE91    | COUNTRYWIDE HOME LOANS, INC. | 56         | \$9,034,186.76         | 39.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 89         | \$14,000,490.61        | 60.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>145</b> | <b>\$23,034,677.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEA8    | COUNTRYWIDE HOME LOANS, INC. | 213        | \$33,598,589.60        | 84%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 42         | \$6,401,455.00         | 16%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>255</b> | <b>\$40,000,044.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEB6    | COUNTRYWIDE HOME LOANS, INC. | 72         | \$21,274,078.40        | 53.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 62         | \$18,727,387.00        | 46.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>134</b> | <b>\$40,001,465.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEC4    | COUNTRYWIDE HOME LOANS, INC. | 96         | \$22,526,755.00        | 75.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 33         | \$7,482,718.00         | 24.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>129</b> | <b>\$30,009,473.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406WED2    | COUNTRYWIDE HOME LOANS, INC. | 105        | \$22,648,305.00        | 81.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 26         | \$5,175,010.00         | 18.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>131</b> | <b>\$27,823,315.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEE0    | COUNTRYWIDE HOME LOANS, INC. | 101        | \$30,261,346.00        | 51.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 96         | \$28,423,349.00        | 48.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>197</b> | <b>\$58,684,695.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEF7    | COUNTRYWIDE HOME LOANS, INC. | 44         | \$9,901,912.00         | 32.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 80         | \$20,181,244.00        | 67.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>124</b> | <b>\$30,083,156.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEG5    | COUNTRYWIDE HOME LOANS, INC. | 14         | \$2,865,235.77         | 28.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 32         | \$7,302,309.30         | 71.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>46</b>  | <b>\$10,167,545.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEH3    | COUNTRYWIDE HOME LOANS, INC. | 16         | \$2,081,164.06         | 37.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 26         | \$3,414,830.98         | 62.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>42</b>  | <b>\$5,495,995.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEL4    | COUNTRYWIDE HOME LOANS, INC. | 7          | \$1,629,000.00         | 31.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 12         | \$3,542,792.27         | 68.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>19</b>  | <b>\$5,171,792.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEM2    | COUNTRYWIDE HOME LOANS, INC. | 57         | \$11,508,003.00        | 52.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 51         | \$10,450,290.75        | 47.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>108</b> | <b>\$21,958,293.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEN0    | COUNTRYWIDE HOME LOANS, INC. | 69         | \$4,328,391.44         | 46.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 79         | \$5,005,636.93         | 53.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>148</b> | <b>\$9,334,028.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEQ3    | COUNTRYWIDE HOME LOANS, INC. | 16         | \$2,076,452.00         | 20.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 61         | \$8,011,960.57         | 79.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>77</b>  | <b>\$10,088,412.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WER1    | COUNTRYWIDE HOME             | 22         | \$4,460,604.34         | 44.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 27         | \$5,580,915.09         | 55.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>49</b>  | <b>\$10,041,519.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WES9    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,009,104.45         | 22.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 44         | \$7,008,016.09         | 77.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>56</b>  | <b>\$9,017,120.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WET7    |  | COUNTRYWIDE HOME LOANS, INC. | 135        | \$13,134,500.87        | 43.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 175        | \$17,084,937.63        | 56.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>310</b> | <b>\$30,219,438.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEU4    |  | COUNTRYWIDE HOME LOANS, INC. | 47         | \$6,077,531.38         | 61.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 30         | \$3,880,076.85         | 38.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>77</b>  | <b>\$9,957,608.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEV2    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$2,481,970.10         | 20.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 50         | \$9,619,773.09         | 79.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>65</b>  | <b>\$12,101,743.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEW0    |  | COUNTRYWIDE HOME LOANS, INC. | 25         | \$3,917,775.60         | 27.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 68         | \$10,223,871.99        | 72.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>93</b>  | <b>\$14,141,647.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEX8    |  | COUNTRYWIDE HOME LOANS, INC. | 70         | \$6,133,723.94         | 59.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 45         | \$4,141,830.57         | 40.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>115</b> | <b>\$10,275,554.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEY6    |  | COUNTRYWIDE HOME LOANS, INC. | 38         | \$7,208,464.53         | 37.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 52         | \$12,040,723.12        | 62.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>90</b>  | <b>\$19,249,187.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WEZ3    |  | COUNTRYWIDE HOME LOANS, INC. | 31         | \$4,705,501.00         | 31.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 60         | \$10,340,741.43        | 68.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>91</b>  | <b>\$15,046,242.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WF25    |  | COUNTRYWIDE HOME LOANS, INC. | 38         | \$2,553,381.37         | 42.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |              |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 48           | \$3,419,941.53          | 57.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>86</b>    | <b>\$5,973,322.90</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WF33    |  | COUNTRYWIDE HOME LOANS, INC. | 36           | \$1,833,975.37          | 37.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 51           | \$3,065,685.82          | 62.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>87</b>    | <b>\$4,899,661.19</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WF41    |  | COUNTRYWIDE HOME LOANS, INC. | 8            | \$2,006,800.00          | 36.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 16           | \$3,561,759.48          | 63.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>24</b>    | <b>\$5,568,559.48</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WF58    |  | COUNTRYWIDE HOME LOANS, INC. | 18           | \$2,346,650.00          | 32.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 37           | \$4,860,007.34          | 67.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>55</b>    | <b>\$7,206,657.34</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WF66    |  | COUNTRYWIDE HOME LOANS, INC. | 33           | \$7,178,239.00          | 63.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 18           | \$4,124,039.60          | 36.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>51</b>    | <b>\$11,302,278.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WF74    |  | COUNTRYWIDE HOME LOANS, INC. | 21           | \$2,684,766.00          | 40.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31           | \$4,007,089.53          | 59.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b>    | <b>\$6,691,855.53</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WF82    |  | COUNTRYWIDE HOME LOANS, INC. | 21           | \$2,080,126.52          | 31.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 45           | \$4,421,314.10          | 68.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>66</b>    | <b>\$6,501,440.62</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WF90    |  | COUNTRYWIDE HOME LOANS, INC. | 11           | \$2,351,290.00          | 23.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 34           | \$7,466,234.00          | 76.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>45</b>    | <b>\$9,817,524.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WFB5    |  | COUNTRYWIDE HOME LOANS, INC. | 569          | \$107,405,476.47        | 43.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 697          | \$141,833,592.60        | 56.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>1,266</b> | <b>\$249,239,069.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WFP4    |  | COUNTRYWIDE HOME LOANS, INC. | 1            | \$190,000.00            | 9.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13           | \$1,865,845.68          | 90.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                              |  |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                              |  | <b>14</b>  | <b>\$2,055,845.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WFQ2    | Unavailable                  |  | 1          | \$159,953.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>1</b>   | <b>\$159,953.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WFR0    | COUNTRYWIDE HOME LOANS, INC. |  | 1          | \$239,863.71           | 0.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 141        | \$24,763,859.41        | 99.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>142</b> | <b>\$25,003,723.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WFS8    | COUNTRYWIDE HOME LOANS, INC. |  | 55         | \$13,026,448.00        | 52.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 55         | \$11,975,371.93        | 47.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>110</b> | <b>\$25,001,819.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WFT6    | COUNTRYWIDE HOME LOANS, INC. |  | 14         | \$2,889,347.68         | 43.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 19         | \$3,697,340.30         | 56.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>33</b>  | <b>\$6,586,687.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WFU3    | COUNTRYWIDE HOME LOANS, INC. |  | 11         | \$2,041,467.07         | 39.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 17         | \$3,069,752.89         | 60.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>28</b>  | <b>\$5,111,219.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WV1     | COUNTRYWIDE HOME LOANS, INC. |  | 20         | \$2,009,447.10         | 35.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 37         | \$3,616,655.45         | 64.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>57</b>  | <b>\$5,626,102.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WV9     | COUNTRYWIDE HOME LOANS, INC. |  | 8          | \$1,477,437.41         | 35.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 15         | \$2,698,529.27         | 64.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>23</b>  | <b>\$4,175,966.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WV7     | COUNTRYWIDE HOME LOANS, INC. |  | 12         | \$1,581,951.20         | 32.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 25         | \$3,342,843.91         | 67.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>37</b>  | <b>\$4,924,795.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WFZ2    | COUNTRYWIDE HOME LOANS, INC. |  | 30         | \$2,752,074.22         | 43.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 39         | \$3,518,668.27         | 56.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>69</b>  | <b>\$6,270,742.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WG40    |                              |  | 23         | \$2,840,651.57         | 58.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                              |              |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | COUNTRYWIDE HOME LOANS, INC. |              |                         |             |          |               |    |          |               |
|              |  | Unavailable                  | 14           | \$1,991,311.03          | 41.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>37</b>    | <b>\$4,831,962.60</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WG57    |  | COUNTRYWIDE HOME LOANS, INC. | 9            | \$627,956.27            | 20.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 34           | \$2,423,785.42          | 79.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>43</b>    | <b>\$3,051,741.69</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WG65    |  | COUNTRYWIDE HOME LOANS, INC. | 9            | \$1,941,885.00          | 47.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 8            | \$2,152,704.97          | 52.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>17</b>    | <b>\$4,094,589.97</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGA6    |  | COUNTRYWIDE HOME LOANS, INC. | 10           | \$1,977,586.29          | 44.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 9            | \$2,479,293.54          | 55.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>19</b>    | <b>\$4,456,879.83</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGB4    |  | COUNTRYWIDE HOME LOANS, INC. | 15           | \$2,196,752.82          | 26.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 41           | \$6,114,758.52          | 73.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>56</b>    | <b>\$8,311,511.34</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGC2    |  | COUNTRYWIDE HOME LOANS, INC. | 9            | \$1,078,938.06          | 21.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 30           | \$3,840,630.34          | 78.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>39</b>    | <b>\$4,919,568.40</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGD0    |  | COUNTRYWIDE HOME LOANS, INC. | 14           | \$2,917,699.53          | 36.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 22           | \$5,092,665.23          | 63.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>36</b>    | <b>\$8,010,364.76</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGE8    |  | COUNTRYWIDE HOME LOANS, INC. | 11           | \$1,664,123.68          | 18.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 48           | \$7,422,977.35          | 81.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>59</b>    | <b>\$9,087,101.03</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGH1    |  | COUNTRYWIDE HOME LOANS, INC. | 284          | \$54,081,325.81         | 18.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1,149        | \$235,092,955.87        | 81.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>1,433</b> | <b>\$289,174,281.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGK4    |  | COUNTRYWIDE HOME             | 13           | \$3,370,860.00          | 11.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 108        | \$26,327,004.00        | 88.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>121</b> | <b>\$29,697,864.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGL2    |  | COUNTRYWIDE HOME LOANS, INC. | 81         | \$14,062,853.97        | 50.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 67         | \$13,566,588.54        | 49.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>148</b> | <b>\$27,629,442.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGN8    |  | COUNTRYWIDE HOME LOANS, INC. | 77         | \$10,695,477.21        | 26.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 178        | \$29,907,337.40        | 73.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>255</b> | <b>\$40,602,814.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGP3    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$732,381.14           | 14.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 37         | \$4,268,142.65         | 85.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>45</b>  | <b>\$5,000,523.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGQ1    |  | COUNTRYWIDE HOME LOANS, INC. | 5          | \$349,845.04           | 32.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 8          | \$742,973.01           | 67.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>13</b>  | <b>\$1,092,818.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGR9    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$259,722.04           | 17.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 7          | \$1,253,844.82         | 82.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>8</b>   | <b>\$1,513,566.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGT5    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$228,680.00           | 34.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6          | \$438,620.00           | 65.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>8</b>   | <b>\$667,300.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGU2    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$129,082.65           | 16.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 8          | \$641,753.49           | 83.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>10</b>  | <b>\$770,836.14</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGV0    |  | Unavailable                  | 8          | \$635,926.83           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>8</b>   | <b>\$635,926.83</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGW8    |  | Unavailable                  | 9          | \$796,298.05           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>9</b>   | <b>\$796,298.05</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGX6    |  | Unavailable                  | 1          | \$36,100.00            | 3.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | COUNTRYWIDE HOME LOANS, INC. |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 14         | \$941,335.20           | 96.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>15</b>  | <b>\$977,435.20</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WGZ1    |  | Unavailable                  | 6          | \$475,200.10           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>6</b>   | <b>\$475,200.10</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WH31    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$3,042,079.62         | 15.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 93         | \$17,023,544.29        | 84.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>108</b> | <b>\$20,065,623.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WH49    |  | COUNTRYWIDE HOME LOANS, INC. | 93         | \$22,618,949.00        | 64.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 56         | \$12,699,636.00        | 35.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>149</b> | <b>\$35,318,585.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WH56    |  | COUNTRYWIDE HOME LOANS, INC. | 109        | \$23,217,194.25        | 92.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 9          | \$1,785,672.00         | 7.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>118</b> | <b>\$25,002,866.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WH64    |  | COUNTRYWIDE HOME LOANS, INC. | 26         | \$6,101,541.24         | 24.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 82         | \$18,604,012.55        | 75.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>108</b> | <b>\$24,705,553.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WH72    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$2,914,520.00         | 13.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 92         | \$19,112,209.00        | 86.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>107</b> | <b>\$22,026,729.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WH80    |  | Unavailable                  | 15         | \$1,951,839.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>15</b>  | <b>\$1,951,839.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WH98    |  | COUNTRYWIDE HOME LOANS, INC. | 9          | \$887,470.00           | 37.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 15         | \$1,510,732.11         | 62.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>24</b>  | <b>\$2,398,202.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHA5    |  | COUNTRYWIDE HOME LOANS, INC. | 41         | \$2,636,525.24         | 46.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 51         | \$3,052,519.92         | 53.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>92</b>  | <b>\$5,689,045.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406WHC1    | COUNTRYWIDE HOME LOANS, INC. | 6          | \$575,059.00           | 16.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 30         | \$2,944,346.77         | 83.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>36</b>  | <b>\$3,519,405.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHE7    | COUNTRYWIDE HOME LOANS, INC. | 23         | \$1,322,196.00         | 22.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 69         | \$4,429,001.71         | 77.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>92</b>  | <b>\$5,751,197.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHF4    | COUNTRYWIDE HOME LOANS, INC. | 10         | \$858,523.48           | 17.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 44         | \$3,984,175.25         | 82.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>54</b>  | <b>\$4,842,698.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHG2    | COUNTRYWIDE HOME LOANS, INC. | 13         | \$2,271,991.01         | 36.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 16         | \$4,012,953.23         | 63.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>29</b>  | <b>\$6,284,944.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHH0    | COUNTRYWIDE HOME LOANS, INC. | 4          | \$939,700.00           | 10.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 38         | \$8,319,822.10         | 89.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>42</b>  | <b>\$9,259,522.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHJ6    | COUNTRYWIDE HOME LOANS, INC. | 27         | \$3,374,976.63         | 44.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 32         | \$4,176,905.94         | 55.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>59</b>  | <b>\$7,551,882.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHK3    | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,749,808.28         | 20.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 47         | \$10,418,290.80        | 79.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>59</b>  | <b>\$13,168,099.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHL1    | COUNTRYWIDE HOME LOANS, INC. | 51         | \$8,855,330.92         | 16.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 238        | \$46,320,500.16        | 83.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>289</b> | <b>\$55,175,831.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHM9    | COUNTRYWIDE HOME LOANS, INC. | 51         | \$9,934,402.21         | 46.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 55         | \$11,431,447.21        | 53.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>106</b> | <b>\$21,365,849.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHN7    | COUNTRYWIDE HOME             | 46         | \$7,780,985.17         | 30.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 87         | \$17,735,321.45        | 69.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>133</b> | <b>\$25,516,306.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHP2    |  | COUNTRYWIDE HOME LOANS, INC. | 26         | \$4,457,075.13         | 18.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 98         | \$19,821,315.70        | 81.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>124</b> | <b>\$24,278,390.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHQ0    |  | COUNTRYWIDE HOME LOANS, INC. | 161        | \$36,238,363.00        | 65.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 81         | \$18,765,365.00        | 34.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>242</b> | <b>\$55,003,728.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHT4    |  | COUNTRYWIDE HOME LOANS, INC. | 7          | \$1,352,445.67         | 14.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 38         | \$8,125,041.32         | 85.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>45</b>  | <b>\$9,477,486.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHU1    |  | COUNTRYWIDE HOME LOANS, INC. | 16         | \$2,999,682.64         | 37.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 22         | \$5,083,212.43         | 62.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b>  | <b>\$8,082,895.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHV9    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$454,553.37           | 30.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6          | \$1,038,860.75         | 69.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>9</b>   | <b>\$1,493,414.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHX5    |  | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,147,147.66         | 22.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31         | \$3,967,507.83         | 77.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>40</b>  | <b>\$5,114,655.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WHY3    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$1,026,725.45         | 33.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 18         | \$2,072,937.31         | 66.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>29</b>  | <b>\$3,099,662.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJ47    |  | COUNTRYWIDE HOME LOANS, INC. | 92         | \$15,259,237.00        | 15.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 423        | \$84,087,129.42        | 84.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>515</b> | <b>\$99,346,366.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJ62    |  | COUNTRYWIDE HOME LOANS, INC. | 24         | \$1,371,412.73         | 31.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 55         | \$2,927,803.85         | 68.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>79</b>  | <b>\$4,299,216.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJ70    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$1,292,059.73         | 41.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13         | \$1,801,265.69         | 58.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>24</b>  | <b>\$3,093,325.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJ88    |  | COUNTRYWIDE HOME LOANS, INC. | 13         | \$2,551,679.81         | 62.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 9          | \$1,548,925.35         | 37.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>22</b>  | <b>\$4,100,605.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJ96    |  | COUNTRYWIDE HOME LOANS, INC. | 40         | \$1,913,783.13         | 43.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 44         | \$2,476,286.77         | 56.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>84</b>  | <b>\$4,390,069.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJA3    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$1,564,150.00         | 36.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 21         | \$2,719,258.01         | 63.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>33</b>  | <b>\$4,283,408.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJB1    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$180,500.00           | 5.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13         | \$3,387,409.18         | 94.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>14</b>  | <b>\$3,567,909.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJC9    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$310,980.00           | 21.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6          | \$1,103,182.81         | 78.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>8</b>   | <b>\$1,414,162.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJG0    |  | COUNTRYWIDE HOME LOANS, INC. | 60         | \$10,490,395.00        | 13.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 324        | \$65,459,066.82        | 86.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>384</b> | <b>\$75,949,461.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJH8    |  | COUNTRYWIDE HOME LOANS, INC. | 16         | \$1,570,717.00         | 25.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 47         | \$4,588,455.04         | 74.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>63</b>  | <b>\$6,159,172.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJJ4    |  | COUNTRYWIDE HOME LOANS, INC. | 7          | \$778,800.00           | 15.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 29         | \$4,293,917.59         | 84.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>36</b>  | <b>\$5,072,717.59</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJK1    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$1,160,382.70          | 18.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 53         | \$5,262,551.87          | 81.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>65</b>  | <b>\$6,422,934.57</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJL9    |  | COUNTRYWIDE HOME LOANS, INC. | 5          | \$1,106,657.00          | 14.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31         | \$6,612,740.81          | 85.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>36</b>  | <b>\$7,719,397.81</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJM7    |  | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,920,686.00          | 20.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31         | \$7,480,130.67          | 79.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>40</b>  | <b>\$9,400,816.67</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJN5    |  | COUNTRYWIDE HOME LOANS, INC. | 26         | \$3,754,397.78          | 16.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 122        | \$18,992,387.00         | 83.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>148</b> | <b>\$22,746,784.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJQ8    |  | COUNTRYWIDE HOME LOANS, INC. | 4          | \$789,000.00            | 16.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 20         | \$3,983,847.08          | 83.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>24</b>  | <b>\$4,772,847.08</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJR6    |  | Unavailable                  | 6          | \$1,398,088.38          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>6</b>   | <b>\$1,398,088.38</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJS4    |  | COUNTRYWIDE HOME LOANS, INC. | 46         | \$9,399,226.00          | 49.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 49         | \$9,476,382.44          | 50.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>95</b>  | <b>\$18,875,608.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJT2    |  | COUNTRYWIDE HOME LOANS, INC. | 95         | \$19,858,870.55         | 79.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 23         | \$5,152,334.41          | 20.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>118</b> | <b>\$25,011,204.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJU9    |  | Unavailable                  | 414        | \$100,002,084.68        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>414</b> | <b>\$100,002,084.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WJV7    |  | COUNTRYWIDE HOME LOANS, INC. | 113        | \$20,997,760.11         | 83.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 24         | \$4,011,610.00          | 16.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>137</b> | <b>\$25,009,370.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31406WJW5    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$576,400.00           | 50.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 4          | \$562,817.22           | 49.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>7</b>   | <b>\$1,139,217.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31406WJX3    |  | COUNTRYWIDE HOME LOANS, INC. | 10         | \$969,193.00           | 12.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 67         | \$6,607,688.76         | 87.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>77</b>  | <b>\$7,576,881.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31406WJY1    |  | COUNTRYWIDE HOME LOANS, INC. | 4          | \$510,950.00           | 5.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 69         | \$8,971,200.81         | 94.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>73</b>  | <b>\$9,482,150.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31406WKA1    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$640,047.32           | 26.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 10         | \$1,767,769.27         | 73.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>13</b>  | <b>\$2,407,816.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31406WKC7    |  | COUNTRYWIDE HOME LOANS, INC. | 7          | \$1,393,482.00         | 51.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6          | \$1,312,000.00         | 48.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>13</b>  | <b>\$2,705,482.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31406WKE3    |  | COUNTRYWIDE HOME LOANS, INC. | 4          | \$1,016,500.00         | 23.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 14         | \$3,300,286.33         | 76.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>18</b>  | <b>\$4,316,786.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31406WKF0    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$440,800.00           | 13.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 14         | \$2,916,997.14         | 86.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>16</b>  | <b>\$3,357,797.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31406WKG8    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$556,652.00           | 9.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 21         | \$5,313,070.56         | 90.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>24</b>  | <b>\$5,869,722.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31406WKH6    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$761,246.00           | 24.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 46         | \$2,323,649.64         | 75.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>61</b>  | <b>\$3,084,895.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |                                 |           |                        |             |          |               |    |          |               |
|--------------|---------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406WKP8    | HSBC MORTGAGE CORPORATION (USA) | 58        | \$14,523,068.26        | 72.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 20        | \$5,405,400.00         | 27.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>78</b> | <b>\$19,928,468.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WKQ6    | HSBC MORTGAGE CORPORATION (USA) | 40        | \$8,991,182.22         | 51.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 36        | \$8,402,746.99         | 48.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>76</b> | <b>\$17,393,929.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WLC6    | HSBC MORTGAGE CORPORATION (USA) | 61        | \$14,174,369.57        | 70.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 25        | \$5,899,050.00         | 29.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>86</b> | <b>\$20,073,419.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WLD4    | HSBC MORTGAGE CORPORATION (USA) | 39        | \$9,102,400.00         | 95.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 2         | \$396,400.00           | 4.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>41</b> | <b>\$9,498,800.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WLE2    | HSBC MORTGAGE CORPORATION (USA) | 9         | \$2,558,550.00         | 40.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 18        | \$3,790,150.00         | 59.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>27</b> | <b>\$6,348,700.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WLV4    | HSBC MORTGAGE CORPORATION (USA) | 28        | \$7,595,937.05         | 86.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 5         | \$1,199,750.00         | 13.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>33</b> | <b>\$8,795,687.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WLW2    | HSBC MORTGAGE CORPORATION (USA) | 13        | \$2,786,000.00         | 44.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 14        | \$3,527,750.00         | 55.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>27</b> | <b>\$6,313,750.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WR48    | HSBC MORTGAGE CORPORATION (USA) | 60        | \$15,996,252.83        | 79.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 19        | \$4,012,012.37         | 20.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>79</b> | <b>\$20,008,265.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WR55    | HSBC MORTGAGE CORPORATION (USA) | 32        | \$8,180,150.00         | 68.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 17        | \$3,820,639.65         | 31.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>49</b> | <b>\$12,000,789.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                 |            |                        |             |          |               |    |          |               |
|--------------|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406WR63    | HSBC MORTGAGE CORPORATION (USA) | 58         | \$13,799,489.06        | 68.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 28         | \$6,264,557.05         | 31.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>86</b>  | <b>\$20,064,046.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WRC0    | HSBC MORTGAGE CORPORATION (USA) | 29         | \$5,780,818.37         | 72.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 11         | \$2,182,005.10         | 27.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>40</b>  | <b>\$7,962,823.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WRD8    | HSBC MORTGAGE CORPORATION (USA) | 36         | \$8,318,462.83         | 73.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 16         | \$3,040,312.29         | 26.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>52</b>  | <b>\$11,358,775.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WSK1    | HSBC MORTGAGE CORPORATION (USA) | 23         | \$5,868,741.17         | 73.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 11         | \$2,134,419.28         | 26.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>34</b>  | <b>\$8,003,160.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WSL9    | HSBC MORTGAGE CORPORATION (USA) | 27         | \$6,672,500.00         | 82%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 6          | \$1,464,800.00         | 18%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>33</b>  | <b>\$8,137,300.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WSM7    | HSBC MORTGAGE CORPORATION (USA) | 29         | \$6,638,299.38         | 56.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 26         | \$5,098,117.58         | 43.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>55</b>  | <b>\$11,736,416.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WUZ5    | BANK OF AMERICA NA              | 87         | \$16,403,486.99        | 57.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 58         | \$11,997,015.65        | 42.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>145</b> | <b>\$28,400,502.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WVE1    | BANK OF AMERICA NA              | 15         | \$1,058,690.00         | 69.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 4          | \$469,190.00           | 30.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>19</b>  | <b>\$1,527,880.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WVQ4    | BANK OF AMERICA NA              | 18         | \$2,157,657.59         | 69.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 5          | \$942,528.10           | 30.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>23</b>  | <b>\$3,100,185.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WVR2    | BANK OF AMERICA NA              | 9          | \$888,880.00           | 82.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 2          | \$190,000.00           | 17.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>11</b>  | <b>\$1,078,880.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                            |            |                        |             |          |               |    |          |               |
|--------------|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406WVS0    | BANK OF AMERICA NA         | 52         | \$8,517,893.79         | 80.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 14         | \$2,038,187.30         | 19.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>66</b>  | <b>\$10,556,081.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WVT8    | BANK OF AMERICA NA         | 13         | \$1,957,013.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>13</b>  | <b>\$1,957,013.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WY24    | IRWIN MORTGAGE CORPORATION | 8          | \$928,650.00           | 9.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 85         | \$8,806,760.01         | 90.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>93</b>  | <b>\$9,735,410.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WY32    | IRWIN MORTGAGE CORPORATION | 5          | \$659,700.00           | 12.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 29         | \$4,575,977.00         | 87.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>34</b>  | <b>\$5,235,677.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WY40    | Unavailable                | 12         | \$1,256,850.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>12</b>  | <b>\$1,256,850.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WY57    | Unavailable                | 12         | \$1,236,275.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>12</b>  | <b>\$1,236,275.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WYG3    | IRWIN MORTGAGE CORPORATION | 4          | \$656,250.00           | 5.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 57         | \$10,995,775.00        | 94.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>61</b>  | <b>\$11,652,025.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WYH1    | IRWIN MORTGAGE CORPORATION | 10         | \$1,549,039.06         | 11.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 84         | \$12,470,343.07        | 88.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>94</b>  | <b>\$14,019,382.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WYJ7    | IRWIN MORTGAGE CORPORATION | 5          | \$854,100.00           | 5.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 89         | \$16,049,403.47        | 94.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>94</b>  | <b>\$16,903,503.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WYK4    | IRWIN MORTGAGE CORPORATION | 11         | \$2,026,427.35         | 9.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 107        | \$19,953,137.23        | 90.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>118</b> | <b>\$21,979,564.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WYL2    | IRWIN MORTGAGE CORPORATION | 2          | \$272,000.00           | 1.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 101        | \$18,777,962.73        | 98.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                            |  |            |                        |             |          |               |    |          |               |
|--------------|----------------------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                            |  | <b>103</b> | <b>\$19,049,962.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                            |  |            |                        |             |          |               |    |          |               |
| 31406WYM0    | IRWIN MORTGAGE CORPORATION |  | 4          | \$796,000.00           | 5.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                |  | 77         | \$14,591,858.16        | 94.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            |  | <b>81</b>  | <b>\$15,387,858.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                            |  |            |                        |             |          |               |    |          |               |
| 31406WYN8    | IRWIN MORTGAGE CORPORATION |  | 2          | \$514,000.00           | 2.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                |  | 101        | \$19,433,013.09        | 97.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            |  | <b>103</b> | <b>\$19,947,013.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                            |  |            |                        |             |          |               |    |          |               |
| 31406WYY4    | IRWIN MORTGAGE CORPORATION |  | 1          | \$106,000.00           | 1.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                |  | 36         | \$5,292,931.24         | 98.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            |  | <b>37</b>  | <b>\$5,398,931.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                            |  |            |                        |             |          |               |    |          |               |
| 31406WYZ1    | IRWIN MORTGAGE CORPORATION |  | 15         | \$1,912,336.12         | 7.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                |  | 155        | \$23,774,313.07        | 92.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            |  | <b>170</b> | <b>\$25,686,649.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                            |  |            |                        |             |          |               |    |          |               |
| 31406X3M2    | Unavailable                |  | 30         | \$7,153,865.52         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            |  | <b>30</b>  | <b>\$7,153,865.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                            |  |            |                        |             |          |               |    |          |               |
| 31406X3N0    | Unavailable                |  | 11         | \$1,695,376.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            |  | <b>11</b>  | <b>\$1,695,376.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                            |  |            |                        |             |          |               |    |          |               |
| 31406X3P5    | Unavailable                |  | 116        | \$12,802,707.22        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            |  | <b>116</b> | <b>\$12,802,707.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                            |  |            |                        |             |          |               |    |          |               |
| 31406X3Q3    | Unavailable                |  | 14         | \$1,365,201.11         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            |  | <b>14</b>  | <b>\$1,365,201.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                            |  |            |                        |             |          |               |    |          |               |
| 31406X3R1    | Unavailable                |  | 21         | \$2,479,074.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            |  | <b>21</b>  | <b>\$2,479,074.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                            |  |            |                        |             |          |               |    |          |               |
| 31406X3S9    | Unavailable                |  | 19         | \$1,166,252.68         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            |  | <b>19</b>  | <b>\$1,166,252.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                            |  |            |                        |             |          |               |    |          |               |
| 31406X3T7    | Unavailable                |  | 10         | \$1,373,347.73         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            |  | <b>10</b>  | <b>\$1,373,347.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                            |  |            |                        |             |          |               |    |          |               |
| 31406X3U4    | Unavailable                |  | 13         | \$1,314,840.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            |  | <b>13</b>  | <b>\$1,314,840.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                          |            |                        |             |          |               |    |          |               |
|--------------|--------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406X3V2    | Unavailable              | 35         | \$1,983,602.57         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>35</b>  | <b>\$1,983,602.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X3X8    | Unavailable              | 46         | \$8,215,140.49         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>46</b>  | <b>\$8,215,140.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X3Y6    | Unavailable              | 33         | \$4,141,115.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>33</b>  | <b>\$4,141,115.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4B5    | Unavailable              | 104        | \$15,166,741.29        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>104</b> | <b>\$15,166,741.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4C3    | NETBANK FUNDING SERVICES | 1          | \$60,000.00            | 4.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable              | 11         | \$1,424,531.38         | 95.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>12</b>  | <b>\$1,484,531.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4D1    | Unavailable              | 13         | \$1,746,262.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>13</b>  | <b>\$1,746,262.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4F6    | Unavailable              | 10         | \$1,278,950.02         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>10</b>  | <b>\$1,278,950.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4G4    | Unavailable              | 42         | \$5,139,467.68         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>42</b>  | <b>\$5,139,467.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4H2    | Unavailable              | 20         | \$1,858,968.83         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>20</b>  | <b>\$1,858,968.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4J8    | Unavailable              | 16         | \$1,452,032.82         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>16</b>  | <b>\$1,452,032.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4K5    | Unavailable              | 18         | \$3,909,560.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>18</b>  | <b>\$3,909,560.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4L3    | Unavailable              | 34         | \$5,491,008.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>34</b>  | <b>\$5,491,008.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4M1    | Unavailable              | 9          | \$1,661,400.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>9</b>   | <b>\$1,661,400.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XCE0    | U.S. BANK N.A.           | 1          | \$68,972.00            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>1</b>   | <b>\$68,972.00</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XCF7    | U.S. BANK N.A.           | 1          | \$47,197.95            | 56.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                               |            |                         |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                   | 1          | \$35,871.13             | 43.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>2</b>   | <b>\$83,069.08</b>      | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XCG5    |  | U.S. BANK N.A.                | 1          | \$46,843.54             | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>1</b>   | <b>\$46,843.54</b>      | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XCH3    |  | U.S. BANK N.A.                | 2          | \$150,763.78            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>2</b>   | <b>\$150,763.78</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XF64    |  | WACHOVIA MORTGAGE CORPORATION | 14         | \$1,827,635.08          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>14</b>  | <b>\$1,827,635.08</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XFU1    |  | WACHOVIA MORTGAGE CORPORATION | 51         | \$3,487,852.42          | 94.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 3          | \$218,200.00            | 5.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>54</b>  | <b>\$3,706,052.42</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XFV9    |  | WACHOVIA MORTGAGE CORPORATION | 28         | \$5,528,708.13          | 90.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 2          | \$554,000.00            | 9.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>30</b>  | <b>\$6,082,708.13</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XFW7    |  | WACHOVIA MORTGAGE CORPORATION | 708        | \$142,910,111.74        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>708</b> | <b>\$142,910,111.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406AFX5    |  | WACHOVIA MORTGAGE CORPORATION | 42         | \$2,754,667.81          | 84%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 8          | \$524,550.00            | 16%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>50</b>  | <b>\$3,279,217.81</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XFY3    |  | WACHOVIA MORTGAGE CORPORATION | 28         | \$2,758,148.84          | 78.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 8          | \$776,800.00            | 21.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>36</b>  | <b>\$3,534,948.84</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XFZ0    |  | WACHOVIA MORTGAGE CORPORATION | 47         | \$6,118,452.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>47</b>  | <b>\$6,118,452.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406XL26    | FIRST HORIZON HOME<br>LOAN CORPORATION | 12         | \$1,605,944.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>12</b>  | <b>\$1,605,944.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XL34    | FIRST HORIZON HOME<br>LOAN CORPORATION | 258        | \$56,954,306.27        | 98.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 3          | \$897,700.00           | 1.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>261</b> | <b>\$57,852,006.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XL42    | FIRST HORIZON HOME<br>LOAN CORPORATION | 228        | \$44,244,729.74        | 96.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 7          | \$1,500,642.29         | 3.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>235</b> | <b>\$45,745,372.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XL59    | FIRST HORIZON HOME<br>LOAN CORPORATION | 50         | \$11,821,481.00        | 95.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 2          | \$499,000.00           | 4.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>52</b>  | <b>\$12,320,481.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XL75    | FIRST HORIZON HOME<br>LOAN CORPORATION | 5          | \$1,500,421.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>5</b>   | <b>\$1,500,421.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XLV2    | FIRST HORIZON HOME<br>LOAN CORPORATION | 93         | \$17,508,985.91        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>93</b>  | <b>\$17,508,985.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XLW0    | FIRST HORIZON HOME<br>LOAN CORPORATION | 149        | \$21,378,735.36        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>149</b> | <b>\$21,378,735.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XLX8    | FIRST HORIZON HOME<br>LOAN CORPORATION | 152        | \$20,968,185.17        | 98.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 3          | \$409,835.92           | 1.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>155</b> | <b>\$21,378,021.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XLY6    | FIRST HORIZON HOME<br>LOAN CORPORATION | 23         | \$3,127,113.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>23</b>  | <b>\$3,127,113.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XLZ3    | FIRST HORIZON HOME<br>LOAN CORPORATION | 15         | \$3,332,892.73         | 95.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 1          | \$168,750.00           | 4.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>16</b>  | <b>\$3,501,642.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406XNR9    | Unavailable        | 11         | \$2,225,259.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>11</b>  | <b>\$2,225,259.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XNS7    | Unavailable        | 9          | \$1,405,300.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>9</b>   | <b>\$1,405,300.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XNT5    | Unavailable        | 21         | \$3,537,946.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>21</b>  | <b>\$3,537,946.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XNU2    | Unavailable        | 23         | \$4,338,450.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>23</b>  | <b>\$4,338,450.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XNV0    | OPTEUM GROUP       | 18         | \$3,177,227.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>18</b>  | <b>\$3,177,227.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XT28    | FLAGSTAR BANK, FSB | 3          | \$213,867.72           | 3.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 26         | \$5,501,633.36         | 96.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>29</b>  | <b>\$5,715,501.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XT36    | Unavailable        | 24         | \$4,143,050.25         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>24</b>  | <b>\$4,143,050.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XT44    | FLAGSTAR BANK, FSB | 8          | \$1,794,498.66         | 10.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 62         | \$14,589,429.30        | 89.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>70</b>  | <b>\$16,383,927.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XT51    | FLAGSTAR BANK, FSB | 2          | \$318,360.00           | 0.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 154        | \$31,976,374.00        | 99.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>156</b> | <b>\$32,294,734.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XT69    | FLAGSTAR BANK, FSB | 6          | \$1,648,676.54         | 11.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 55         | \$12,649,772.11        | 88.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>61</b>  | <b>\$14,298,448.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XT93    | FLAGSTAR BANK, FSB | 20         | \$1,127,606.05         | 10.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 159        | \$9,685,645.82         | 89.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>179</b> | <b>\$10,813,251.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTE2    | FLAGSTAR BANK, FSB | 5          | \$1,029,600.00         | 4.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 103        | \$22,483,225.69        | 95.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>108</b> | <b>\$23,512,825.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTF9    | FLAGSTAR BANK, FSB | 6          | \$1,225,337.60         | 8.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 66         | \$13,635,382.95        | 91.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>72</b>  | <b>\$14,860,720.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406XTG7    | FLAGSTAR BANK, FSB | 11         | \$2,634,430.11         | 13.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 72         | \$16,300,286.44        | 86.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>83</b>  | <b>\$18,934,716.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTH5    | FLAGSTAR BANK, FSB | 18         | \$2,407,446.44         | 18.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 81         | \$10,550,563.27        | 81.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>99</b>  | <b>\$12,958,009.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTJ1    | FLAGSTAR BANK, FSB | 6          | \$1,446,108.89         | 8.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 68         | \$16,551,499.62        | 91.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>74</b>  | <b>\$17,997,608.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTK8    | FLAGSTAR BANK, FSB | 1          | \$152,847.69           | 1.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 61         | \$11,018,575.39        | 98.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>62</b>  | <b>\$11,171,423.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTL6    | FLAGSTAR BANK, FSB | 20         | \$1,952,662.43         | 12.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 139        | \$13,835,944.59        | 87.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>159</b> | <b>\$15,788,607.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTM4    | FLAGSTAR BANK, FSB | 5          | \$1,034,451.44         | 8.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 57         | \$11,405,121.47        | 91.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>62</b>  | <b>\$12,439,572.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTN2    | FLAGSTAR BANK, FSB | 8          | \$1,040,226.46         | 9.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 80         | \$10,473,517.24        | 90.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>88</b>  | <b>\$11,513,743.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTP7    | FLAGSTAR BANK, FSB | 3          | \$669,920.00           | 3.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 99         | \$21,150,135.55        | 96.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>102</b> | <b>\$21,820,055.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTQ5    | FLAGSTAR BANK, FSB | 6          | \$1,408,603.17         | 8.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 64         | \$15,338,002.04        | 91.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>70</b>  | <b>\$16,746,605.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTR3    | FLAGSTAR BANK, FSB | 5          | \$907,500.00           | 9.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 41         | \$9,096,040.00         | 90.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>46</b>  | <b>\$10,003,540.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTS1    | FLAGSTAR BANK, FSB | 4          | \$637,534.00           | 6.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 38         | \$9,363,900.00         | 93.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>42</b>  | <b>\$10,001,434.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406XTT9    | FLAGSTAR BANK, FSB | 9          | \$1,200,141.27         | 10.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 80         | \$10,385,065.69        | 89.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>89</b>  | <b>\$11,585,206.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTU6    | FLAGSTAR BANK, FSB | 4          | \$726,700.00           | 5.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 63         | \$11,724,070.76        | 94.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>67</b>  | <b>\$12,450,770.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTV4    | FLAGSTAR BANK, FSB | 9          | \$1,177,920.00         | 7.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 106        | \$13,860,762.08        | 92.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>115</b> | <b>\$15,038,682.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTW2    | FLAGSTAR BANK, FSB | 3          | \$674,000.00           | 5.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 47         | \$11,369,098.45        | 94.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>50</b>  | <b>\$12,043,098.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTX0    | FLAGSTAR BANK, FSB | 5          | \$854,420.00           | 5.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 65         | \$14,150,541.00        | 94.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>70</b>  | <b>\$15,004,961.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTY8    | FLAGSTAR BANK, FSB | 4          | \$821,405.10           | 5.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 71         | \$14,179,795.16        | 94.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>75</b>  | <b>\$15,001,200.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XTZ5    | FLAGSTAR BANK, FSB | 3          | \$810,616.61           | 10.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 33         | \$6,775,338.18         | 89.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>36</b>  | <b>\$7,585,954.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUA8    | FLAGSTAR BANK, FSB | 4          | \$397,100.00           | 3.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 102        | \$9,920,506.14         | 96.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>106</b> | <b>\$10,317,606.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUB6    | FLAGSTAR BANK, FSB | 6          | \$1,263,600.00         | 8.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 61         | \$14,459,545.20        | 91.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>67</b>  | <b>\$15,723,145.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUC4    | FLAGSTAR BANK, FSB | 7          | \$2,195,400.90         | 8.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 95         | \$24,386,182.90        | 91.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>102</b> | <b>\$26,581,583.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUD2    | FLAGSTAR BANK, FSB | 2          | \$383,820.00           | 3.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 52         | \$9,326,527.58         | 96.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>54</b>  | <b>\$9,710,347.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUE0    | FLAGSTAR BANK, FSB | 7          | \$671,640.00           | 10.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                    |           |                        |             |          |               |    |          |               |
|--------------|--|--------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable        | 55        | \$5,466,507.23         | 89.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>62</b> | <b>\$6,138,147.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUF7    |  | FLAGSTAR BANK, FSB | 4         | \$565,705.00           | 4.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 82        | \$10,871,931.00        | 95.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>86</b> | <b>\$11,437,636.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUG5    |  | FLAGSTAR BANK, FSB | 4         | \$226,700.00           | 7.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 42        | \$2,860,422.00         | 92.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>46</b> | <b>\$3,087,122.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUH3    |  | FLAGSTAR BANK, FSB | 5         | \$847,840.00           | 20.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 17        | \$3,305,900.00         | 79.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>22</b> | <b>\$4,153,740.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUK6    |  | FLAGSTAR BANK, FSB | 2         | \$348,920.00           | 3.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 45        | \$9,082,390.00         | 96.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>47</b> | <b>\$9,431,310.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUL4    |  | FLAGSTAR BANK, FSB | 1         | \$179,980.00           | 3.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 30        | \$5,382,082.94         | 96.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>31</b> | <b>\$5,562,062.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUM2    |  | FLAGSTAR BANK, FSB | 6         | \$340,357.98           | 12.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 37        | \$2,473,470.91         | 87.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>43</b> | <b>\$2,813,828.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUN0    |  | Unavailable        | 17        | \$1,660,066.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>17</b> | <b>\$1,660,066.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUP5    |  | Unavailable        | 53        | \$6,793,060.66         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>53</b> | <b>\$6,793,060.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUQ3    |  | FLAGSTAR BANK, FSB | 2         | \$511,650.00           | 4.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 58        | \$10,897,110.00        | 95.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>60</b> | <b>\$11,408,760.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUR1    |  | Unavailable        | 21        | \$4,103,669.19         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>21</b> | <b>\$4,103,669.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUS9    |  | FLAGSTAR BANK, FSB | 2         | \$451,230.00           | 4.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 43        | \$9,996,550.00         | 95.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>45</b> | <b>\$10,447,780.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUT7    |  | FLAGSTAR BANK, FSB | 1         | \$261,000.00           | 1.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                                 | 67         | \$14,932,380.70        | 98.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>68</b>  | <b>\$15,193,380.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUV2    |  | Unavailable                                 | 18         | \$1,198,586.92         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>18</b>  | <b>\$1,198,586.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUW0    |  | FLAGSTAR BANK, FSB                          | 2          | \$299,800.00           | 9.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 11         | \$2,729,950.00         | 90.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>13</b>  | <b>\$3,029,750.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUX8    |  | FLAGSTAR BANK, FSB                          | 11         | \$2,181,860.00         | 6.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 168        | \$32,960,089.00        | 93.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>179</b> | <b>\$35,141,949.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUY6    |  | FLAGSTAR BANK, FSB                          | 16         | \$2,868,000.00         | 18.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 67         | \$12,267,645.00        | 81.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>83</b>  | <b>\$15,135,645.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XUZ3    |  | FLAGSTAR BANK, FSB                          | 10         | \$1,571,400.00         | 22.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 34         | \$5,442,703.00         | 77.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>44</b>  | <b>\$7,014,103.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XV25    |  | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 616        | \$71,764,369.28        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>616</b> | <b>\$71,764,369.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XV33    |  | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 353        | \$34,485,277.17        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>353</b> | <b>\$34,485,277.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XV41    |  | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 240        | \$18,385,079.47        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>240</b> | <b>\$18,385,079.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XV66    |  | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 28         | \$4,722,805.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>28</b>  | <b>\$4,722,805.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XV74    |  | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 43         | \$7,348,848.16         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>43</b>  | <b>\$7,348,848.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |           |                       |             |          |               |    |          |               |
|--------------|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31406XV82    | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 11        | \$1,747,248.94        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>11</b> | <b>\$1,747,248.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XV90    | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 16        | \$1,909,762.86        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>16</b> | <b>\$1,909,762.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XVB5    | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 16        | \$2,559,077.98        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>16</b> | <b>\$2,559,077.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XVC3    | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 18        | \$2,701,334.16        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>18</b> | <b>\$2,701,334.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XVN9    | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 23        | \$3,527,195.65        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>23</b> | <b>\$3,527,195.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XVP4    | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 13        | \$2,082,149.84        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>13</b> | <b>\$2,082,149.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XVQ2    | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 22        | \$3,240,149.09        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>22</b> | <b>\$3,240,149.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XVR0    | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 16        | \$1,990,747.08        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>16</b> | <b>\$1,990,747.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XVS8    | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 8         | \$1,162,731.29        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>8</b>  | <b>\$1,162,731.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XVU3    |   | 152       | \$18,141,699.45       | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                         |             |          |                    |          |                    |
|--------------|--|---|------------|-------------------------|-------------|----------|--------------------|----------|--------------------|
|              |  | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION |            |                         |             |          |                    |          |                    |
| <b>Total</b> |  |   | <b>152</b> | <b>\$18,141,699.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      | <b>0</b> | <b>\$0.00</b>      |
| 31406XVV1    |  | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 94         | \$10,136,057.37         | 100%        | 0        | \$0.00             | NA       | \$0.00             |
| <b>Total</b> |  |   | <b>94</b>  | <b>\$10,136,057.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      | <b>0</b> | <b>\$0.00</b>      |
| 31406XVW9    |  | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 46         | \$4,197,299.18          | 100%        | 0        | \$0.00             | NA       | \$0.00             |
| <b>Total</b> |  |   | <b>46</b>  | <b>\$4,197,299.18</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      | <b>0</b> | <b>\$0.00</b>      |
| 31406XVX7    |  | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 136        | \$7,315,110.97          | 100%        | 0        | \$0.00             | NA       | \$0.00             |
| <b>Total</b> |  |   | <b>136</b> | <b>\$7,315,110.97</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      | <b>0</b> | <b>\$0.00</b>      |
| 31406XVY5    |  | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 210        | \$28,634,036.92         | 100%        | 0        | \$0.00             | NA       | \$0.00             |
| <b>Total</b> |  |   | <b>210</b> | <b>\$28,634,036.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      | <b>0</b> | <b>\$0.00</b>      |
| 31406XVZ2    |  | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 926        | \$128,319,091.59        | 100%        | 1        | \$61,008.60        | NA       | \$61,008.60        |
| <b>Total</b> |  |   | <b>926</b> | <b>\$128,319,091.59</b> | <b>100%</b> | <b>1</b> | <b>\$61,008.60</b> | <b>1</b> | <b>\$61,008.60</b> |
| 31406XX23    |  | FIRST HORIZON HOME<br>LOAN CORPORATION      | 24         | \$1,260,148.95          | 96.16%      | 0        | \$0.00             | NA       | \$0.00             |
|              |  | Unavailable                                 | 1          | \$50,358.68             | 3.84%       | 0        | \$0.00             | NA       | \$0.00             |
| <b>Total</b> |  |   | <b>25</b>  | <b>\$1,310,507.63</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      | <b>0</b> | <b>\$0.00</b>      |
| 31406XX31    |  | FIRST HORIZON HOME<br>LOAN CORPORATION      | 21         | \$3,163,155.87          | 100%        | 0        | \$0.00             | NA       | \$0.00             |
| <b>Total</b> |  |   | <b>21</b>  | <b>\$3,163,155.87</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      | <b>0</b> | <b>\$0.00</b>      |
| 31406XX49    |  | FIRST HORIZON HOME<br>LOAN CORPORATION      | 48         | \$8,475,291.94          | 99.29%      | 0        | \$0.00             | NA       | \$0.00             |
|              |  | Unavailable                                 | 1          | \$60,800.00             | 0.71%       | 0        | \$0.00             | NA       | \$0.00             |
| <b>Total</b> |  |   | <b>49</b>  | <b>\$8,536,091.94</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      | <b>0</b> | <b>\$0.00</b>      |
| 31406XX56    |  | FIRST HORIZON HOME<br>LOAN CORPORATION      | 47         | \$4,585,778.59          | 98.12%      | 0        | \$0.00             | NA       | \$0.00             |
|              |  | Unavailable                                 | 1          | \$88,000.00             | 1.88%       | 0        | \$0.00             | NA       | \$0.00             |

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|              |  |  |            |                         |             |          |               |    |          |               |
|--------------|--|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>48</b>  | <b>\$4,673,778.59</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                         |             |          |               |    |          |               |
| 31406XX64    | FIRST HORIZON HOME<br>LOAN CORPORATION |  | 27         | \$5,536,201.00          | 95.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 1          | \$280,200.12            | 4.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>28</b>  | <b>\$5,816,401.12</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                         |             |          |               |    |          |               |
| 31406XXX5    | FIRST HORIZON HOME<br>LOAN CORPORATION |  | 27         | \$6,223,654.48          | 95.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 1          | \$317,100.00            | 4.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>28</b>  | <b>\$6,540,754.48</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                         |             |          |               |    |          |               |
| 31406XXZ0    | FIRST HORIZON HOME<br>LOAN CORPORATION |  | 65         | \$3,710,536.34          | 97.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 2          | \$102,800.00            | 2.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>67</b>  | <b>\$3,813,336.34</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                         |             |          |               |    |          |               |
| 31406Y4Y3    | BANK OF AMERICA NA                     |  | 54         | \$3,534,826.68          | 74.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 17         | \$1,206,551.24          | 25.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>71</b>  | <b>\$4,741,377.92</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                         |             |          |               |    |          |               |
| 31406Y4Z0    | BANK OF AMERICA NA                     |  | 52         | \$5,192,629.99          | 73.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 19         | \$1,892,463.36          | 26.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>71</b>  | <b>\$7,085,093.35</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                         |             |          |               |    |          |               |
| 31406Y5A4    | BANK OF AMERICA NA                     |  | 483        | \$91,857,902.96         | 55.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 321        | \$74,309,627.52         | 44.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>804</b> | <b>\$166,167,530.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                         |             |          |               |    |          |               |
| 31406Y5B2    | BANK OF AMERICA NA                     |  | 114        | \$18,816,734.90         | 95.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 5          | \$934,500.00            | 4.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>119</b> | <b>\$19,751,234.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                         |             |          |               |    |          |               |
| 31406Y6N5    | BANK OF AMERICA NA                     |  | 9          | \$1,258,325.63          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>   | <b>\$1,258,325.63</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                         |             |          |               |    |          |               |
| 31406Y6Q8    | BANK OF AMERICA NA                     |  | 19         | \$1,736,618.79          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b>  | <b>\$1,736,618.79</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                         |             |          |               |    |          |               |
| 31406Y6R6    | BANK OF AMERICA NA                     |  | 42         | \$5,273,623.85          | 95.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 1          | \$267,117.74            | 4.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>43</b>  | <b>\$5,540,741.59</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                         |             |          |               |    |          |               |
| 31406Y6S4    | BANK OF AMERICA NA                     |  | 176        | \$9,951,205.00          | 99.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 1          | \$60,000.00             | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>177</b> | <b>\$10,011,205.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                               |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406Y6T2    | BANK OF AMERICA NA            | 129        | \$12,015,413.86        | 99.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 1          | \$89,300.00            | 0.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>130</b> | <b>\$12,104,713.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y6U9    | BANK OF AMERICA NA            | 86         | \$11,009,080.06        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>86</b>  | <b>\$11,009,080.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y6V7    | BANK OF AMERICA NA            | 29         | \$6,789,239.28         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>29</b>  | <b>\$6,789,239.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YAN0    | WACHOVIA MORTGAGE CORPORATION | 46         | \$8,791,427.96         | 87.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 6          | \$1,308,157.90         | 12.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>52</b>  | <b>\$10,099,585.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YAP5    | WACHOVIA MORTGAGE CORPORATION | 28         | \$4,839,084.17         | 95.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 1          | \$209,000.00           | 4.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>29</b>  | <b>\$5,048,084.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YAQ3    | WACHOVIA MORTGAGE CORPORATION | 31         | \$6,121,478.23         | 75.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 10         | \$1,940,418.97         | 24.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>41</b>  | <b>\$8,061,897.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YCG3    | Unavailable                   | 34         | \$6,648,238.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>34</b>  | <b>\$6,648,238.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YCH1    | Unavailable                   | 48         | \$10,115,519.29        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>48</b>  | <b>\$10,115,519.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YCJ7    | INDYMAC BANK, FSB             | 8          | \$1,960,629.15         | 14.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 50         | \$11,534,997.41        | 85.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>58</b>  | <b>\$13,495,626.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YCK4    | Unavailable                   | 15         | \$3,677,019.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>15</b>  | <b>\$3,677,019.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YCM0    | INDYMAC BANK, FSB             | 3          | \$799,552.19           | 14.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 21         | \$4,602,331.41         | 85.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>24</b>  | <b>\$5,401,883.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



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|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406YCN8    | INDYMAC BANK, FSB         | 9          | \$2,618,472.42         | 31.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 26         | \$5,635,882.00         | 68.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>35</b>  | <b>\$8,254,354.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YCP3    | INDYMAC BANK, FSB         | 1          | \$104,000.00           | 1.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 42         | \$8,325,501.17         | 98.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>43</b>  | <b>\$8,429,501.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YCQ1    | Unavailable               | 19         | \$5,220,911.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>19</b>  | <b>\$5,220,911.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YCR9    | Unavailable               | 5          | \$1,108,550.32         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>5</b>   | <b>\$1,108,550.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YCS7    | INDYMAC BANK, FSB         | 4          | \$819,957.95           | 23.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 13         | \$2,628,607.07         | 76.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>17</b>  | <b>\$3,448,565.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YCT5    | INDYMAC BANK, FSB         | 5          | \$1,206,225.47         | 44.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 7          | \$1,526,156.44         | 55.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>12</b>  | <b>\$2,732,381.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YCU2    | INDYMAC BANK, FSB         | 5          | \$720,674.21           | 29.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 9          | \$1,701,112.14         | 70.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>14</b>  | <b>\$2,421,786.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YCY4    | INDYMAC BANK, FSB         | 1          | \$162,010.00           | 0.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 97         | \$17,855,146.66        | 99.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>98</b>  | <b>\$18,017,156.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YCZ1    | INDYMAC BANK, FSB         | 3          | \$750,000.00           | 3.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 87         | \$20,163,444.11        | 96.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>90</b>  | <b>\$20,913,444.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YEM8    | U.S. BANK N.A.            | 5          | \$460,374.22           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>5</b>   | <b>\$460,374.22</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YEQ9    | U.S. BANK N.A.            | 5          | \$419,600.51           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>5</b>   | <b>\$419,600.51</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YF62    | GMAC MORTGAGE CORPORATION | 65         | \$11,674,192.22        | 46.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 74         | \$13,359,508.30        | 53.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>139</b> | <b>\$25,033,700.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406YFL9    |  | GMAC MORTGAGE CORPORATION | 20         | \$4,591,929.00         | 45.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 22         | \$5,417,762.70         | 54.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>42</b>  | <b>\$10,009,691.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YFN5    |  | GMAC MORTGAGE CORPORATION | 45         | \$7,582,831.56         | 30.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 85         | \$17,423,929.83        | 69.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>130</b> | <b>\$25,006,761.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YFY1    |  | GMAC MORTGAGE CORPORATION | 14         | \$2,782,451.97         | 27.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 32         | \$7,235,926.18         | 72.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>46</b>  | <b>\$10,018,378.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YGC8    |  | GMAC MORTGAGE CORPORATION | 8          | \$1,953,049.97         | 19.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 33         | \$8,047,720.00         | 80.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>41</b>  | <b>\$10,000,769.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YGD6    |  | GMAC MORTGAGE CORPORATION | 104        | \$18,610,200.74        | 92.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 8          | \$1,420,230.09         | 7.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>112</b> | <b>\$20,030,430.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YGF1    |  | GMAC MORTGAGE CORPORATION | 19         | \$4,023,019.95         | 16.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 100        | \$20,971,510.50        | 83.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>119</b> | <b>\$24,994,530.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YGR5    |  | GMAC MORTGAGE CORPORATION | 153        | \$29,684,835.38        | 87.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 20         | \$4,311,044.84         | 12.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>173</b> | <b>\$33,995,880.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YGS3    |  | GMAC MORTGAGE CORPORATION | 18         | \$3,395,898.99         | 13.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 93         | \$21,615,576.00        | 86.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>111</b> | <b>\$25,011,474.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YGT1    |  | GMAC MORTGAGE CORPORATION | 174        | \$30,443,192.69        | 60.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 103        | \$19,559,187.19        | 39.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>277</b> | <b>\$50,002,379.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YGU8    |  | GMAC MORTGAGE             | 24         | \$4,675,364.75         | 36.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | CORPORATION                    |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                    | 34         | \$7,970,802.19         | 63.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>58</b>  | <b>\$12,646,166.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YGV6    |  | Unavailable                    | 9          | \$1,608,598.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>9</b>   | <b>\$1,608,598.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YGW4    |  | GMAC MORTGAGE CORPORATION      | 72         | \$13,104,649.06        | 81.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 13         | \$2,933,435.04         | 18.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>85</b>  | <b>\$16,038,084.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YS27    |  | U.S. BANK N.A.                 | 2          | \$201,241.22           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>2</b>   | <b>\$201,241.22</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YS35    |  | U.S. BANK N.A.                 | 1          | \$89,266.68            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>1</b>   | <b>\$89,266.68</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YS43    |  | U.S. BANK N.A.                 | 2          | \$166,723.70           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>2</b>   | <b>\$166,723.70</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YS50    |  | U.S. BANK N.A.                 | 1          | \$57,370.24            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>1</b>   | <b>\$57,370.24</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YS92    |  | NATIONAL CITY MORTGAGE COMPANY | 47         | \$9,197,676.77         | 80.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 13         | \$2,279,899.00         | 19.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>60</b>  | <b>\$11,477,575.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YSY7    |  | U.S. BANK N.A.                 | 2          | \$268,853.51           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>2</b>   | <b>\$268,853.51</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YTA8    |  | NATIONAL CITY MORTGAGE COMPANY | 39         | \$8,337,978.55         | 48.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 45         | \$8,935,342.20         | 51.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>84</b>  | <b>\$17,273,320.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YTB6    |  | NATIONAL CITY MORTGAGE COMPANY | 4          | \$857,048.08           | 81.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 1          | \$198,358.76           | 18.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>5</b>   | <b>\$1,055,406.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YV23    |  | SUNTRUST MORTGAGE INC.         | 20         | \$4,992,311.76         | 21.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 81         | \$18,070,711.64        | 78.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>101</b> | <b>\$23,063,023.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                        |            |                        |             |          |               |    |          |               |
|--------------|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406YV31    | SUNTRUST MORTGAGE INC. | 57         | \$3,649,222.08         | 40.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 79         | \$5,266,143.52         | 59.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>136</b> | <b>\$8,915,365.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YV49    | SUNTRUST MORTGAGE INC. | 5          | \$1,396,392.95         | 5.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 91         | \$22,732,717.13        | 94.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>96</b>  | <b>\$24,129,110.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YV56    | SUNTRUST MORTGAGE INC. | 44         | \$3,035,426.25         | 35.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 81         | \$5,605,367.71         | 64.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>125</b> | <b>\$8,640,793.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YV64    | SUNTRUST MORTGAGE INC. | 28         | \$2,736,448.78         | 33%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 56         | \$5,556,284.68         | 67%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>84</b>  | <b>\$8,292,733.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YV72    | SUNTRUST MORTGAGE INC. | 32         | \$3,148,163.43         | 33.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 65         | \$6,325,320.28         | 66.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>97</b>  | <b>\$9,473,483.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YV80    | SUNTRUST MORTGAGE INC. | 28         | \$5,651,303.37         | 28.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 67         | \$14,431,203.67        | 71.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>95</b>  | <b>\$20,082,507.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YV98    | SUNTRUST MORTGAGE INC. | 29         | \$6,445,250.10         | 31.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 72         | \$14,313,272.06        | 68.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>101</b> | <b>\$20,758,522.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVH0    | SUNTRUST MORTGAGE INC. | 63         | \$4,191,219.22         | 53.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 51         | \$3,651,061.27         | 46.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>114</b> | <b>\$7,842,280.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVJ6    | SUNTRUST MORTGAGE INC. | 8          | \$792,269.95           | 19.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 32         | \$3,180,596.90         | 80.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>40</b>  | <b>\$3,972,866.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                        |            |                        |             |          |               |    |          |               |
|--------------|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406YVK3    | SUNTRUST MORTGAGE INC. | 48         | \$8,113,027.28         | 51.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 51         | \$7,672,937.95         | 48.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>99</b>  | <b>\$15,785,965.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVL1    | SUNTRUST MORTGAGE INC. | 26         | \$4,044,624.67         | 29.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 69         | \$9,698,340.03         | 70.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>95</b>  | <b>\$13,742,964.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVM9    | SUNTRUST MORTGAGE INC. | 57         | \$10,082,490.73        | 81.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 9          | \$2,215,323.93         | 18.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>66</b>  | <b>\$12,297,814.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVN7    | SUNTRUST MORTGAGE INC. | 58         | \$3,511,339.02         | 47.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 63         | \$3,910,992.72         | 52.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>121</b> | <b>\$7,422,331.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVP2    | SUNTRUST MORTGAGE INC. | 20         | \$1,944,273.88         | 40.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 29         | \$2,802,017.52         | 59.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>49</b>  | <b>\$4,746,291.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVQ0    | SUNTRUST MORTGAGE INC. | 15         | \$1,795,471.79         | 51.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 14         | \$1,668,463.72         | 48.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>29</b>  | <b>\$3,463,935.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVR8    | SUNTRUST MORTGAGE INC. | 60         | \$14,167,936.28        | 42.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 86         | \$19,538,585.03        | 57.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>146</b> | <b>\$33,706,521.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVS6    | SUNTRUST MORTGAGE INC. | 70         | \$4,664,559.42         | 76.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 21         | \$1,462,641.29         | 23.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>91</b>  | <b>\$6,127,200.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVT4    | SUNTRUST MORTGAGE INC. | 33         | \$2,244,759.00         | 42.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 44         | \$3,041,563.77         | 57.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>77</b>  | <b>\$5,286,322.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVU1    | SUNTRUST               | 51         | \$4,963,259.57         | 58.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                        |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | MORTGAGE INC.          |            |                        |             |          |               |    |          |               |
|              |  | Unavailable            | 35         | \$3,469,481.26         | 41.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>86</b>  | <b>\$8,432,740.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVV9    |  | SUNTRUST MORTGAGE INC. | 13         | \$1,550,514.29         | 46.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 15         | \$1,796,411.24         | 53.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>28</b>  | <b>\$3,346,925.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVW7    |  | SUNTRUST MORTGAGE INC. | 5          | \$1,264,787.13         | 6.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 66         | \$17,891,702.13        | 93.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>71</b>  | <b>\$19,156,489.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVX5    |  | SUNTRUST MORTGAGE INC. | 81         | \$18,841,682.58        | 50.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 80         | \$18,588,747.92        | 49.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>161</b> | <b>\$37,430,430.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVY3    |  | SUNTRUST MORTGAGE INC. | 45         | \$9,507,193.55         | 58.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 35         | \$6,820,022.79         | 41.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>80</b>  | <b>\$16,327,216.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YVZ0    |  | SUNTRUST MORTGAGE INC. | 79         | \$17,869,886.84        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>79</b>  | <b>\$17,869,886.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YW55    |  | FREEDOM MORTGAGE CORP. | 11         | \$1,423,403.39         | 70.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 4          | \$587,409.29           | 29.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>15</b>  | <b>\$2,010,812.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YW63    |  | FREEDOM MORTGAGE CORP. | 4          | \$783,500.00           | 76.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 1          | \$240,000.00           | 23.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>5</b>   | <b>\$1,023,500.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YW71    |  | FREEDOM MORTGAGE CORP. | 4          | \$562,000.00           | 54.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 2          | \$467,721.66           | 45.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>6</b>   | <b>\$1,029,721.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YW89    |  | FREEDOM MORTGAGE CORP. | 4          | \$769,602.11           | 74.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 1          | \$257,000.00           | 25.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                        |  |           |                        |             |          |               |    |          |               |
|--------------|------------------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                        |  | <b>5</b>  | <b>\$1,026,602.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                        |  |           |                        |             |          |               |    |          |               |
| 31406YWA4    | SUNTRUST MORTGAGE INC. |  | 25        | \$2,383,911.00         | 29.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 59        | \$5,577,433.84         | 70.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>84</b> | <b>\$7,961,344.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                        |  |           |                        |             |          |               |    |          |               |
| 31406YWB2    | SUNTRUST MORTGAGE INC. |  | 23        | \$3,085,980.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>23</b> | <b>\$3,085,980.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                        |  |           |                        |             |          |               |    |          |               |
| 31406YWC0    | SUNTRUST MORTGAGE INC. |  | 20        | \$1,918,142.29         | 52.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 17        | \$1,704,971.24         | 47.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>37</b> | <b>\$3,623,113.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                        |  |           |                        |             |          |               |    |          |               |
| 31406YWD8    | SUNTRUST MORTGAGE INC. |  | 14        | \$2,917,388.23         | 49.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 16        | \$2,937,001.00         | 50.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>30</b> | <b>\$5,854,389.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                        |  |           |                        |             |          |               |    |          |               |
| 31406YWE6    | SUNTRUST MORTGAGE INC. |  | 36        | \$2,554,588.16         | 39.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 53        | \$3,864,440.06         | 60.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>89</b> | <b>\$6,419,028.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                        |  |           |                        |             |          |               |    |          |               |
| 31406YWF3    | SUNTRUST MORTGAGE INC. |  | 27        | \$3,754,523.12         | 28.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 64        | \$9,301,025.23         | 71.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>91</b> | <b>\$13,055,548.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                        |  |           |                        |             |          |               |    |          |               |
| 31406YWG1    | SUNTRUST MORTGAGE INC. |  | 21        | \$1,412,297.43         | 23.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 64        | \$4,486,951.21         | 76.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>85</b> | <b>\$5,899,248.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                        |  |           |                        |             |          |               |    |          |               |
| 31406YWH9    | SUNTRUST MORTGAGE INC. |  | 20        | \$1,228,262.13         | 35.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 37        | \$2,267,676.17         | 64.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>57</b> | <b>\$3,495,938.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                        |  |           |                        |             |          |               |    |          |               |
| 31406YWJ5    | SUNTRUST MORTGAGE INC. |  | 20        | \$3,818,095.14         | 68.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 9         | \$1,776,177.68         | 31.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>29</b> | <b>\$5,594,272.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                        |  |           |                        |             |          |               |    |          |               |

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|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406YX47    |  | U.S. BANK N.A.                | 3          | \$222,307.94           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>3</b>   | <b>\$222,307.94</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YXA3    |  | FREEDOM MORTGAGE CORP.        | 2          | \$449,700.00           | 44.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 3          | \$560,350.00           | 55.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>5</b>   | <b>\$1,010,050.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YXY1    |  | U.S. BANK N.A.                | 7          | \$812,112.91           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>7</b>   | <b>\$812,112.91</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YXZ8    |  | U.S. BANK N.A.                | 4          | \$412,268.43           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>4</b>   | <b>\$412,268.43</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYB0    |  | BANKFINANCIAL FSB             | 11         | \$2,327,225.58         | 84.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 2          | \$432,300.00           | 15.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>13</b>  | <b>\$2,759,525.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYL8    |  | HARWOOD STREET FUNDING I, LLC | 17         | \$2,258,916.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>17</b>  | <b>\$2,258,916.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYM6    |  | HARWOOD STREET FUNDING I, LLC | 41         | \$2,857,047.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>41</b>  | <b>\$2,857,047.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYN4    |  | HARWOOD STREET FUNDING I, LLC | 26         | \$2,487,080.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>26</b>  | <b>\$2,487,080.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYP9    |  | HARWOOD STREET FUNDING I, LLC | 119        | \$15,450,596.81        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>119</b> | <b>\$15,450,596.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYQ7    |  | HARWOOD STREET FUNDING I, LLC | 47         | \$2,976,517.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>47</b>  | <b>\$2,976,517.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYR5    |  | HARWOOD STREET FUNDING I, LLC | 53         | \$5,303,234.14         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>53</b>  | <b>\$5,303,234.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYs3    |  | HARWOOD STREET FUNDING I, LLC | 66         | \$8,553,313.81         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>66</b>  | <b>\$8,553,313.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |  |                                     |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406YYT1    |  | HARWOOD STREET FUNDING I, LLC       | 66         | \$13,105,423.19        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>66</b>  | <b>\$13,105,423.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYU8    |  | HARWOOD STREET FUNDING I, LLC       | 451        | \$93,410,302.31        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>451</b> | <b>\$93,410,302.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYV6    |  | HARWOOD STREET FUNDING I, LLC       | 129        | \$25,862,396.58        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>129</b> | <b>\$25,862,396.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYW4    |  | HARWOOD STREET FUNDING I, LLC       | 19         | \$2,958,744.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>19</b>  | <b>\$2,958,744.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YYX2    |  | HARWOOD STREET FUNDING I, LLC       | 45         | \$7,309,148.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>45</b>  | <b>\$7,309,148.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YZ52    |  | U.S. BANK N.A.                      | 3          | \$480,000.75           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>3</b>   | <b>\$480,000.75</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YZ86    |  | U.S. BANK N.A.                      | 9          | \$387,534.60           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>9</b>   | <b>\$387,534.60</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4S7    |  | BANK OF AMERICA NA                  | 63         | \$12,086,890.95        | 57.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 41         | \$8,847,085.35         | 42.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>104</b> | <b>\$20,933,976.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A4T5    |  | BANK OF AMERICA NA                  | 15         | \$1,011,705.37         | 86.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 2          | \$159,600.00           | 13.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>17</b>  | <b>\$1,171,305.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5R8    |  | FIRST HORIZON HOME LOAN CORPORATION | 420        | \$86,308,589.58        | 95.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 15         | \$3,702,446.67         | 4.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>435</b> | <b>\$90,011,036.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5T4    |  | FIRST HORIZON HOME LOAN CORPORATION | 21         | \$5,122,540.00         | 81.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 4          | \$1,160,000.00         | 18.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>25</b>  | <b>\$6,282,540.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A7D7    |  | FIRST HORIZON HOME LOAN CORPORATION | 206        | \$21,851,653.84        | 99.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                     |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                         | 2          | \$200,400.00           | 0.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>208</b> | <b>\$22,052,053.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A7E5    |  | FIRST HORIZON HOME LOAN CORPORATION | 57         | \$5,981,579.32         | 98.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 1          | \$113,212.44           | 1.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>58</b>  | <b>\$6,094,791.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A7F2    |  | FIRST HORIZON HOME LOAN CORPORATION | 13         | \$1,605,695.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>13</b>  | <b>\$1,605,695.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A7G0    |  | FIRST HORIZON HOME LOAN CORPORATION | 254        | \$58,960,427.00        | 98.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 4          | \$1,127,650.00         | 1.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>258</b> | <b>\$60,088,077.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A7H8    |  | FIRST HORIZON HOME LOAN CORPORATION | 35         | \$2,246,373.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>35</b>  | <b>\$2,246,373.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A7J4    |  | FIRST HORIZON HOME LOAN CORPORATION | 29         | \$6,878,693.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>29</b>  | <b>\$6,878,693.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A7K1    |  | FIRST HORIZON HOME LOAN CORPORATION | 115        | \$26,959,513.00        | 98.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 2          | \$488,000.00           | 1.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>117</b> | <b>\$27,447,513.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A7L9    |  | FIRST HORIZON HOME LOAN CORPORATION | 8          | \$1,243,169.64         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>8</b>   | <b>\$1,243,169.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A7M7    |  | FIRST HORIZON HOME LOAN CORPORATION | 74         | \$16,861,231.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>74</b>  | <b>\$16,861,231.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AAH4    |  | BANK OF AMERICA NA                  | 65         | \$14,108,266.54        | 63.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 32         | \$8,026,663.91         | 36.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>97</b>  | <b>\$22,134,930.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AAJ0    |  | BANK OF AMERICA NA                  | 59         | \$12,766,573.70        | 36.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 98         | \$22,553,872.81        | 63.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>157</b> | <b>\$35,320,446.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407ABD2    |  | NAVY FEDERAL CREDIT UNION | 73         | \$15,033,824.16        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>73</b>  | <b>\$15,033,824.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABE0    |  | NAVY FEDERAL CREDIT UNION | 102        | \$20,032,613.61        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>102</b> | <b>\$20,032,613.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABG5    |  | NAVY FEDERAL CREDIT UNION | 103        | \$20,088,744.19        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>103</b> | <b>\$20,088,744.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABJ9    |  | NAVY FEDERAL CREDIT UNION | 30         | \$5,665,045.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>30</b>  | <b>\$5,665,045.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABK6    |  | NAVY FEDERAL CREDIT UNION | 101        | \$20,168,071.04        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>101</b> | <b>\$20,168,071.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABL4    |  | NAVY FEDERAL CREDIT UNION | 95         | \$20,038,524.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>95</b>  | <b>\$20,038,524.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABM2    |  | NAVY FEDERAL CREDIT UNION | 17         | \$3,568,430.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>17</b>  | <b>\$3,568,430.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABN0    |  | NAVY FEDERAL CREDIT UNION | 23         | \$4,142,493.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>23</b>  | <b>\$4,142,493.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABP5    |  | NAVY FEDERAL CREDIT UNION | 82         | \$17,105,639.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>82</b>  | <b>\$17,105,639.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABQ3    |  | NAVY FEDERAL CREDIT UNION | 81         | \$18,115,407.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>81</b>  | <b>\$18,115,407.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABR1    |  | NAVY FEDERAL CREDIT UNION | 70         | \$15,060,129.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>70</b>  | <b>\$15,060,129.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABS9    |  | NAVY FEDERAL CREDIT UNION | 12         | \$1,528,643.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>12</b>  | <b>\$1,528,643.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                 |           |                       |             |          |               |    |          |               |
|--------------|---------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31407ACF6    | HSBC MORTGAGE CORPORATION (USA) | 35        | \$8,999,046.42        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>35</b> | <b>\$8,999,046.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ACG4    | HSBC MORTGAGE CORPORATION (USA) | 27        | \$5,000,101.99        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>27</b> | <b>\$5,000,101.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ACH2    | HSBC MORTGAGE CORPORATION (USA) | 11        | \$2,519,878.39        | 50.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 19        | \$2,480,527.30        | 49.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>30</b> | <b>\$5,000,405.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ACJ8    | HSBC MORTGAGE CORPORATION (USA) | 19        | \$4,327,434.84        | 54.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 16        | \$3,671,891.67        | 45.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>35</b> | <b>\$7,999,326.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ACT6    | HSBC MORTGAGE CORPORATION (USA) | 16        | \$4,012,878.18        | 80.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 4         | \$987,301.52          | 19.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>20</b> | <b>\$5,000,179.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ACU3    | HSBC MORTGAGE CORPORATION (USA) | 11        | \$1,942,586.60        | 25.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 37        | \$5,557,782.70        | 74.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>48</b> | <b>\$7,500,369.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ACV1    | HSBC MORTGAGE CORPORATION (USA) | 4         | \$562,000.00          | 28.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 6         | \$1,438,000.00        | 71.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>10</b> | <b>\$2,000,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ACW9    | HSBC MORTGAGE CORPORATION (USA) | 21        | \$4,000,040.45        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>21</b> | <b>\$4,000,040.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ACX7    | HSBC MORTGAGE CORPORATION (USA) | 15        | \$2,379,324.24        | 79.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 4         | \$620,753.79          | 20.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>19</b> | <b>\$3,000,078.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADU2    | CHARTER ONE MORTGAGE CORP.      | 9         | \$1,109,964.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>9</b>  | <b>\$1,109,964.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                            |           |                        |             |          |               |    |          |               |
|--------------|----------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407ADV0    | CHARTER ONE MORTGAGE CORP. | 43        | \$7,059,335.73         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>43</b> | <b>\$7,059,335.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADW8    | CHARTER ONE MORTGAGE CORP. | 26        | \$2,993,917.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>26</b> | <b>\$2,993,917.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AED9    | HIBERNIA NATIONAL BANK     | 27        | \$4,004,490.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>27</b> | <b>\$4,004,490.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEE7    | HIBERNIA NATIONAL BANK     | 86        | \$14,115,429.33        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>86</b> | <b>\$14,115,429.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEF4    | HIBERNIA NATIONAL BANK     | 27        | \$1,682,787.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>27</b> | <b>\$1,682,787.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEG2    | HIBERNIA NATIONAL BANK     | 28        | \$2,766,361.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>28</b> | <b>\$2,766,361.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEH0    | HIBERNIA NATIONAL BANK     | 40        | \$7,003,158.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>40</b> | <b>\$7,003,158.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEJ6    | HIBERNIA NATIONAL BANK     | 35        | \$6,162,362.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>35</b> | <b>\$6,162,362.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEK3    | HIBERNIA NATIONAL BANK     | 19        | \$1,227,843.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>19</b> | <b>\$1,227,843.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEL1    | HIBERNIA NATIONAL BANK     | 33        | \$4,892,590.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>33</b> | <b>\$4,892,590.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEN7    | HIBERNIA NATIONAL BANK     | 25        | \$3,002,621.11         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>25</b> | <b>\$3,002,621.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEP2    | HIBERNIA NATIONAL BANK     | 13        | \$1,254,157.73         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                         |           |                       |             |          |               |    |          |               |
|--------------|--|-------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                         | <b>13</b> | <b>\$1,254,157.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AH20    |  | CHASE HOME FINANCE, LLC | 3         | \$416,534.83          | 34.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 6         | \$781,654.34          | 65.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>9</b>  | <b>\$1,198,189.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AH38    |  | CHASE HOME FINANCE, LLC | 2         | \$280,709.97          | 27.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 6         | \$730,434.44          | 72.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>8</b>  | <b>\$1,011,144.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AH46    |  | CHASE HOME FINANCE, LLC | 6         | \$362,707.67          | 19.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 21        | \$1,532,004.59        | 80.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>27</b> | <b>\$1,894,712.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AH53    |  | CHASE HOME FINANCE, LLC | 26        | \$1,807,674.43        | 50.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 27        | \$1,802,965.48        | 49.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>53</b> | <b>\$3,610,639.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AH61    |  | CHASE HOME FINANCE, LLC | 15        | \$1,058,557.20        | 39.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 23        | \$1,602,819.91        | 60.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>38</b> | <b>\$2,661,377.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AH79    |  | CHASE HOME FINANCE, LLC | 29        | \$1,966,075.31        | 56.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 23        | \$1,542,383.31        | 43.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>52</b> | <b>\$3,508,458.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AH87    |  | CHASE HOME FINANCE, LLC | 26        | \$1,760,567.40        | 55.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 22        | \$1,407,035.51        | 44.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>48</b> | <b>\$3,167,602.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AH95    |  | CHASE HOME FINANCE, LLC | 45        | \$2,878,485.01        | 65.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 23        | \$1,525,580.37        | 34.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>68</b> | <b>\$4,404,065.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AHU8    |  | CHASE HOME FINANCE, LLC | 23        | \$2,727,343.84        | 54.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 14        | \$2,274,465.73        | 45.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>37</b> | <b>\$5,001,809.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                         |            |                        |             |          |               |    |          |               |
|--------------|-------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407AHV6    | CHASE HOME FINANCE, LLC | 68         | \$16,413,289.47        | 65.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 36         | \$8,756,568.98         | 34.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>104</b> | <b>\$25,169,858.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AHW4    | CHASE HOME FINANCE, LLC | 157        | \$19,034,621.33        | 75.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 47         | \$6,046,097.36         | 24.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>204</b> | <b>\$25,080,718.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AHX2    | CHASE HOME FINANCE, LLC | 85         | \$19,140,694.79        | 76.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 26         | \$5,823,556.11         | 23.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>111</b> | <b>\$24,964,250.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AHY0    | CHASE HOME FINANCE, LLC | 19         | \$2,432,637.68         | 67.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 9          | \$1,177,398.87         | 32.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>28</b>  | <b>\$3,610,036.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJA0    | CHASE HOME FINANCE, LLC | 10         | \$607,481.45           | 43.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 13         | \$788,827.72           | 56.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>23</b>  | <b>\$1,396,309.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJB8    | CHASE HOME FINANCE, LLC | 26         | \$2,594,965.86         | 46.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 30         | \$2,939,678.37         | 53.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>56</b>  | <b>\$5,534,644.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJC6    | CHASE HOME FINANCE, LLC | 34         | \$3,323,410.19         | 57.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 25         | \$2,486,575.09         | 42.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>59</b>  | <b>\$5,809,985.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJD4    | CHASE HOME FINANCE, LLC | 28         | \$2,773,700.46         | 70.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 12         | \$1,162,695.98         | 29.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>40</b>  | <b>\$3,936,396.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJE2    | CHASE HOME FINANCE, LLC | 20         | \$1,904,769.90         | 68.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 9          | \$893,316.38           | 31.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>29</b>  | <b>\$2,798,086.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                         |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407AJF9    |  | CHASE HOME FINANCE, LLC | 26         | \$2,526,671.74         | 56.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 20         | \$1,981,389.82         | 43.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>46</b>  | <b>\$4,508,061.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJJ1    |  | CHASE HOME FINANCE, LLC | 7          | \$1,064,447.70         | 22.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 19         | \$3,570,553.11         | 77.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>26</b>  | <b>\$4,635,000.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJK8    |  | CHASE HOME FINANCE, LLC | 39         | \$8,297,000.01         | 46.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 47         | \$9,593,648.10         | 53.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>86</b>  | <b>\$17,890,648.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJL6    |  | CHASE HOME FINANCE, LLC | 58         | \$13,584,833.31        | 40.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 97         | \$19,729,022.52        | 59.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>155</b> | <b>\$33,313,855.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJM4    |  | CHASE HOME FINANCE, LLC | 109        | \$22,064,618.45        | 45.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 126        | \$26,704,172.83        | 54.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>235</b> | <b>\$48,768,791.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJN2    |  | CHASE HOME FINANCE, LLC | 28         | \$6,655,482.57         | 20%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 133        | \$26,620,989.35        | 80%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>161</b> | <b>\$33,276,471.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJP7    |  | CHASE HOME FINANCE, LLC | 17         | \$2,200,281.63         | 39.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 22         | \$3,377,434.01         | 60.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>39</b>  | <b>\$5,577,715.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJQ5    |  | CHASE HOME FINANCE, LLC | 11         | \$1,641,805.03         | 43.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 14         | \$2,111,371.23         | 56.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>25</b>  | <b>\$3,753,176.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJS1    |  | CHASE HOME FINANCE, LLC | 186        | \$40,130,994.41        | 82.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 43         | \$8,520,040.40         | 17.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>229</b> | <b>\$48,651,034.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AJT9    |  | CHASE HOME              | 66         | \$12,558,630.83        | 26.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | FINANCE, LLC                  |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                   | 172        | \$34,932,812.43        | 73.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>238</b> | <b>\$47,491,443.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31407AJU6    |  | CHASE HOME FINANCE, LLC       | 76         | \$14,742,373.24        | 30.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 175        | \$34,052,371.77        | 69.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>251</b> | <b>\$48,794,745.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31407AJV4    |  | CHASE HOME FINANCE, LLC       | 36         | \$7,088,556.56         | 19.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 167        | \$30,128,385.90        | 80.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>203</b> | <b>\$37,216,942.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31407AJW2    |  | CHASE HOME FINANCE, LLC       | 173        | \$35,222,207.68        | 71.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 73         | \$14,246,026.93        | 28.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>246</b> | <b>\$49,468,234.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31407AJX0    |  | CHASE HOME FINANCE, LLC       | 98         | \$19,636,139.06        | 39.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 145        | \$29,920,236.90        | 60.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>243</b> | <b>\$49,556,375.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31407AK26    |  | Unavailable                   | 11         | \$1,052,868.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>11</b>  | <b>\$1,052,868.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31407AK34    |  | Unavailable                   | 10         | \$1,313,996.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>10</b>  | <b>\$1,313,996.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31407AK42    |  | Unavailable                   | 8          | \$1,585,617.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>8</b>   | <b>\$1,585,617.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31407AK59    |  | Unavailable                   | 7          | \$1,881,571.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>7</b>   | <b>\$1,881,571.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31407AK67    |  | Unavailable                   | 18         | \$4,999,398.83         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>18</b>  | <b>\$4,999,398.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31407AK75    |  | Unavailable                   | 11         | \$1,268,872.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>11</b>  | <b>\$1,268,872.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31407AKL4    |  | WACHOVIA MORTGAGE CORPORATION | 50         | \$10,514,603.81        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>50</b>  | <b>\$10,514,603.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                     |           |                       |             |          |               |    |          |               |
|--------------|-------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31407AKM2    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 32        | \$2,000,457.78        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>32</b> | <b>\$2,000,457.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKN0    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 17        | \$1,652,098.22        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>17</b> | <b>\$1,652,098.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKP5    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 31        | \$4,114,684.21        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>31</b> | <b>\$4,114,684.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKQ3    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 41        | \$9,833,340.11        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>41</b> | <b>\$9,833,340.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKU4    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 9         | \$2,613,396.36        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>9</b>  | <b>\$2,613,396.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKV2    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 16        | \$1,014,140.88        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>16</b> | <b>\$1,014,140.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKW0    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 8         | \$1,870,565.86        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>8</b>  | <b>\$1,870,565.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKX8    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 7         | \$1,363,242.80        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>7</b>  | <b>\$1,363,242.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKY6    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 8         | \$1,531,781.80        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>8</b>  | <b>\$1,531,781.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AKZ3    | Unavailable                         | 16        | \$1,090,700.62        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |           |                       |             |          |               |    |          |               |
|--------------|--|-------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                     | <b>16</b> | <b>\$1,090,700.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AL25    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 18        | \$1,785,296.59        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>18</b> | <b>\$1,785,296.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AL33    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 19        | \$2,504,552.99        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>19</b> | <b>\$2,504,552.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AL66    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 10        | \$2,280,706.03        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>10</b> | <b>\$2,280,706.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AL74    |  | Unavailable                         | 21        | \$4,014,106.14        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>21</b> | <b>\$4,014,106.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AL82    |  | Unavailable                         | 14        | \$1,192,700.34        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>14</b> | <b>\$1,192,700.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALA7    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 18        | \$2,117,028.75        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>18</b> | <b>\$2,117,028.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALB5    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 17        | \$1,273,258.87        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>17</b> | <b>\$1,273,258.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALU3    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 17        | \$1,690,158.28        | 94.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 1         | \$105,380.08          | 5.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>18</b> | <b>\$1,795,538.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALV1    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 59        | \$7,632,420.39        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>59</b> | <b>\$7,632,420.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALW9    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 20        | \$3,997,397.76        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                               |            |                         |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                               | <b>20</b>  | <b>\$3,997,397.76</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALX7    |  | WACHOVIA MORTGAGE CORPORATION | 24         | \$5,120,107.75          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>24</b>  | <b>\$5,120,107.75</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALZ2    |  | WACHOVIA MORTGAGE CORPORATION | 23         | \$1,426,192.11          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>23</b>  | <b>\$1,426,192.11</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AN98    |  | OHIO SAVINGS BANK             | 3          | \$693,385.87            | 8.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 31         | \$7,021,185.46          | 91.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>34</b>  | <b>\$7,714,571.33</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ANF4    |  | BANKFINANCIAL FSB             | 6          | \$883,748.32            | 65.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 2          | \$467,432.53            | 34.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>8</b>   | <b>\$1,351,180.85</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AP21    |  | Unavailable                   | 147        | \$26,907,026.20         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>147</b> | <b>\$26,907,026.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407APA3    |  | OHIO SAVINGS BANK             | 5          | \$1,015,747.81          | 6.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 67         | \$15,375,615.65         | 93.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>72</b>  | <b>\$16,391,363.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407APB1    |  | Unavailable                   | 15         | \$2,912,000.08          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>15</b>  | <b>\$2,912,000.08</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407APX3    |  | Unavailable                   | 24         | \$6,525,800.07          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>24</b>  | <b>\$6,525,800.07</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407APY1    |  | OHIO SAVINGS BANK             | 19         | \$4,784,602.32          | 4.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 363        | \$91,270,098.29         | 95.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>382</b> | <b>\$96,054,700.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407APZ8    |  | OHIO SAVINGS BANK             | 7          | \$1,337,204.91          | 0.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 750        | \$177,799,966.86        | 99.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>757</b> | <b>\$179,137,171.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AQN4    |  | OHIO SAVINGS BANK             | 6          | \$539,349.81            | 9.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 33         | \$5,119,262.73          | 90.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>39</b>  | <b>\$5,658,612.54</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AQP9    |  | OHIO SAVINGS BANK             | 1          | \$54,253.25             | 0.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 58         | \$7,058,413.74         | 99.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>59</b>  | <b>\$7,112,666.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ARC7    |  | OHIO SAVINGS BANK            | 2          | \$229,909.88           | 8.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 18         | \$2,381,029.50         | 91.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>20</b>  | <b>\$2,610,939.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ARD5    |  | Unavailable                  | 43         | \$5,417,180.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>43</b>  | <b>\$5,417,180.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ASP7    |  | OHIO SAVINGS BANK            | 9          | \$838,641.50           | 12.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 36         | \$5,735,666.47         | 87.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>45</b>  | <b>\$6,574,307.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ASQ5    |  | Unavailable                  | 92         | \$12,971,744.17        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>92</b>  | <b>\$12,971,744.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ASR3    |  | Unavailable                  | 10         | \$1,126,707.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>10</b>  | <b>\$1,126,707.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AT76    |  | OHIO SAVINGS BANK            | 1          | \$188,898.03           | 6.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13         | \$2,580,964.62         | 93.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>14</b>  | <b>\$2,769,862.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AT92    |  | OHIO SAVINGS BANK            | 1          | \$44,645.95            | 0.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 29         | \$4,573,929.37         | 99.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>30</b>  | <b>\$4,618,575.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AUL3    |  | OHIO SAVINGS BANK            | 2          | \$210,777.16           | 1.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 73         | \$16,714,285.70        | 98.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>75</b>  | <b>\$16,925,062.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AUM1    |  | OHIO SAVINGS BANK            | 1          | \$254,746.14           | 0.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 197        | \$38,412,543.75        | 99.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>198</b> | <b>\$38,667,289.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AUN9    |  | OHIO SAVINGS BANK            | 1          | \$34,336.09            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 98         | \$17,128,731.65        | 99.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>99</b>  | <b>\$17,163,067.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AV24    |  | THE HUNTINGTON NATIONAL BANK | 40         | \$5,135,261.58         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>40</b>  | <b>\$5,135,261.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AV40    |  | THE HUNTINGTON NATIONAL BANK | 29         | \$4,947,531.45         | 63.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |           |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 16        | \$2,883,218.06         | 36.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>45</b> | <b>\$7,830,749.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AV57    |  | THE HUNTINGTON NATIONAL BANK | 41        | \$5,029,399.00         | 98.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1         | \$69,492.95            | 1.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>42</b> | <b>\$5,098,891.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AV65    |  | THE HUNTINGTON NATIONAL BANK | 48        | \$10,753,840.04        | 91.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 4         | \$1,025,036.05         | 8.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b> | <b>\$11,778,876.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AV73    |  | THE HUNTINGTON NATIONAL BANK | 37        | \$3,995,906.82         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>37</b> | <b>\$3,995,906.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AV81    |  | THE HUNTINGTON NATIONAL BANK | 30        | \$2,764,639.92         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>30</b> | <b>\$2,764,639.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AVC2    |  | OHIO SAVINGS BANK            | 1         | \$163,237.33           | 10.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6         | \$1,427,003.93         | 89.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>7</b>  | <b>\$1,590,241.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AVD0    |  | Unavailable                  | 23        | \$4,925,234.74         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>23</b> | <b>\$4,925,234.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AVE8    |  | Unavailable                  | 30        | \$3,912,264.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>30</b> | <b>\$3,912,264.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AVR9    |  | THE HUNTINGTON NATIONAL BANK | 25        | \$2,801,709.23         | 80.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 5         | \$672,068.94           | 19.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>30</b> | <b>\$3,473,778.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AVS7    |  | THE HUNTINGTON NATIONAL BANK | 20        | \$1,337,276.52         | 89.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 2         | \$156,525.34           | 10.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>22</b> | <b>\$1,493,801.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AVT5    |  | THE HUNTINGTON NATIONAL BANK | 18        | \$1,249,189.34         | 93.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1         | \$84,000.00            | 6.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>19</b> | <b>\$1,333,189.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |           |                       |             |          |               |    |          |               |
|--------------|------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31407AVU2    | THE HUNTINGTON NATIONAL BANK | 16        | \$2,257,839.92        | 84.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 2         | \$428,683.00          | 15.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>18</b> | <b>\$2,686,522.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AVV0    | THE HUNTINGTON NATIONAL BANK | 13        | \$1,266,832.29        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>13</b> | <b>\$1,266,832.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AVW8    | THE HUNTINGTON NATIONAL BANK | 18        | \$1,784,414.20        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>18</b> | <b>\$1,784,414.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AVX6    | THE HUNTINGTON NATIONAL BANK | 17        | \$1,571,851.07        | 77.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 4         | \$447,991.55          | 22.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>21</b> | <b>\$2,019,842.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AVZ1    | THE HUNTINGTON NATIONAL BANK | 38        | \$4,909,451.67        | 97.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 1         | \$142,000.00          | 2.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>39</b> | <b>\$5,051,451.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWA5    | THE HUNTINGTON NATIONAL BANK | 9         | \$1,301,346.00        | 84.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 1         | \$238,000.00          | 15.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>10</b> | <b>\$1,539,346.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AX97    | OHIO SAVINGS BANK            | 5         | \$503,528.09          | 15.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 27        | \$2,658,035.38        | 84.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>32</b> | <b>\$3,161,563.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AXA4    | OHIO SAVINGS BANK            | 4         | \$201,765.82          | 14.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 20        | \$1,178,189.30        | 85.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>24</b> | <b>\$1,379,955.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AXB2    | Unavailable                  | 18        | \$1,041,891.80        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>18</b> | <b>\$1,041,891.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AXL0    | OHIO SAVINGS BANK            | 7         | \$511,602.80          | 47.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 9         | \$560,895.46          | 52.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>16</b> | <b>\$1,072,498.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AXM8    | OHIO SAVINGS BANK            | 8         | \$481,047.01          | 9.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 64        | \$4,336,125.27        | 90.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>72</b> | <b>\$4,817,172.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                   |            |                        |             |          |               |    |          |               |
|--------------|-------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407AXN6    | Unavailable       | 46         | \$2,921,605.56         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>46</b>  | <b>\$2,921,605.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AXX4    | OHIO SAVINGS BANK | 3          | \$269,347.40           | 7.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 38         | \$3,564,716.97         | 92.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>41</b>  | <b>\$3,834,064.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AXY2    | Unavailable       | 14         | \$1,330,177.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>14</b>  | <b>\$1,330,177.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AY96    | OHIO SAVINGS BANK | 1          | \$173,800.00           | 11.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 6          | \$1,389,842.96         | 88.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>7</b>   | <b>\$1,563,642.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AYA3    | OHIO SAVINGS BANK | 5          | \$508,900.49           | 4.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 108        | \$10,689,398.58        | 95.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>113</b> | <b>\$11,198,299.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AYB1    | Unavailable       | 22         | \$2,164,074.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>22</b>  | <b>\$2,164,074.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AYK1    | OHIO SAVINGS BANK | 2          | \$273,976.78           | 16.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 10         | \$1,364,739.05         | 83.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>12</b>  | <b>\$1,638,715.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AYL9    | OHIO SAVINGS BANK | 2          | \$274,003.90           | 5.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 33         | \$4,332,409.37         | 94.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>35</b>  | <b>\$4,606,413.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AYM7    | Unavailable       | 16         | \$2,109,195.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>16</b>  | <b>\$2,109,195.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AYW5    | OHIO SAVINGS BANK | 16         | \$2,075,203.50         | 17.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 74         | \$9,761,019.35         | 82.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>90</b>  | <b>\$11,836,222.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AYX3    | OHIO SAVINGS BANK | 13         | \$1,674,696.66         | 5.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 202        | \$26,592,857.18        | 94.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>215</b> | <b>\$28,267,553.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AYY1    | Unavailable       | 52         | \$6,640,061.10         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>52</b>  | <b>\$6,640,061.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZA2    | OHIO SAVINGS BANK | 2          | \$329,520.08           | 1.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |



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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 90         | \$20,357,113.86        | 98.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>92</b>  | <b>\$20,686,633.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZB0    |  | Unavailable                  | 46         | \$8,090,962.30         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>46</b>  | <b>\$8,090,962.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2A6    |  | COUNTRYWIDE HOME LOANS, INC. | 52         | \$3,296,904.00         | 35.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 96         | \$5,883,399.56         | 64.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>148</b> | <b>\$9,180,303.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2B4    |  | COUNTRYWIDE HOME LOANS, INC. | 14         | \$3,241,576.01         | 17.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 67         | \$15,218,412.81        | 82.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>81</b>  | <b>\$18,459,988.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2C2    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,662,500.00         | 17.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 55         | \$12,590,100.32        | 82.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>67</b>  | <b>\$15,252,600.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2F5    |  | COUNTRYWIDE HOME LOANS, INC. | 158        | \$24,512,643.00        | 25.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 370        | \$73,364,648.31        | 74.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>528</b> | <b>\$97,877,291.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2G3    |  | COUNTRYWIDE HOME LOANS, INC. | 67         | \$13,343,648.54        | 93.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6          | \$1,002,768.00         | 6.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>73</b>  | <b>\$14,346,416.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2H1    |  | COUNTRYWIDE HOME LOANS, INC. | 80         | \$13,907,652.40        | 85.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 16         | \$2,345,370.00         | 14.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>96</b>  | <b>\$16,253,022.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2J7    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$228,857.50           | 1.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 63         | \$12,715,564.48        | 98.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>64</b>  | <b>\$12,944,421.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2K4    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$265,924.00           | 0.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 134        | \$27,512,416.88        | 99.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>135</b> | <b>\$27,778,340.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407B2L2    |  | COUNTRYWIDE HOME LOANS, INC. | 13         | \$3,194,106.00         | 17.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 63         | \$14,929,225.86        | 82.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>76</b>  | <b>\$18,123,331.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2M0    |  | COUNTRYWIDE HOME LOANS, INC. | 88         | \$17,237,251.90        | 77.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 23         | \$5,117,046.34         | 22.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>111</b> | <b>\$22,354,298.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2N8    |  | COUNTRYWIDE HOME LOANS, INC. | 66         | \$14,799,447.00        | 38.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 122        | \$24,039,103.00        | 61.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>188</b> | <b>\$38,838,550.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2P3    |  | COUNTRYWIDE HOME LOANS, INC. | 7          | \$1,478,490.00         | 8.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 81         | \$16,334,235.51        | 91.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>88</b>  | <b>\$17,812,725.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2Q1    |  | COUNTRYWIDE HOME LOANS, INC. | 52         | \$11,692,156.00        | 68.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 23         | \$5,438,665.00         | 31.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>75</b>  | <b>\$17,130,821.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2R9    |  | COUNTRYWIDE HOME LOANS, INC. | 94         | \$18,860,509.43        | 32.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 182        | \$38,781,348.00        | 67.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>276</b> | <b>\$57,641,857.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2U2    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,312,117.00         | 37.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 19         | \$3,893,304.39         | 62.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>31</b>  | <b>\$6,205,421.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2V0    |  | COUNTRYWIDE HOME LOANS, INC. | 57         | \$3,015,080.08         | 46%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 67         | \$3,538,909.51         | 54%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>124</b> | <b>\$6,553,989.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2W8    |  | COUNTRYWIDE HOME LOANS, INC. | 19         | \$1,706,938.00         | 26.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 52         | \$4,795,716.80         | 73.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>71</b>  | <b>\$6,502,654.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2X6    |  | COUNTRYWIDE HOME             | 11         | \$2,311,600.00         | 35.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 19         | \$4,197,090.00         | 64.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>30</b>  | <b>\$6,508,690.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2Y4    |  | COUNTRYWIDE HOME LOANS, INC. | 38         | \$3,321,045.40         | 46.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 42         | \$3,803,426.08         | 53.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>80</b>  | <b>\$7,124,471.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B2Z1    |  | COUNTRYWIDE HOME LOANS, INC. | 29         | \$3,750,094.00         | 35.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 53         | \$6,885,876.77         | 64.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>82</b>  | <b>\$10,635,970.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3A5    |  | COUNTRYWIDE HOME LOANS, INC. | 21         | \$2,066,415.00         | 19.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 88         | \$8,805,843.58         | 80.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>109</b> | <b>\$10,872,258.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3B3    |  | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,510,494.00         | 23.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 29         | \$4,945,323.51         | 76.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b>  | <b>\$6,455,817.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3C1    |  | COUNTRYWIDE HOME LOANS, INC. | 24         | \$1,557,898.00         | 25.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 69         | \$4,597,080.37         | 74.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>93</b>  | <b>\$6,154,978.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3D9    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$1,601,960.00         | 15.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 68         | \$8,748,810.17         | 84.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>80</b>  | <b>\$10,350,770.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3E7    |  | COUNTRYWIDE HOME LOANS, INC. | 46         | \$2,747,042.00         | 24.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 134        | \$8,452,712.02         | 75.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>180</b> | <b>\$11,199,754.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3F4    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$4,707,475.00         | 20.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 80         | \$17,864,071.58        | 79.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>102</b> | <b>\$22,571,546.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3G2    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,414,850.00         | 11.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 45         | \$10,381,571.29         | 88.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>53</b>  | <b>\$11,796,421.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3J6    |  | COUNTRYWIDE HOME LOANS, INC. | 441        | \$78,397,058.16         | 42.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 545        | \$105,343,032.93        | 57.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>986</b> | <b>\$183,740,091.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3K3    |  | COUNTRYWIDE HOME LOANS, INC. | 25         | \$5,647,296.82          | 26.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 68         | \$15,878,677.22         | 73.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>93</b>  | <b>\$21,525,974.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3L1    |  | COUNTRYWIDE HOME LOANS, INC. | 35         | \$5,908,262.78          | 45.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 35         | \$7,121,228.62          | 54.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>70</b>  | <b>\$13,029,491.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3M9    |  | Unavailable                  | 70         | \$14,134,139.40         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>70</b>  | <b>\$14,134,139.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3N7    |  | COUNTRYWIDE HOME LOANS, INC. | 85         | \$16,909,119.19         | 75.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 26         | \$5,628,970.00          | 24.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>111</b> | <b>\$22,538,089.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3P2    |  | COUNTRYWIDE HOME LOANS, INC. | 89         | \$20,306,323.00         | 62.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 51         | \$12,021,447.00         | 37.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>140</b> | <b>\$32,327,770.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3Q0    |  | COUNTRYWIDE HOME LOANS, INC. | 4          | \$715,300.00            | 6.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 47         | \$10,637,190.00         | 93.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>51</b>  | <b>\$11,352,490.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3R8    |  | COUNTRYWIDE HOME LOANS, INC. | 59         | \$12,133,929.97         | 79.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 14         | \$3,153,798.00          | 20.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>73</b>  | <b>\$15,287,727.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3S6    |  | Unavailable                  | 112        | \$23,046,596.37         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>112</b> | <b>\$23,046,596.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3T4    |  | COUNTRYWIDE HOME LOANS, INC. | 96         | \$20,254,032.00         | 42.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 119        | \$27,540,933.20        | 57.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>215</b> | <b>\$47,794,965.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3U1    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$2,661,953.00         | 22.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 39         | \$8,969,932.00         | 77.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>50</b>  | <b>\$11,631,885.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4A4    |  | COUNTRYWIDE HOME LOANS, INC. | 45         | \$9,120,792.90         | 97.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1          | \$193,338.82           | 2.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>46</b>  | <b>\$9,314,131.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4B2    |  | COUNTRYWIDE HOME LOANS, INC. | 24         | \$3,808,805.64         | 92.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1          | \$320,000.00           | 7.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>25</b>  | <b>\$4,128,805.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4D8    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,071,772.72         | 21.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 38         | \$7,458,387.16         | 78.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>50</b>  | <b>\$9,530,159.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4E6    |  | COUNTRYWIDE HOME LOANS, INC. | 17         | \$2,314,639.75         | 40.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 24         | \$3,461,343.24         | 59.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>41</b>  | <b>\$5,775,982.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4F3    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,178,332.15         | 85.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 2          | \$194,795.99           | 14.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>8</b>   | <b>\$1,373,128.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4G1    |  | COUNTRYWIDE HOME LOANS, INC. | 30         | \$6,014,421.35         | 89.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 4          | \$672,101.18           | 10.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>34</b>  | <b>\$6,686,522.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4H9    |  | COUNTRYWIDE HOME LOANS, INC. | 10         | \$1,697,199.00         | 63.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 8          | \$981,907.56           | 36.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>18</b>  | <b>\$2,679,106.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4J5    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$559,165.05           | 51.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 3          | \$524,626.34           | 48.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |           |                       |             |          |               |    |          |               |
|--------------|--|------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>6</b>  | <b>\$1,083,791.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4L0    |  | COUNTRYWIDE HOME LOANS, INC. | 12        | \$2,665,659.00        | 30.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 27        | \$6,068,286.62        | 69.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>39</b> | <b>\$8,733,945.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4M8    |  | COUNTRYWIDE HOME LOANS, INC. | 11        | \$1,866,130.00        | 35.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 17        | \$3,365,525.54        | 64.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>28</b> | <b>\$5,231,655.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4P1    |  | COUNTRYWIDE HOME LOANS, INC. | 13        | \$2,406,172.00        | 72.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 4         | \$898,730.00          | 27.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>17</b> | <b>\$3,304,902.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4Q9    |  | Unavailable                  | 11        | \$2,416,805.90        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>11</b> | <b>\$2,416,805.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4R7    |  | COUNTRYWIDE HOME LOANS, INC. | 1         | \$127,000.00          | 2.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31        | \$6,074,543.52        | 97.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>32</b> | <b>\$6,201,543.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4S5    |  | COUNTRYWIDE HOME LOANS, INC. | 1         | \$206,955.00          | 5.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 14        | \$3,293,287.44        | 94.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>15</b> | <b>\$3,500,242.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4T3    |  | COUNTRYWIDE HOME LOANS, INC. | 26        | \$4,801,090.42        | 83.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6         | \$934,850.00          | 16.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>32</b> | <b>\$5,735,940.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4U0    |  | COUNTRYWIDE HOME LOANS, INC. | 14        | \$2,153,131.45        | 83.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 3         | \$432,155.96          | 16.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>17</b> | <b>\$2,585,287.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4V8    |  | Unavailable                  | 30        | \$5,669,440.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>30</b> | <b>\$5,669,440.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B4W6    |  | Unavailable                  | 6         | \$1,183,490.03        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>6</b>  | <b>\$1,183,490.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |           |                        |             |          |               |    |               |
|--------------|------------------------------|-----------|------------------------|-------------|----------|---------------|----|---------------|
| 31407B4Y2    | COUNTRYWIDE HOME LOANS, INC. | 23        | \$5,903,500.00         | 50.88%      | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable                  | 28        | \$5,700,185.00         | 49.12%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                              | <b>51</b> | <b>\$11,603,685.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407B4Z9    | COUNTRYWIDE HOME LOANS, INC. | 15        | \$2,768,431.66         | 26.68%      | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable                  | 37        | \$7,608,240.36         | 73.32%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                              | <b>52</b> | <b>\$10,376,672.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407B5B1    | COUNTRYWIDE HOME LOANS, INC. | 10        | \$1,318,716.08         | 72.83%      | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable                  | 2         | \$491,926.19           | 27.17%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                              | <b>12</b> | <b>\$1,810,642.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407B5C9    | Unavailable                  | 10        | \$2,179,989.95         | 100%        | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                              | <b>10</b> | <b>\$2,179,989.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407B5E5    | Unavailable                  | 24        | \$4,686,652.58         | 100%        | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                              | <b>24</b> | <b>\$4,686,652.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407B5G0    | COUNTRYWIDE HOME LOANS, INC. | 17        | \$3,590,065.58         | 75.07%      | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable                  | 7         | \$1,192,513.08         | 24.93%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                              | <b>24</b> | <b>\$4,782,578.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407B5H8    | COUNTRYWIDE HOME LOANS, INC. | 27        | \$4,631,356.29         | 69.17%      | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable                  | 10        | \$2,064,101.72         | 30.83%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                              | <b>37</b> | <b>\$6,695,458.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407B5J4    | COUNTRYWIDE HOME LOANS, INC. | 11        | \$3,076,898.41         | 41.85%      | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable                  | 15        | \$4,275,063.54         | 58.15%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                              | <b>26</b> | <b>\$7,351,961.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407B5K1    | COUNTRYWIDE HOME LOANS, INC. | 7         | \$1,359,439.94         | 29.94%      | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable                  | 14        | \$3,180,670.45         | 70.06%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                              | <b>21</b> | <b>\$4,540,110.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407B5L9    | COUNTRYWIDE HOME LOANS, INC. | 9         | \$891,825.00           | 13.19%      | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable                  | 61        | \$5,868,969.46         | 86.81%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                              | <b>70</b> | <b>\$6,760,794.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |

|              |                              |           |                        |             |          |               |    |          |               |
|--------------|------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407B5M7    | COUNTRYWIDE HOME LOANS, INC. | 17        | \$1,993,121.00         | 38.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 21        | \$3,141,487.37         | 61.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>38</b> | <b>\$5,134,608.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B5N5    | COUNTRYWIDE HOME LOANS, INC. | 15        | \$3,491,370.82         | 58.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 12        | \$2,469,627.35         | 41.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>27</b> | <b>\$5,960,998.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B5Q8    | COUNTRYWIDE HOME LOANS, INC. | 13        | \$1,970,268.00         | 19.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 45        | \$8,079,379.37         | 80.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>58</b> | <b>\$10,049,647.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B5R6    | COUNTRYWIDE HOME LOANS, INC. | 19        | \$2,415,307.00         | 26.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 51        | \$6,756,730.48         | 73.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>70</b> | <b>\$9,172,037.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B5S4    | COUNTRYWIDE HOME LOANS, INC. | 10        | \$2,230,930.00         | 34.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 18        | \$4,162,674.18         | 65.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>28</b> | <b>\$6,393,604.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B5T2    | COUNTRYWIDE HOME LOANS, INC. | 17        | \$2,276,693.00         | 25.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 52        | \$6,772,916.52         | 74.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>69</b> | <b>\$9,049,609.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B5U9    | COUNTRYWIDE HOME LOANS, INC. | 8         | \$1,452,720.00         | 23.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 22        | \$4,857,627.67         | 76.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>30</b> | <b>\$6,310,347.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B5V7    | COUNTRYWIDE HOME LOANS, INC. | 29        | \$2,902,483.70         | 37.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 50        | \$4,931,277.51         | 62.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>79</b> | <b>\$7,833,761.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B5X3    | COUNTRYWIDE HOME LOANS, INC. | 40        | \$2,130,743.80         | 42.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 57        | \$2,825,865.94         | 57.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>97</b> | <b>\$4,956,609.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B5Y1    | COUNTRYWIDE HOME             | 15        | \$1,923,370.36         | 30.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                              |            |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                         |             |          |               |    |          |               |
|              |  | Unavailable                  | 35         | \$4,430,255.00          | 69.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>50</b>  | <b>\$6,353,625.36</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B5Z8    |  | COUNTRYWIDE HOME LOANS, INC. | 23         | \$1,482,120.00          | 25.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 68         | \$4,422,386.57          | 74.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>91</b>  | <b>\$5,904,506.57</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6A2    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,050,735.00          | 16.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 41         | \$5,312,941.54          | 83.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>49</b>  | <b>\$6,363,676.54</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6B0    |  | COUNTRYWIDE HOME LOANS, INC. | 21         | \$1,249,995.00          | 23.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 66         | \$4,179,071.42          | 76.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>87</b>  | <b>\$5,429,066.42</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6C8    |  | COUNTRYWIDE HOME LOANS, INC. | 10         | \$990,651.00            | 15.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 57         | \$5,546,755.83          | 84.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>67</b>  | <b>\$6,537,406.83</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6D6    |  | COUNTRYWIDE HOME LOANS, INC. | 10         | \$2,387,861.10          | 14.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 59         | \$14,412,612.11         | 85.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>69</b>  | <b>\$16,800,473.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6E4    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,483,490.00          | 16.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 35         | \$7,618,811.00          | 83.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>41</b>  | <b>\$9,102,301.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6G9    |  | COUNTRYWIDE HOME LOANS, INC. | 259        | \$46,364,035.02         | 30.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 562        | \$107,148,160.65        | 69.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>821</b> | <b>\$153,512,195.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6H7    |  | COUNTRYWIDE HOME LOANS, INC. | 25         | \$5,852,799.60          | 35.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 49         | \$10,733,205.00         | 64.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>74</b>  | <b>\$16,586,004.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6J3    |  | COUNTRYWIDE HOME LOANS, INC. | 4          | \$519,351.96            | 26.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |           |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 11        | \$1,463,510.65         | 73.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>15</b> | <b>\$1,982,862.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6K0    |  | COUNTRYWIDE HOME LOANS, INC. | 8         | \$720,828.00           | 24.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 24        | \$2,203,320.12         | 75.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>32</b> | <b>\$2,924,148.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6M6    |  | COUNTRYWIDE HOME LOANS, INC. | 1         | \$46,532.46            | 4.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 11        | \$991,971.44           | 95.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>12</b> | <b>\$1,038,503.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6R5    |  | COUNTRYWIDE HOME LOANS, INC. | 12        | \$2,944,064.72         | 56.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13        | \$2,308,577.98         | 43.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>25</b> | <b>\$5,252,642.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6S3    |  | COUNTRYWIDE HOME LOANS, INC. | 8         | \$1,503,922.88         | 42.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 10        | \$2,060,206.13         | 57.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>18</b> | <b>\$3,564,129.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6T1    |  | COUNTRYWIDE HOME LOANS, INC. | 5         | \$850,928.23           | 53.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 3         | \$750,495.96           | 46.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>8</b>  | <b>\$1,601,424.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6U8    |  | COUNTRYWIDE HOME LOANS, INC. | 48        | \$11,677,072.49        | 52.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 46        | \$10,744,183.22        | 47.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>94</b> | <b>\$22,421,255.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6V6    |  | COUNTRYWIDE HOME LOANS, INC. | 13        | \$2,465,503.74         | 93.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1         | \$165,713.29           | 6.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>14</b> | <b>\$2,631,217.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B6W4    |  | COUNTRYWIDE HOME LOANS, INC. | 7         | \$799,236.26           | 42.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6         | \$1,092,493.66         | 57.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>13</b> | <b>\$1,891,729.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B7A1    |  | COUNTRYWIDE HOME LOANS, INC. | 36        | \$9,568,400.38         | 53.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 30        | \$8,427,516.14         | 46.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                        |  |            |                        |             |          |               |    |          |               |
|--------------|------------------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                        |  | <b>66</b>  | <b>\$17,995,916.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BB24    | BANK OF AMERICA NA     |  | 38         | \$8,353,199.81         | 97.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 1          | \$184,000.00           | 2.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>39</b>  | <b>\$8,537,199.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BB32    | BANK OF AMERICA NA     |  | 7          | \$1,608,519.18         | 64.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 3          | \$871,149.69           | 35.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>10</b>  | <b>\$2,479,668.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BB57    | BANK OF AMERICA NA     |  | 162        | \$32,961,298.29        | 80.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 42         | \$7,924,566.12         | 19.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>204</b> | <b>\$40,885,864.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BB65    | BANK OF AMERICA NA     |  | 35         | \$5,985,380.52         | 94.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 2          | \$378,400.00           | 5.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>37</b>  | <b>\$6,363,780.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BB81    | BANK OF AMERICA NA     |  | 11         | \$1,086,832.00         | 92.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 1          | \$88,000.00            | 7.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>12</b>  | <b>\$1,174,832.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBE8    | WELLS FARGO BANK, N.A. |  | 38         | \$7,247,804.85         | 97.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 1          | \$198,484.75           | 2.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>39</b>  | <b>\$7,446,289.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBP3    | BANK OF AMERICA NA     |  | 16         | \$2,399,362.00         | 87.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 1          | \$352,000.00           | 12.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>17</b>  | <b>\$2,751,362.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBQ1    | BANK OF AMERICA NA     |  | 51         | \$3,348,379.12         | 76.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 16         | \$1,029,320.00         | 23.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>67</b>  | <b>\$4,377,699.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBR9    | BANK OF AMERICA NA     |  | 63         | \$6,283,016.87         | 69.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 28         | \$2,751,881.77         | 30.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>91</b>  | <b>\$9,034,898.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBS7    | BANK OF AMERICA NA     |  | 23         | \$4,895,784.18         | 48.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 21         | \$5,154,650.00         | 51.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>44</b>  | <b>\$10,050,434.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBT5    | BANK OF AMERICA NA     |  | 11         | \$2,294,906.20         | 61.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 7          | \$1,459,875.00         | 38.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |                        |  |            |                         |             |          |               |    |          |               |
|--------------|------------------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                        |  | <b>18</b>  | <b>\$3,754,781.20</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBU2    | BANK OF AMERICA NA     |  | 324        | \$63,895,955.60         | 48.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 280        | \$67,007,493.82         | 51.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>604</b> | <b>\$130,903,449.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBV0    | BANK OF AMERICA NA     |  | 61         | \$8,082,879.15          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>61</b>  | <b>\$8,082,879.15</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBW8    | BANK OF AMERICA NA     |  | 331        | \$21,199,365.71         | 87.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 46         | \$3,166,020.46          | 12.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>377</b> | <b>\$24,365,386.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBX6    | BANK OF AMERICA NA     |  | 243        | \$23,850,995.61         | 83.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 48         | \$4,738,129.13          | 16.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>291</b> | <b>\$28,589,124.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBY4    | BANK OF AMERICA NA     |  | 31         | \$3,028,022.30          | 85.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 5          | \$509,100.00            | 14.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>36</b>  | <b>\$3,537,122.30</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BBZ1    | BANK OF AMERICA NA     |  | 43         | \$5,499,848.97          | 82.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 9          | \$1,180,650.00          | 17.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>52</b>  | <b>\$6,680,498.97</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BC56    | SUNTRUST MORTGAGE INC. |  | 15         | \$895,320.29            | 18.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 59         | \$3,932,912.34          | 81.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>74</b>  | <b>\$4,828,232.63</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BC64    | SUNTRUST MORTGAGE INC. |  | 21         | \$2,491,462.85          | 28.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 52         | \$6,133,428.63          | 71.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>73</b>  | <b>\$8,624,891.48</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BC72    | SUNTRUST MORTGAGE INC. |  | 27         | \$3,680,033.41          | 29.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 63         | \$8,638,689.00          | 70.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>90</b>  | <b>\$12,318,722.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BC80    | SUNTRUST MORTGAGE INC. |  | 22         | \$1,206,144.72          | 25.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 64         | \$3,565,199.52          | 74.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>86</b>  | <b>\$4,771,344.24</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BC98    |                        |  | 23         | \$3,170,053.53          | 35.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | SUNTRUST MORTGAGE INC.              |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                         | 42         | \$5,798,441.37         | 64.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>65</b>  | <b>\$8,968,494.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BCN7    |  | FIRST HORIZON HOME LOAN CORPORATION | 25         | \$3,368,854.54         | 86.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 5          | \$517,600.00           | 13.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>30</b>  | <b>\$3,886,454.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BCQ0    |  | FIRST HORIZON HOME LOAN CORPORATION | 15         | \$2,895,034.13         | 97.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 1          | \$81,750.00            | 2.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>16</b>  | <b>\$2,976,784.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BCR8    |  | FIRST HORIZON HOME LOAN CORPORATION | 14         | \$3,529,813.00         | 93.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 1          | \$225,600.00           | 6.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>15</b>  | <b>\$3,755,413.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BCS6    |  | FIRST HORIZON HOME LOAN CORPORATION | 169        | \$32,924,742.47        | 89.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 26         | \$4,029,376.53         | 10.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>195</b> | <b>\$36,954,119.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BCT4    |  | FIRST HORIZON HOME LOAN CORPORATION | 108        | \$9,500,899.69         | 71.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 43         | \$3,744,157.25         | 28.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>151</b> | <b>\$13,245,056.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BCU1    |  | FIRST HORIZON HOME LOAN CORPORATION | 20         | \$4,448,139.19         | 97.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 1          | \$135,400.00           | 2.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>21</b>  | <b>\$4,583,539.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BCV9    |  | FIRST HORIZON HOME LOAN CORPORATION | 20         | \$4,761,348.00         | 79.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 4          | \$1,212,025.00         | 20.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>24</b>  | <b>\$5,973,373.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BD22    |  | SUNTRUST MORTGAGE INC.              | 19         | \$4,986,929.36         | 38.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 33         | \$7,925,306.36         | 61.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>52</b>  | <b>\$12,912,235.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BD30    |  | SUNTRUST                            | 22         | \$4,968,680.19         | 29.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                        |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | MORTGAGE INC.          |            |                        |             |          |               |    |          |               |
|              |  | Unavailable            | 60         | \$11,927,629.71        | 70.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>82</b>  | <b>\$16,896,309.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BD48    |  | SUNTRUST MORTGAGE INC. | 22         | \$2,595,424.77         | 35.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 40         | \$4,687,649.87         | 64.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>62</b>  | <b>\$7,283,074.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BD55    |  | SUNTRUST MORTGAGE INC. | 21         | \$4,372,159.41         | 57.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 14         | \$3,261,568.17         | 42.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>35</b>  | <b>\$7,633,727.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BD63    |  | SUNTRUST MORTGAGE INC. | 6          | \$827,514.35           | 18.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 26         | \$3,531,345.31         | 81.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>32</b>  | <b>\$4,358,859.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BD71    |  | SUNTRUST MORTGAGE INC. | 18         | \$3,964,230.93         | 39.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 29         | \$6,178,514.05         | 60.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>47</b>  | <b>\$10,142,744.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BD89    |  | SUNTRUST MORTGAGE INC. | 17         | \$2,351,326.99         | 18.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 73         | \$10,067,647.40        | 81.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>90</b>  | <b>\$12,418,974.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BD97    |  | SUNTRUST MORTGAGE INC. | 39         | \$5,323,633.15         | 30.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 87         | \$12,004,401.41        | 69.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>126</b> | <b>\$17,328,034.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BDA4    |  | SUNTRUST MORTGAGE INC. | 28         | \$2,782,673.59         | 31.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 59         | \$5,919,975.85         | 68.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>87</b>  | <b>\$8,702,649.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BDB2    |  | SUNTRUST MORTGAGE INC. | 23         | \$3,102,267.13         | 31.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 48         | \$6,603,554.12         | 68.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>71</b>  | <b>\$9,705,821.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BDC0    |  | SUNTRUST MORTGAGE INC. | 36         | \$7,661,987.90         | 70.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                        |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable            | 15         | \$3,246,254.83         | 29.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>51</b>  | <b>\$10,908,242.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BDD8    |  | SUNTRUST MORTGAGE INC. | 36         | \$5,806,331.68         | 36.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 65         | \$10,058,424.83        | 63.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>101</b> | <b>\$15,864,756.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BDE6    |  | SUNTRUST MORTGAGE INC. | 36         | \$6,157,386.40         | 34.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 69         | \$11,825,377.07        | 65.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>105</b> | <b>\$17,982,763.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BDF3    |  | SUNTRUST MORTGAGE INC. | 28         | \$4,262,876.90         | 30.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 65         | \$9,825,736.29         | 69.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>93</b>  | <b>\$14,088,613.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BDG1    |  | SUNTRUST MORTGAGE INC. | 33         | \$5,972,236.63         | 38.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 59         | \$9,506,001.09         | 61.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>92</b>  | <b>\$15,478,237.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BDH9    |  | SUNTRUST MORTGAGE INC. | 3          | \$717,849.79           | 4.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 57         | \$14,304,467.97        | 95.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>60</b>  | <b>\$15,022,317.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BDJ5    |  | SUNTRUST MORTGAGE INC. | 7          | \$1,081,050.40         | 21.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 21         | \$3,834,171.71         | 78.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>28</b>  | <b>\$4,915,222.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BDK2    |  | SUNTRUST MORTGAGE INC. | 17         | \$2,219,933.66         | 49.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 21         | \$2,282,880.96         | 50.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>38</b>  | <b>\$4,502,814.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BDM8    |  | SUNTRUST MORTGAGE INC. | 1          | \$140,852.79           | 2.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 26         | \$6,245,081.05         | 97.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>27</b>  | <b>\$6,385,933.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BDN6    |  | SUNTRUST MORTGAGE INC. | 19         | \$3,997,355.25         | 32.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 34         | \$8,198,664.74         | 67.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                        |  |            |                        |             |          |               |          |               |
|--------------|------------------------|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |                        |  | <b>53</b>  | <b>\$12,196,019.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BDP1    | SUNTRUST MORTGAGE INC. |  | 40         | \$8,701,389.97         | 43.11%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 55         | \$11,483,021.43        | 56.89%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>95</b>  | <b>\$20,184,411.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BDQ9    | SUNTRUST MORTGAGE INC. |  | 21         | \$5,048,941.45         | 22.3%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 76         | \$17,593,421.94        | 77.7%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>97</b>  | <b>\$22,642,363.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BDR7    | SUNTRUST MORTGAGE INC. |  | 33         | \$9,170,807.82         | 32.49%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 68         | \$19,059,313.58        | 67.51%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>101</b> | <b>\$28,230,121.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BDS5    | SUNTRUST MORTGAGE INC. |  | 28         | \$7,720,137.75         | 27.1%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 74         | \$20,768,809.90        | 72.9%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>102</b> | <b>\$28,488,947.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BDT3    | SUNTRUST MORTGAGE INC. |  | 19         | \$4,376,222.85         | 17.29%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 89         | \$20,936,739.63        | 82.71%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>108</b> | <b>\$25,312,962.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BDU0    | SUNTRUST MORTGAGE INC. |  | 18         | \$3,584,547.83         | 19.76%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 74         | \$14,554,964.60        | 80.24%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>92</b>  | <b>\$18,139,512.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BDV8    | SUNTRUST MORTGAGE INC. |  | 51         | \$8,392,524.46         | 65.85%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 27         | \$4,351,654.02         | 34.15%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>78</b>  | <b>\$12,744,178.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BDW6    | SUNTRUST MORTGAGE INC. |  | 9          | \$1,501,202.83         | 10.54%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 77         | \$12,744,743.19        | 89.46%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>86</b>  | <b>\$14,245,946.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BDX4    | SUNTRUST MORTGAGE INC. |  | 23         | \$3,891,363.28         | 24.09%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 75         | \$12,264,913.00        | 75.91%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>98</b>  | <b>\$16,156,276.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |



|              |                            |            |                        |             |          |               |    |          |               |
|--------------|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BDY2    | SUNTRUST MORTGAGE INC.     | 6          | \$936,204.05           | 6.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 83         | \$13,858,418.41        | 93.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>89</b>  | <b>\$14,794,622.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BDZ9    | SUNTRUST MORTGAGE INC.     | 2          | \$563,657.03           | 18.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 12         | \$2,535,198.58         | 81.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>14</b>  | <b>\$3,098,855.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BE47    | CHARTER ONE MORTGAGE CORP. | 47         | \$8,706,601.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>47</b>  | <b>\$8,706,601.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BE54    | CHARTER ONE MORTGAGE CORP. | 37         | \$3,628,146.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>37</b>  | <b>\$3,628,146.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BE62    | CHARTER ONE MORTGAGE CORP. | 48         | \$6,591,820.21         | 97.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 1          | \$139,414.44           | 2.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>49</b>  | <b>\$6,731,234.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BE70    | CHARTER ONE MORTGAGE CORP. | 155        | \$35,671,656.85        | 99.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 1          | \$267,489.76           | 0.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>156</b> | <b>\$35,939,146.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BE88    | CHARTER ONE MORTGAGE CORP. | 40         | \$2,688,595.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>40</b>  | <b>\$2,688,595.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BE96    | CHARTER ONE MORTGAGE CORP. | 25         | \$2,966,057.30         | 96.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 1          | \$110,292.70           | 3.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>26</b>  | <b>\$3,076,350.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BEA3    | SUNTRUST MORTGAGE INC.     | 10         | \$2,061,866.72         | 10.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 77         | \$18,257,413.07        | 89.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>87</b>  | <b>\$20,319,279.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BEB1    | SUNTRUST MORTGAGE INC.     | 37         | \$8,264,546.62         | 41.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 56         | \$11,438,152.57        | 58.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                        |  |            |                        |             |          |               |          |               |
|--------------|------------------------|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |                        |  | <b>93</b>  | <b>\$19,702,699.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BEC9    | SUNTRUST MORTGAGE INC. |  | 29         | \$6,407,801.72         | 26.92%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 81         | \$17,399,418.81        | 73.08%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>110</b> | <b>\$23,807,220.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BED7    | SUNTRUST MORTGAGE INC. |  | 41         | \$11,736,644.69        | 39.28%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 63         | \$18,146,196.09        | 60.72%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>104</b> | <b>\$29,882,840.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BEE5    | SUNTRUST MORTGAGE INC. |  | 52         | \$11,667,146.81        | 67%         | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 26         | \$5,747,221.33         | 33%         | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>78</b>  | <b>\$17,414,368.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BEF2    | SUNTRUST MORTGAGE INC. |  | 5          | \$1,047,444.63         | 6.06%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 71         | \$16,236,010.20        | 93.94%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>76</b>  | <b>\$17,283,454.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BEG0    | SUNTRUST MORTGAGE INC. |  | 25         | \$3,301,467.76         | 33.68%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 48         | \$6,501,706.34         | 66.32%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>73</b>  | <b>\$9,803,174.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BEH8    | SUNTRUST MORTGAGE INC. |  | 9          | \$1,438,078.38         | 56.46%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 12         | \$1,109,060.97         | 43.54%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>21</b>  | <b>\$2,547,139.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BEJ4    | SUNTRUST MORTGAGE INC. |  | 4          | \$576,726.61           | 27.09%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 9          | \$1,552,293.80         | 72.91%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>13</b>  | <b>\$2,129,020.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BEK1    | SUNTRUST MORTGAGE INC. |  | 8          | \$1,263,441.97         | 56.69%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 5          | \$965,100.00           | 43.31%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>13</b>  | <b>\$2,228,541.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BEL9    | SUNTRUST MORTGAGE INC. |  | 44         | \$9,673,877.72         | 35.81%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 81         | \$17,339,964.95        | 64.19%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>125</b> | <b>\$27,013,842.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |                            |            |                        |             |          |               |    |          |               |
|--------------|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BEM7    | SUNTRUST MORTGAGE INC.     | 27         | \$5,093,664.12         | 29.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 65         | \$12,216,495.42        | 70.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>92</b>  | <b>\$17,310,159.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BFA2    | CHARTER ONE MORTGAGE CORP. | 37         | \$7,889,410.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>37</b>  | <b>\$7,889,410.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BFB0    | CHARTER ONE MORTGAGE CORP. | 31         | \$4,025,221.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>31</b>  | <b>\$4,025,221.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BFC8    | CHARTER ONE MORTGAGE CORP. | 26         | \$1,476,727.30         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>26</b>  | <b>\$1,476,727.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BFD6    | CHARTER ONE MORTGAGE CORP. | 18         | \$1,773,320.45         | 94.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 1          | \$96,000.00            | 5.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>19</b>  | <b>\$1,869,320.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BG29    | FLAGSTAR BANK, FSB         | 3          | \$605,000.00           | 2.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 97         | \$21,888,887.41        | 97.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>100</b> | <b>\$22,493,887.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BG37    | FLAGSTAR BANK, FSB         | 4          | \$1,165,240.00         | 7.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 67         | \$13,768,795.00        | 92.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>71</b>  | <b>\$14,934,035.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BG45    | FLAGSTAR BANK, FSB         | 1          | \$117,500.00           | 1.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 72         | \$11,357,376.21        | 98.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>73</b>  | <b>\$11,474,876.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BG52    | FLAGSTAR BANK, FSB         | 2          | \$405,000.00           | 3.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 52         | \$11,369,930.00        | 96.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>54</b>  | <b>\$11,774,930.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BG60    | FLAGSTAR BANK, FSB         | 4          | \$732,290.00           | 6.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 53         | \$10,630,741.04        | 93.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>57</b>  | <b>\$11,363,031.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BG78    | FLAGSTAR BANK, FSB         | 5          | \$345,642.32           | 7.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 69         | \$4,318,217.70         | 92.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>74</b>  | <b>\$4,663,860.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BG86    | FLAGSTAR BANK, FSB | 1          | \$109,500.00           | 1.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 60         | \$5,955,225.08         | 98.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>61</b>  | <b>\$6,064,725.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGT0    | FLAGSTAR BANK, FSB | 6          | \$1,708,276.46         | 6.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 105        | \$26,234,782.82        | 93.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>111</b> | <b>\$27,943,059.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGU7    | FLAGSTAR BANK, FSB | 15         | \$1,912,028.62         | 8.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 155        | \$20,435,914.56        | 91.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>170</b> | <b>\$22,347,943.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGV5    | FLAGSTAR BANK, FSB | 3          | \$712,197.22           | 4.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 66         | \$13,633,356.16        | 95.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>69</b>  | <b>\$14,345,553.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGW3    | FLAGSTAR BANK, FSB | 7          | \$829,130.29           | 7.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 77         | \$10,090,235.45        | 92.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>84</b>  | <b>\$10,919,365.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGX1    | FLAGSTAR BANK, FSB | 22         | \$1,406,691.50         | 11.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 157        | \$10,646,853.15        | 88.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>179</b> | <b>\$12,053,544.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGY9    | FLAGSTAR BANK, FSB | 3          | \$564,000.00           | 3.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 91         | \$17,742,792.71        | 96.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>94</b>  | <b>\$18,306,792.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BGZ6    | FLAGSTAR BANK, FSB | 7          | \$1,330,000.00         | 6.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 100        | \$20,148,734.01        | 93.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>107</b> | <b>\$21,478,734.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BH28    | FLAGSTAR BANK, FSB | 3          | \$191,059.67           | 4.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 65         | \$4,377,040.17         | 95.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>68</b>  | <b>\$4,568,099.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BH36    | FLAGSTAR BANK, FSB | 2          | \$399,837.28           | 6.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 31         | \$5,414,927.76         | 93.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>33</b>  | <b>\$5,814,765.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BH44    | FLAGSTAR BANK, FSB | 2          | \$125,933.79           | 5.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 32         | \$2,193,315.99         | 94.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>34</b>  | <b>\$2,319,249.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BH77    | FLAGSTAR BANK, FSB | 1          | \$93,000.00            | 5.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 16         | \$1,573,870.00         | 94.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>17</b>  | <b>\$1,666,870.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BH85    | FLAGSTAR BANK, FSB | 2          | \$258,000.00           | 7.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 26         | \$3,316,580.00         | 92.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>28</b>  | <b>\$3,574,580.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BH93    | FLAGSTAR BANK, FSB | 7          | \$370,051.47           | 6.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 97         | \$5,349,299.74         | 93.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>104</b> | <b>\$5,719,351.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHA0    | Unavailable        | 16         | \$3,709,175.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>16</b>  | <b>\$3,709,175.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHC6    | Unavailable        | 16         | \$1,060,036.16         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>16</b>  | <b>\$1,060,036.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHD4    | Unavailable        | 13         | \$1,272,958.57         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>13</b>  | <b>\$1,272,958.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHE2    | Unavailable        | 21         | \$2,725,258.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>21</b>  | <b>\$2,725,258.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHG7    | FLAGSTAR BANK, FSB | 2          | \$254,000.00           | 7.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 23         | \$3,028,647.73         | 92.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>25</b>  | <b>\$3,282,647.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHH5    | FLAGSTAR BANK, FSB | 5          | \$1,366,300.00         | 8.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 56         | \$14,181,715.18        | 91.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>61</b>  | <b>\$15,548,015.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHJ1    | FLAGSTAR BANK, FSB | 2          | \$464,700.00           | 16.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 11         | \$2,298,356.00         | 83.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>13</b>  | <b>\$2,763,056.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHK8    | FLAGSTAR BANK, FSB | 5          | \$956,920.00           | 5.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 77         | \$15,747,912.18        | 94.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>82</b>  | <b>\$16,704,832.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHL6    | FLAGSTAR BANK, FSB | 7          | \$1,634,822.02         | 22.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 25         | \$5,522,190.90         | 77.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>32</b>  | <b>\$7,157,012.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHM4    | FLAGSTAR BANK, FSB | 5          | \$644,663.04           | 8.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                    |           |                        |             |          |               |    |          |               |
|--------------|--|--------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable        | 52        | \$6,641,657.01         | 91.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>57</b> | <b>\$7,286,320.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHN2    |  | FLAGSTAR BANK, FSB | 3         | \$367,801.18           | 5.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 48        | \$6,263,819.43         | 94.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>51</b> | <b>\$6,631,620.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHP7    |  | FLAGSTAR BANK, FSB | 2         | \$188,240.00           | 7.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 26        | \$2,457,811.45         | 92.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>28</b> | <b>\$2,646,051.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHQ5    |  | FLAGSTAR BANK, FSB | 3         | \$282,140.00           | 4.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 57        | \$5,434,371.36         | 95.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>60</b> | <b>\$5,716,511.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHR3    |  | FLAGSTAR BANK, FSB | 1         | \$77,500.00            | 3.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 30        | \$1,888,586.67         | 96.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>31</b> | <b>\$1,966,086.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHS1    |  | FLAGSTAR BANK, FSB | 5         | \$331,964.53           | 7.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 62        | \$4,359,438.68         | 92.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>67</b> | <b>\$4,691,403.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHT9    |  | Unavailable        | 47        | \$8,548,815.70         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>47</b> | <b>\$8,548,815.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHU6    |  | FLAGSTAR BANK, FSB | 4         | \$816,400.00           | 7.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 49        | \$10,696,665.43        | 92.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>53</b> | <b>\$11,513,065.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHV4    |  | FLAGSTAR BANK, FSB | 2         | \$341,860.66           | 2.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 52        | \$11,178,431.24        | 97.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>54</b> | <b>\$11,520,291.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHW2    |  | FLAGSTAR BANK, FSB | 4         | \$513,387.64           | 5.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 64        | \$8,251,531.68         | 94.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>68</b> | <b>\$8,764,919.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHX0    |  | FLAGSTAR BANK, FSB | 2         | \$206,300.00           | 7.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 25        | \$2,451,463.25         | 92.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>27</b> | <b>\$2,657,763.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BHZ5    |  | FLAGSTAR BANK, FSB | 5         | \$478,720.00           | 11.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 39        | \$3,804,706.91         | 88.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>44</b> | <b>\$4,283,426.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BJ26    | FLAGSTAR BANK, FSB | 6          | \$1,355,540.00         | 7.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 83         | \$17,632,379.27        | 92.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>89</b>  | <b>\$18,987,919.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJ34    | FLAGSTAR BANK, FSB | 11         | \$2,468,890.00         | 5.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 176        | \$39,417,468.93        | 94.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>187</b> | <b>\$41,886,358.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJ42    | FLAGSTAR BANK, FSB | 5          | \$898,790.00           | 7.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 58         | \$11,916,005.00        | 92.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>63</b>  | <b>\$12,814,795.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJ59    | FLAGSTAR BANK, FSB | 12         | \$2,023,930.00         | 12.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 79         | \$14,434,743.32        | 87.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>91</b>  | <b>\$16,458,673.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJA8    | FLAGSTAR BANK, FSB | 3          | \$409,332.84           | 13.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 21         | \$2,642,646.75         | 86.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>24</b>  | <b>\$3,051,979.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJB6    | FLAGSTAR BANK, FSB | 1          | \$129,900.00           | 9.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 9          | \$1,220,880.67         | 90.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>10</b>  | <b>\$1,350,780.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJC4    | Unavailable        | 19         | \$1,083,919.57         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>19</b>  | <b>\$1,083,919.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJD2    | FLAGSTAR BANK, FSB | 5          | \$929,007.97           | 19.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 18         | \$3,813,323.88         | 80.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>23</b>  | <b>\$4,742,331.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJG5    | Unavailable        | 5          | \$1,015,020.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>5</b>   | <b>\$1,015,020.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJH3    | FLAGSTAR BANK, FSB | 4          | \$725,550.00           | 14.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 22         | \$4,273,564.00         | 85.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>26</b>  | <b>\$4,999,114.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJJ9    | FLAGSTAR BANK, FSB | 1          | \$204,264.56           | 3.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 35         | \$5,154,646.06         | 96.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>36</b>  | <b>\$5,358,910.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJK6    | FLAGSTAR BANK, FSB | 1          | \$132,000.00           | 2.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 23         | \$4,598,801.70         | 97.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |                    |  |           |                        |             |          |               |    |          |               |
|--------------|--------------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                    |  | <b>24</b> | <b>\$4,730,801.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJL4    | FLAGSTAR BANK, FSB |  | 1         | \$149,384.21           | 6.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 10        | \$2,209,545.65         | 93.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>11</b> | <b>\$2,358,929.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJM2    | FLAGSTAR BANK, FSB |  | 1         | \$70,000.00            | 6.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 18        | \$1,024,593.19         | 93.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>19</b> | <b>\$1,094,593.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJP5    | FLAGSTAR BANK, FSB |  | 2         | \$202,600.00           | 2.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 53        | \$9,052,271.35         | 97.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>55</b> | <b>\$9,254,871.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJQ3    | FLAGSTAR BANK, FSB |  | 3         | \$409,540.44           | 9.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 23        | \$3,912,310.00         | 90.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>26</b> | <b>\$4,321,850.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJR1    | FLAGSTAR BANK, FSB |  | 3         | \$337,600.00           | 10.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 36        | \$2,943,015.89         | 89.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>39</b> | <b>\$3,280,615.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJS9    | FLAGSTAR BANK, FSB |  | 1         | \$180,000.00           | 2.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 52        | \$6,255,257.32         | 97.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>53</b> | <b>\$6,435,257.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJT7    | FLAGSTAR BANK, FSB |  | 1         | \$291,405.68           | 3.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 50        | \$8,813,417.81         | 96.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>51</b> | <b>\$9,104,823.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJW0    | FLAGSTAR BANK, FSB |  | 2         | \$283,000.00           | 12.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 14        | \$1,919,300.00         | 87.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>16</b> | <b>\$2,202,300.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJX8    | FLAGSTAR BANK, FSB |  | 10        | \$1,843,475.00         | 12.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 66        | \$13,159,329.15        | 87.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>76</b> | <b>\$15,002,804.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJY6    | FLAGSTAR BANK, FSB |  | 4         | \$170,859.51           | 4.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 63        | \$3,483,351.19         | 95.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>67</b> | <b>\$3,654,210.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJZ3    | FLAGSTAR BANK, FSB |  | 3         | \$790,000.00           | 11.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 27        | \$5,861,688.59         | 88.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>30</b> | <b>\$6,651,688.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |                                |           |                        |             |          |               |    |          |               |
|--------------|--------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BQ85    | NATIONAL CITY MORTGAGE COMPANY | 31        | \$7,011,134.00         | 53.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 26        | \$6,122,770.00         | 46.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>57</b> | <b>\$13,133,904.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQ93    | NATIONAL CITY MORTGAGE COMPANY | 4         | \$760,274.97           | 34.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 6         | \$1,420,314.83         | 65.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>10</b> | <b>\$2,180,589.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BRA9    | NATIONAL CITY MORTGAGE COMPANY | 17        | \$2,688,540.39         | 92.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 2         | \$223,782.41           | 7.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>19</b> | <b>\$2,912,322.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BS26    | UNIVERSAL MORTGAGE CORPORATION | 8         | \$1,357,300.00         | 16.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 39        | \$6,643,015.00         | 83.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>47</b> | <b>\$8,000,315.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BS34    | UNIVERSAL MORTGAGE CORPORATION | 4         | \$692,000.00           | 12.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 30        | \$4,975,503.29         | 87.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>34</b> | <b>\$5,667,503.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BS42    | UNIVERSAL MORTGAGE CORPORATION | 5         | \$725,630.00           | 25.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 14        | \$2,097,167.71         | 74.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>19</b> | <b>\$2,822,797.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BS59    | UNIVERSAL MORTGAGE CORPORATION | 4         | \$715,400.00           | 16.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 29        | \$3,572,802.73         | 83.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>33</b> | <b>\$4,288,202.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BS83    | COUNTRYWIDE HOME LOANS, INC.   | 14        | \$1,259,779.00         | 26.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 39        | \$3,491,318.00         | 73.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>53</b> | <b>\$4,751,097.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BS91    | COUNTRYWIDE HOME LOANS, INC.   | 19        | \$2,443,864.00         | 59.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                    | 13         | \$1,695,434.53         | 40.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>32</b>  | <b>\$4,139,298.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BSX8    |  | UNIVERSAL MORTGAGE CORPORATION | 9          | \$1,378,334.42         | 17.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 40         | \$6,621,297.34         | 82.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>49</b>  | <b>\$7,999,631.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BSY6    |  | UNIVERSAL MORTGAGE CORPORATION | 18         | \$2,460,184.35         | 35.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 29         | \$4,540,343.08         | 64.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>47</b>  | <b>\$7,000,527.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BSZ3    |  | UNIVERSAL MORTGAGE CORPORATION | 9          | \$1,497,950.00         | 34.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 21         | \$2,829,655.00         | 65.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>30</b>  | <b>\$4,327,605.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BT41    |  | COUNTRYWIDE HOME LOANS, INC.   | 10         | \$1,297,665.00         | 23.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 32         | \$4,131,990.88         | 76.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>42</b>  | <b>\$5,429,655.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BT58    |  | COUNTRYWIDE HOME LOANS, INC.   | 2          | \$398,000.00           | 6.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 26         | \$5,471,605.76         | 93.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>28</b>  | <b>\$5,869,605.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BT66    |  | COUNTRYWIDE HOME LOANS, INC.   | 18         | \$1,636,738.00         | 38.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 29         | \$2,584,302.02         | 61.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>47</b>  | <b>\$4,221,040.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BT74    |  | COUNTRYWIDE HOME LOANS, INC.   | 4          | \$1,170,000.00         | 26.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 14         | \$3,253,645.94         | 73.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>18</b>  | <b>\$4,423,645.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BT82    |  | COUNTRYWIDE HOME LOANS, INC.   | 59         | \$3,647,670.00         | 25.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 159        | \$10,576,207.62        | 74.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>218</b> | <b>\$14,223,877.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BTA7    |  |                                | 7          | \$1,743,400.00         | 40.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                       |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | COUNTRYWIDE HOME LOANS, INC. |            |                       |             |          |               |    |          |               |
|              |  | Unavailable                  | 13         | \$2,590,658.90        | 59.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>20</b>  | <b>\$4,334,058.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BTC3    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$1,061,720.00        | 24.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 38         | \$3,344,073.08        | 75.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>50</b>  | <b>\$4,405,793.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BTD1    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$1,944,825.00        | 23.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 48         | \$6,288,956.99        | 76.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>63</b>  | <b>\$8,233,781.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BTE9    |  | COUNTRYWIDE HOME LOANS, INC. | 37         | \$2,440,001.00        | 29.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 91         | \$5,868,832.73        | 70.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>128</b> | <b>\$8,308,833.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BTG4    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$1,486,250.00        | 29.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 36         | \$3,505,052.03        | 70.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>51</b>  | <b>\$4,991,302.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BTH2    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$170,000.00          | 4.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 17         | \$3,711,055.74        | 95.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>18</b>  | <b>\$3,881,055.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BTJ8    |  | COUNTRYWIDE HOME LOANS, INC. | 10         | \$2,104,462.45        | 21.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 38         | \$7,874,564.88        | 78.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>48</b>  | <b>\$9,979,027.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BTK5    |  | Unavailable                  | 36         | \$6,132,466.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>36</b>  | <b>\$6,132,466.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BTR0    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$1,165,197.00        | 19.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 48         | \$4,744,178.75        | 80.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>60</b>  | <b>\$5,909,375.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BTS8    |  | COUNTRYWIDE HOME LOANS, INC. | 20         | \$1,960,842.00        | 16.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 97         | \$9,605,756.03        | 83.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |              |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>117</b>   | <b>\$11,566,598.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BTT6    |  | COUNTRYWIDE HOME LOANS, INC. | 8            | \$1,641,817.00          | 24.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 23           | \$4,990,422.29          | 75.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>31</b>    | <b>\$6,632,239.29</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BTU3    |  | COUNTRYWIDE HOME LOANS, INC. | 14           | \$1,868,420.00          | 32.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 30           | \$3,823,100.74          | 67.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>44</b>    | <b>\$5,691,520.74</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BTW9    |  | COUNTRYWIDE HOME LOANS, INC. | 2            | \$337,750.00            | 6.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 29           | \$4,995,282.97          | 93.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>31</b>    | <b>\$5,333,032.97</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BTX7    |  | COUNTRYWIDE HOME LOANS, INC. | 153          | \$28,176,624.72         | 15.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 761          | \$156,504,120.81        | 84.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>914</b>   | <b>\$184,680,745.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BTZ2    |  | COUNTRYWIDE HOME LOANS, INC. | 7            | \$892,950.00            | 13.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 45           | \$5,824,577.01          | 86.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b>    | <b>\$6,717,527.01</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BU23    |  | COUNTRYWIDE HOME LOANS, INC. | 32           | \$3,183,275.00          | 27.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 86           | \$8,543,819.81          | 72.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>118</b>   | <b>\$11,727,094.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BU31    |  | COUNTRYWIDE HOME LOANS, INC. | 23           | \$3,013,410.95          | 37.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 37           | \$4,930,621.98          | 62.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>60</b>    | <b>\$7,944,032.93</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BU49    |  | COUNTRYWIDE HOME LOANS, INC. | 15           | \$3,180,617.00          | 16.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 73           | \$16,209,389.93         | 83.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>88</b>    | <b>\$19,390,006.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BU64    |  | COUNTRYWIDE HOME LOANS, INC. | 265          | \$48,558,063.19         | 18.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1,013        | \$215,407,744.80        | 81.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>1,278</b> | <b>\$263,965,807.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |              |                         |             |          |               |    |          |               |
|--------------|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BU80    | COUNTRYWIDE HOME LOANS, INC. | 2            | \$199,500.00            | 5.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 19           | \$3,154,722.69          | 94.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>21</b>    | <b>\$3,354,222.69</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BU98    | COUNTRYWIDE HOME LOANS, INC. | 3            | \$721,520.00            | 8.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 33           | \$7,386,416.35          | 91.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>36</b>    | <b>\$8,107,936.35</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUA5    | COUNTRYWIDE HOME LOANS, INC. | 24           | \$2,418,490.00          | 21.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 88           | \$8,730,150.08          | 78.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>112</b>   | <b>\$11,148,640.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUC1    | COUNTRYWIDE HOME LOANS, INC. | 13           | \$1,686,995.84          | 20.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 51           | \$6,641,194.43          | 79.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>64</b>    | <b>\$8,328,190.27</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUD9    | COUNTRYWIDE HOME LOANS, INC. | 11           | \$1,096,290.00          | 17.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 52           | \$5,192,838.63          | 82.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>63</b>    | <b>\$6,289,128.63</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUE7    | COUNTRYWIDE HOME LOANS, INC. | 10           | \$2,299,423.69          | 11.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 78           | \$18,317,027.29         | 88.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>88</b>    | <b>\$20,616,450.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUF4    | COUNTRYWIDE HOME LOANS, INC. | 160          | \$29,757,249.01         | 12.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 1,017        | \$211,214,582.36        | 87.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>1,177</b> | <b>\$240,971,831.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUG2    | COUNTRYWIDE HOME LOANS, INC. | 2            | \$537,000.00            | 8.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 25           | \$5,540,050.00          | 91.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>27</b>    | <b>\$6,077,050.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUJ6    | COUNTRYWIDE HOME LOANS, INC. | 2            | \$383,000.00            | 9.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 20           | \$3,794,752.00          | 90.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>22</b>    | <b>\$4,177,752.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BUK3    | COUNTRYWIDE HOME LOANS, INC. | 73         | \$14,421,286.80        | 48.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 70         | \$15,584,405.04        | 51.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>143</b> | <b>\$30,005,691.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUL1    | Unavailable                  | 252        | \$50,000,583.31        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>252</b> | <b>\$50,000,583.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUM9    | COUNTRYWIDE HOME LOANS, INC. | 71         | \$14,558,526.00        | 29.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 154        | \$35,441,647.00        | 70.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>225</b> | <b>\$50,000,173.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUP2    | COUNTRYWIDE HOME LOANS, INC. | 1          | \$94,090.00            | 25.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 3          | \$268,269.62           | 74.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>4</b>   | <b>\$362,359.62</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUQ0    | COUNTRYWIDE HOME LOANS, INC. | 2          | \$347,598.63           | 73.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 1          | \$124,316.19           | 26.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>3</b>   | <b>\$471,914.82</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUR8    | COUNTRYWIDE HOME LOANS, INC. | 1          | \$63,521.00            | 9.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 3          | \$597,154.62           | 90.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>4</b>   | <b>\$660,675.62</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUW7    | COUNTRYWIDE HOME LOANS, INC. | 21         | \$3,723,145.03         | 18.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 78         | \$16,239,936.32        | 81.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>99</b>  | <b>\$19,963,081.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUY3    | COUNTRYWIDE HOME LOANS, INC. | 6          | \$728,546.08           | 31.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 8          | \$1,557,329.12         | 68.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>14</b>  | <b>\$2,285,875.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BUZ0    | COUNTRYWIDE HOME LOANS, INC. | 4          | \$955,500.00           | 13.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 28         | \$6,118,729.16         | 86.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>32</b>  | <b>\$7,074,229.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BV22    | COUNTRYWIDE HOME LOANS, INC. | 11         | \$2,226,800.00         | 41.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 13         | \$3,111,017.28         | 58.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>24</b>  | <b>\$5,337,817.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BV30    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,953,999.00         | 48.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 14         | \$3,095,895.00         | 51.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>26</b>  | <b>\$6,049,894.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BV48    |  | COUNTRYWIDE HOME LOANS, INC. | 72         | \$4,367,997.00         | 27.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 178        | \$11,270,005.14        | 72.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>250</b> | <b>\$15,638,002.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BV55    |  | COUNTRYWIDE HOME LOANS, INC. | 24         | \$2,371,788.00         | 22.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 83         | \$8,140,166.64         | 77.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>107</b> | <b>\$10,511,954.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BV63    |  | COUNTRYWIDE HOME LOANS, INC. | 33         | \$3,266,650.00         | 18.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 148        | \$14,776,612.22        | 81.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>181</b> | <b>\$18,043,262.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BV71    |  | COUNTRYWIDE HOME LOANS, INC. | 14         | \$1,784,972.75         | 22.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 46         | \$6,056,526.96         | 77.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>60</b>  | <b>\$7,841,499.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BV89    |  | COUNTRYWIDE HOME LOANS, INC. | 14         | \$3,109,350.00         | 13.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 90         | \$19,959,846.09        | 86.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>104</b> | <b>\$23,069,196.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BV97    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,624,648.03         | 18.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 30         | \$7,143,822.41         | 81.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b>  | <b>\$8,768,470.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BVA4    |  | Unavailable                  | 48         | \$10,779,338.35        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>48</b>  | <b>\$10,779,338.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BVB2    |  | COUNTRYWIDE HOME LOANS, INC. | 30         | \$5,415,138.72         | 45.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 35         | \$6,499,841.05         | 54.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>65</b>  | <b>\$11,914,979.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BVC0    |  |                              | 37         | \$6,599,961.40         | 57.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | COUNTRYWIDE HOME LOANS, INC. |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 25         | \$4,868,830.27         | 42.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>62</b>  | <b>\$11,468,791.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVD8    |  | COUNTRYWIDE HOME LOANS, INC. | 208        | \$36,734,310.19        | 73.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 70         | \$13,265,719.00        | 26.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>278</b> | <b>\$50,000,029.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVE6    |  | COUNTRYWIDE HOME LOANS, INC. | 96         | \$18,296,428.00        | 40.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 120        | \$26,706,019.00        | 59.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>216</b> | <b>\$45,002,447.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVF3    |  | COUNTRYWIDE HOME LOANS, INC. | 107        | \$23,957,024.80        | 59.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 68         | \$16,047,400.00        | 40.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>175</b> | <b>\$40,004,424.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVG1    |  | COUNTRYWIDE HOME LOANS, INC. | 102        | \$20,827,066.70        | 82.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 21         | \$4,547,141.00         | 17.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>123</b> | <b>\$25,374,207.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVH9    |  | COUNTRYWIDE HOME LOANS, INC. | 33         | \$7,166,425.00         | 24.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 100        | \$21,948,500.00        | 75.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>133</b> | <b>\$29,114,925.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVK2    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,779,320.00         | 40.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 12         | \$2,644,249.91         | 59.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>20</b>  | <b>\$4,423,569.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVL0    |  | COUNTRYWIDE HOME LOANS, INC. | 35         | \$1,598,294.40         | 37.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 55         | \$2,710,115.34         | 62.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>90</b>  | <b>\$4,308,409.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVM8    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,922,302.79         | 27.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 23         | \$5,040,764.95         | 72.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>31</b>  | <b>\$6,963,067.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVN6    |  | COUNTRYWIDE HOME             | 21         | \$1,294,280.00         | 20.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                              |            |                       |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                       |             |          |               |    |          |               |
|              |  | Unavailable                  | 74         | \$4,907,085.64        | 79.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>95</b>  | <b>\$6,201,365.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVQ9    |  | COUNTRYWIDE HOME LOANS, INC. | 4          | \$671,300.00          | 15.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 17         | \$3,589,086.22        | 84.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>21</b>  | <b>\$4,260,386.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVR7    |  | COUNTRYWIDE HOME LOANS, INC. | 13         | \$1,793,295.00        | 22.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 48         | \$6,043,977.85        | 77.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>61</b>  | <b>\$7,837,272.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVS5    |  | COUNTRYWIDE HOME LOANS, INC. | 17         | \$1,516,075.00        | 23.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 56         | \$4,919,116.23        | 76.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>73</b>  | <b>\$6,435,191.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVT3    |  | COUNTRYWIDE HOME LOANS, INC. | 41         | \$2,222,082.17        | 30.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 95         | \$4,947,774.64        | 69.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>136</b> | <b>\$7,169,856.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVV8    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,393,200.00        | 25.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 16         | \$4,041,765.70        | 74.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>22</b>  | <b>\$5,434,965.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVW6    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$1,541,320.00        | 21.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 43         | \$5,697,614.55        | 78.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>55</b>  | <b>\$7,238,934.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVX4    |  | COUNTRYWIDE HOME LOANS, INC. | 13         | \$1,710,102.00        | 32.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 27         | \$3,572,625.40        | 67.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>40</b>  | <b>\$5,282,727.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVY2    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$667,400.00          | 10.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 23         | \$5,513,661.09        | 89.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>26</b>  | <b>\$6,181,061.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BVZ9    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$1,301,645.00        | 27.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 39         | \$3,351,150.43         | 72.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>54</b>  | <b>\$4,652,795.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BW54    |  | Unavailable                  | 85         | \$25,000,416.36        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>85</b>  | <b>\$25,000,416.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BW62    |  | Unavailable                  | 7          | \$816,485.90           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>7</b>   | <b>\$816,485.90</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BW70    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$149,625.00           | 36.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 2          | \$257,600.00           | 63.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>3</b>   | <b>\$407,225.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BW88    |  | Unavailable                  | 7          | \$420,395.14           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>7</b>   | <b>\$420,395.14</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWB1    |  | COUNTRYWIDE HOME LOANS, INC. | 107        | \$17,880,160.00        | 22.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 338        | \$61,917,868.37        | 77.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>445</b> | <b>\$79,798,028.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWC9    |  | COUNTRYWIDE HOME LOANS, INC. | 71         | \$15,523,201.00        | 34.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 129        | \$29,477,117.00        | 65.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>200</b> | <b>\$45,000,318.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWE5    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$276,827.08           | 0.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 161        | \$34,727,033.31        | 99.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>163</b> | <b>\$35,003,860.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWF2    |  | COUNTRYWIDE HOME LOANS, INC. | 30         | \$6,291,171.62         | 15.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 152        | \$33,710,412.00        | 84.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>182</b> | <b>\$40,001,583.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWG0    |  | Unavailable                  | 161        | \$30,000,914.21        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>161</b> | <b>\$30,000,914.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWH8    |  | Unavailable                  | 369        | \$65,003,596.55        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>369</b> | <b>\$65,003,596.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWJ4    |  | COUNTRYWIDE HOME LOANS, INC. | 97         | \$16,706,610.27        | 81.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 26         | \$3,905,114.60         | 18.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>123</b> | <b>\$20,611,724.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWK1    |  | Unavailable                  | 79         | \$25,116,924.15        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>79</b>  | <b>\$25,116,924.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWL9    |  | COUNTRYWIDE HOME LOANS, INC. | 106        | \$20,299,653.68        | 93.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 7          | \$1,368,535.78         | 6.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>113</b> | <b>\$21,668,189.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWM7    |  | COUNTRYWIDE HOME LOANS, INC. | 61         | \$12,654,469.60        | 51.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 51         | \$11,821,443.00        | 48.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>112</b> | <b>\$24,475,912.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWN5    |  | COUNTRYWIDE HOME LOANS, INC. | 126        | \$22,158,458.28        | 71.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 51         | \$8,819,808.00         | 28.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>177</b> | <b>\$30,978,266.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWP0    |  | COUNTRYWIDE HOME LOANS, INC. | 83         | \$16,741,893.74        | 79.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 24         | \$4,256,767.00         | 20.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>107</b> | <b>\$20,998,660.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWQ8    |  | Unavailable                  | 101        | \$24,522,961.88        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>101</b> | <b>\$24,522,961.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWR6    |  | COUNTRYWIDE HOME LOANS, INC. | 55         | \$11,787,812.00        | 37.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 94         | \$19,656,984.00        | 62.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>149</b> | <b>\$31,444,796.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWS4    |  | COUNTRYWIDE HOME LOANS, INC. | 43         | \$4,146,596.00         | 23.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 134        | \$13,186,090.74        | 76.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>177</b> | <b>\$17,332,686.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWT2    |  | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,179,770.00         | 15.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 49         | \$6,359,380.57         | 84.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>58</b>  | <b>\$7,539,150.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BWU9    |  | COUNTRYWIDE HOME LOANS, INC. | 19         | \$1,158,414.10         | 16.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 95         | \$5,955,436.86         | 83.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |              |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>114</b>   | <b>\$7,113,850.96</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BWV7    |  | COUNTRYWIDE HOME LOANS, INC. | 16           | \$3,705,153.00          | 23.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 52           | \$11,737,962.04         | 76.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>68</b>    | <b>\$15,443,115.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BWW5    |  | COUNTRYWIDE HOME LOANS, INC. | 10           | \$2,386,936.00          | 26.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 28           | \$6,638,774.88          | 73.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b>    | <b>\$9,025,710.88</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BWW1    |  | COUNTRYWIDE HOME LOANS, INC. | 215          | \$41,772,800.80         | 16.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1,030        | \$213,820,879.56        | 83.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>1,245</b> | <b>\$255,593,680.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BWZ8    |  | COUNTRYWIDE HOME LOANS, INC. | 4            | \$740,500.00            | 12.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 20           | \$5,266,388.78          | 87.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>24</b>    | <b>\$6,006,888.78</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BX20    |  | COUNTRYWIDE HOME LOANS, INC. | 5            | \$1,027,296.87          | 38.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 8            | \$1,666,355.70          | 61.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>13</b>    | <b>\$2,693,652.57</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BX38    |  | COUNTRYWIDE HOME LOANS, INC. | 6            | \$1,279,823.00          | 20.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 22           | \$4,980,487.79          | 79.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>28</b>    | <b>\$6,260,310.79</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BX46    |  | Unavailable                  | 22           | \$4,698,216.65          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>22</b>    | <b>\$4,698,216.65</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BX61    |  | Unavailable                  | 33           | \$6,636,945.04          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>33</b>    | <b>\$6,636,945.04</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BX87    |  | COUNTRYWIDE HOME LOANS, INC. | 4            | \$574,064.71            | 10.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 23           | \$4,783,751.16          | 89.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>27</b>    | <b>\$5,357,815.87</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |              |                         |             |          |               |    |          |               |
| 31407BX95    |  | COUNTRYWIDE HOME LOANS, INC. | 72           | \$16,058,346.93         | 69.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31           | \$7,178,450.00          | 30.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |              |                         |             |          |               |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |                              | <b>103</b>   | <b>\$23,236,796.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BXA2    |  | COUNTRYWIDE HOME LOANS, INC. | 2            | \$191,600.00            | 32.72%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 4            | \$393,975.00            | 67.28%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>6</b>     | <b>\$585,575.00</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BXB0    |  | COUNTRYWIDE HOME LOANS, INC. | 1            | \$65,960.00             | 14.71%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 6            | \$382,514.45            | 85.29%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>7</b>     | <b>\$448,474.45</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BXD6    |  | Unavailable                  | 2            | \$490,502.52            | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>2</b>     | <b>\$490,502.52</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BXE4    |  | COUNTRYWIDE HOME LOANS, INC. | 29           | \$2,856,096.60          | 20.25%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 115          | \$11,248,305.05         | 79.75%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>144</b>   | <b>\$14,104,401.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BXF1    |  | COUNTRYWIDE HOME LOANS, INC. | 24           | \$6,044,523.00          | 29.68%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 66           | \$14,321,242.40         | 70.32%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>90</b>    | <b>\$20,365,765.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BXH7    |  | COUNTRYWIDE HOME LOANS, INC. | 434          | \$78,036,222.52         | 22.2%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 1,400        | \$273,544,645.90        | 77.8%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>1,834</b> | <b>\$351,580,868.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BXJ3    |  | COUNTRYWIDE HOME LOANS, INC. | 8            | \$927,176.52            | 14.86%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 36           | \$5,310,934.85          | 85.14%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>44</b>    | <b>\$6,238,111.37</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BXX0    |  | COUNTRYWIDE HOME LOANS, INC. | 49           | \$9,205,616.12          | 44.56%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 57           | \$11,455,351.62         | 55.44%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>106</b>   | <b>\$20,660,967.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BXL8    |  | COUNTRYWIDE HOME LOANS, INC. | 34           | \$5,277,996.58          | 94.94%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 3            | \$281,117.43            | 5.06%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>37</b>    | <b>\$5,559,114.01</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407BXM6    |  | Unavailable                  | 21           | \$4,951,066.63          | 100%        | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>21</b>  | <b>\$4,951,066.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BXQ7    |  | COUNTRYWIDE HOME LOANS, INC. | 24         | \$3,724,899.00         | 88.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 3          | \$498,050.27           | 11.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>27</b>  | <b>\$4,222,949.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BXR5    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$1,783,610.06         | 58.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 5          | \$1,257,858.10         | 41.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>17</b>  | <b>\$3,041,468.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BXT1    |  | COUNTRYWIDE HOME LOANS, INC. | 10         | \$2,066,514.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>10</b>  | <b>\$2,066,514.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BXU8    |  | COUNTRYWIDE HOME LOANS, INC. | 43         | \$7,559,582.72         | 93.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 2          | \$546,631.09           | 6.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>45</b>  | <b>\$8,106,213.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BXV6    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$2,013,922.18         | 81.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1          | \$467,100.00           | 18.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>16</b>  | <b>\$2,481,022.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BXX2    |  | COUNTRYWIDE HOME LOANS, INC. | 7          | \$1,002,076.38         | 45.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6          | \$1,190,732.94         | 54.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>13</b>  | <b>\$2,192,809.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BXY0    |  | COUNTRYWIDE HOME LOANS, INC. | 31         | \$5,089,310.33         | 69.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 16         | \$2,277,998.85         | 30.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>47</b>  | <b>\$7,367,309.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BY29    |  | COUNTRYWIDE HOME LOANS, INC. | 113        | \$24,212,147.00        | 38.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 175        | \$38,348,993.01        | 61.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>288</b> | <b>\$62,561,140.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407BY37    |  | COUNTRYWIDE HOME LOANS, INC. | 21         | \$3,895,080.00         | 44.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 27         | \$4,932,512.21         | 55.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>48</b>  | <b>\$8,827,592.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |

|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BY52    | COUNTRYWIDE HOME LOANS, INC. | 14         | \$1,850,610.00         | 16.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 73         | \$9,624,628.03         | 83.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>87</b>  | <b>\$11,475,238.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BY60    | COUNTRYWIDE HOME LOANS, INC. | 21         | \$1,888,893.00         | 25.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 61         | \$5,573,883.27         | 74.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>82</b>  | <b>\$7,462,776.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BY78    | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,670,746.00         | 32.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 25         | \$5,467,864.32         | 67.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>37</b>  | <b>\$8,138,610.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BY86    | COUNTRYWIDE HOME LOANS, INC. | 26         | \$2,293,145.51         | 31.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 57         | \$4,913,420.62         | 68.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>83</b>  | <b>\$7,206,566.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BY94    | COUNTRYWIDE HOME LOANS, INC. | 26         | \$6,022,220.69         | 46.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 32         | \$6,919,979.05         | 53.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>58</b>  | <b>\$12,942,199.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYA1    | COUNTRYWIDE HOME LOANS, INC. | 46         | \$8,344,241.89         | 39.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 66         | \$12,900,849.54        | 60.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>112</b> | <b>\$21,245,091.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYB9    | COUNTRYWIDE HOME LOANS, INC. | 13         | \$2,725,920.00         | 12.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 87         | \$19,966,124.10        | 87.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>100</b> | <b>\$22,692,044.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYC7    | COUNTRYWIDE HOME LOANS, INC. | 143        | \$25,669,945.75        | 91.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 14         | \$2,519,198.72         | 8.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>157</b> | <b>\$28,189,144.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYD5    | Unavailable                  | 109        | \$22,140,695.45        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>109</b> | <b>\$22,140,695.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYE3    | COUNTRYWIDE HOME LOANS, INC. | 73         | \$14,789,697.00        | 43.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 88         | \$19,295,948.00        | 56.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>161</b> | <b>\$34,085,645.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYF0    |  | Unavailable                  | 61         | \$12,142,247.19        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>61</b>  | <b>\$12,142,247.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYG8    |  | Unavailable                  | 98         | \$19,412,348.57        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>98</b>  | <b>\$19,412,348.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYH6    |  | COUNTRYWIDE HOME LOANS, INC. | 24         | \$4,286,479.47         | 47.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 23         | \$4,797,281.60         | 52.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>47</b>  | <b>\$9,083,761.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYJ2    |  | COUNTRYWIDE HOME LOANS, INC. | 71         | \$14,049,230.63        | 94.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6          | \$890,105.30           | 5.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>77</b>  | <b>\$14,939,335.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYK9    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$2,148,301.00         | 20.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 39         | \$8,184,254.93         | 79.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>54</b>  | <b>\$10,332,555.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYL7    |  | COUNTRYWIDE HOME LOANS, INC. | 26         | \$4,740,413.00         | 31.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 51         | \$10,400,095.11        | 68.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>77</b>  | <b>\$15,140,508.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYM5    |  | COUNTRYWIDE HOME LOANS, INC. | 18         | \$4,307,853.00         | 24.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 60         | \$13,202,721.00        | 75.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>78</b>  | <b>\$17,510,574.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYN3    |  | COUNTRYWIDE HOME LOANS, INC. | 76         | \$12,895,731.08        | 67.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 26         | \$6,137,532.14         | 32.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>102</b> | <b>\$19,033,263.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYP8    |  | COUNTRYWIDE HOME LOANS, INC. | 38         | \$9,746,649.00         | 55.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 33         | \$7,827,506.00         | 44.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>71</b>  | <b>\$17,574,155.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYQ6    |  | COUNTRYWIDE HOME LOANS, INC. | 14         | \$1,822,832.83         | 20.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 58         | \$6,970,331.98         | 79.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>72</b>  | <b>\$8,793,164.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYR4    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$284,800.00           | 19.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 11         | \$1,202,741.06         | 80.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>14</b>  | <b>\$1,487,541.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYS2    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$100,387.74           | 33.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 2          | \$201,508.81           | 66.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>4</b>   | <b>\$301,896.55</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYU7    |  | Unavailable                  | 5          | \$389,361.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>5</b>   | <b>\$389,361.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYV5    |  | Unavailable                  | 53         | \$11,075,367.18        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>53</b>  | <b>\$11,075,367.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYW3    |  | COUNTRYWIDE HOME LOANS, INC. | 41         | \$7,175,055.89         | 68.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 18         | \$3,269,953.40         | 31.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>59</b>  | <b>\$10,445,009.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYX1    |  | COUNTRYWIDE HOME LOANS, INC. | 79         | \$19,725,456.00        | 59.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 62         | \$13,174,928.00        | 40.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>141</b> | <b>\$32,900,384.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYY9    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,682,570.00         | 13.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 49         | \$10,712,957.00        | 86.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>57</b>  | <b>\$12,395,527.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BYZ6    |  | COUNTRYWIDE HOME LOANS, INC. | 42         | \$9,617,347.00         | 81.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 10         | \$2,233,160.00         | 18.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b>  | <b>\$11,850,507.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZ36    |  | COUNTRYWIDE HOME LOANS, INC. | 36         | \$1,998,012.07         | 36.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 61         | \$3,487,444.08         | 63.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>97</b>  | <b>\$5,485,456.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZ51    |  | COUNTRYWIDE HOME LOANS, INC. | 14         | \$1,798,292.00         | 26.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 40         | \$5,086,498.92         | 73.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>54</b>  | <b>\$6,884,790.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZ69    |  | COUNTRYWIDE HOME LOANS, INC. | 73         | \$5,079,582.82         | 44.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 92         | \$6,333,333.83         | 55.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>165</b> | <b>\$11,412,916.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZ85    |  | COUNTRYWIDE HOME LOANS, INC. | 16         | \$3,502,414.26         | 28.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 40         | \$8,759,148.31         | 71.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>56</b>  | <b>\$12,261,562.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZ93    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$2,748,011.03         | 21.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 80         | \$10,256,944.82        | 78.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>102</b> | <b>\$13,004,955.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZA0    |  | COUNTRYWIDE HOME LOANS, INC. | 20         | \$2,562,902.60         | 36.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 36         | \$4,501,178.41         | 63.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>56</b>  | <b>\$7,064,081.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZB8    |  | COUNTRYWIDE HOME LOANS, INC. | 7          | \$1,501,129.00         | 17.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 26         | \$7,136,875.35         | 82.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>33</b>  | <b>\$8,638,004.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZC6    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$2,743,360.00         | 21.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 77         | \$9,870,475.32         | 78.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>99</b>  | <b>\$12,613,835.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZD4    |  | COUNTRYWIDE HOME LOANS, INC. | 77         | \$4,745,779.14         | 22.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 257        | \$16,334,269.33        | 77.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>334</b> | <b>\$21,080,048.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZE2    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$2,714,171.32         | 16.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 58         | \$13,963,650.68        | 83.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>69</b>  | <b>\$16,677,822.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZF9    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$2,190,581.23         | 21.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 82         | \$7,971,165.96         | 78.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>104</b> | <b>\$10,161,747.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |            |                         |             |          |               |    |          |               |
|--------------|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BZG7    | COUNTRYWIDE HOME LOANS, INC. | 15         | \$3,447,060.79          | 15.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 84         | \$18,868,671.15         | 84.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>99</b>  | <b>\$22,315,731.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZJ1    | COUNTRYWIDE HOME LOANS, INC. | 166        | \$26,957,363.20         | 22.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 522        | \$92,276,834.97         | 77.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>688</b> | <b>\$119,234,198.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZK8    | COUNTRYWIDE HOME LOANS, INC. | 132        | \$27,865,484.16         | 27.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 297        | \$72,136,047.12         | 72.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>429</b> | <b>\$100,001,531.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZL6    | COUNTRYWIDE HOME LOANS, INC. | 152        | \$34,660,389.07         | 34.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 280        | \$65,340,619.41         | 65.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>432</b> | <b>\$100,001,008.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZM4    | COUNTRYWIDE HOME LOANS, INC. | 196        | \$44,115,542.50         | 42.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 249        | \$60,886,597.15         | 57.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>445</b> | <b>\$105,002,139.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZN2    | COUNTRYWIDE HOME LOANS, INC. | 253        | \$53,846,628.93         | 53.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 192        | \$46,154,979.91         | 46.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>445</b> | <b>\$100,001,608.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZP7    | COUNTRYWIDE HOME LOANS, INC. | 128        | \$26,273,175.49         | 18.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 494        | \$113,737,121.08        | 81.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>622</b> | <b>\$140,010,296.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZQ5    | COUNTRYWIDE HOME LOANS, INC. | 67         | \$13,316,901.14         | 6.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 809        | \$186,684,295.67        | 93.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>876</b> | <b>\$200,001,196.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZU6    | COUNTRYWIDE HOME LOANS, INC. | 41         | \$2,242,513.18          | 42.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 57         | \$3,061,708.10          | 57.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>98</b>  | <b>\$5,304,221.28</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |           |                       |             |          |               |    |          |               |
|--------------|------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BZV4    | COUNTRYWIDE HOME LOANS, INC. | 14        | \$2,284,835.00        | 40.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 20        | \$3,368,134.56        | 59.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>34</b> | <b>\$5,652,969.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZW2    | COUNTRYWIDE HOME LOANS, INC. | 17        | \$1,639,141.00        | 24.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 52        | \$5,148,303.70        | 75.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>69</b> | <b>\$6,787,444.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZX0    | COUNTRYWIDE HOME LOANS, INC. | 9         | \$1,849,300.00        | 34.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 15        | \$3,479,080.01        | 65.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>24</b> | <b>\$5,328,380.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZY8    | COUNTRYWIDE HOME LOANS, INC. | 9         | \$1,645,360.00        | 32.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 17        | \$3,425,812.54        | 67.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>26</b> | <b>\$5,071,172.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZZ5    | COUNTRYWIDE HOME LOANS, INC. | 28        | \$1,528,517.50        | 29.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 68        | \$3,716,395.45        | 70.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>96</b> | <b>\$5,244,912.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4A2    | GUARANTY BANK                | 15        | \$2,434,973.90        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>15</b> | <b>\$2,434,973.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4B0    | GUARANTY BANK                | 11        | \$1,477,214.27        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>11</b> | <b>\$1,477,214.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4G9    | GUARANTY BANK                | 4         | \$735,641.23          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>4</b>  | <b>\$735,641.23</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4H7    | GUARANTY BANK                | 3         | \$588,706.78          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>3</b>  | <b>\$588,706.78</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4J3    | GUARANTY BANK                | 8         | \$1,694,221.29        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>8</b>  | <b>\$1,694,221.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4S3    | GUARANTY BANK                | 15        | \$1,722,993.27        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>15</b> | <b>\$1,722,993.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4U8    | GUARANTY BANK                | 11        | \$2,246,817.91        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>11</b> | <b>\$2,246,817.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407C4V6    |  | GUARANTY BANK             | 5          | \$452,176.81           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>5</b>   | <b>\$452,176.81</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4X2    |  | GUARANTY BANK             | 111        | \$8,152,286.28         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>111</b> | <b>\$8,152,286.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4Y0    |  | GUARANTY BANK             | 69         | \$12,663,957.07        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>69</b>  | <b>\$12,663,957.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C5A1    |  | GUARANTY BANK             | 9          | \$2,560,860.61         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>9</b>   | <b>\$2,560,860.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C5F0    |  | GUARANTY BANK             | 47         | \$8,352,242.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>47</b>  | <b>\$8,352,242.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C5K9    |  | GUARANTY BANK             | 12         | \$2,344,491.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>12</b>  | <b>\$2,344,491.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C5N3    |  | GUARANTY BANK             | 11         | \$2,614,755.05         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>11</b>  | <b>\$2,614,755.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C5Y9    |  | UNION PLANTERS<br>BANK NA | 53         | \$6,852,896.40         | 82.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 11         | \$1,458,944.90         | 17.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>64</b>  | <b>\$8,311,841.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C5Z6    |  | UNION PLANTERS<br>BANK NA | 69         | \$6,850,118.49         | 78.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 19         | \$1,851,184.17         | 21.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>88</b>  | <b>\$8,701,302.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6A0    |  | UNION PLANTERS<br>BANK NA | 85         | \$18,564,757.47        | 84.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 15         | \$3,528,231.63         | 15.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>100</b> | <b>\$22,092,989.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6B8    |  | UNION PLANTERS<br>BANK NA | 86         | \$10,845,245.72        | 86.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 13         | \$1,747,896.92         | 13.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>99</b>  | <b>\$12,593,142.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6C6    |  | UNION PLANTERS<br>BANK NA | 75         | \$16,858,091.80        | 77.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 23         | \$4,974,659.24         | 22.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>98</b>  | <b>\$21,832,751.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407C6D4    | UNION PLANTERS<br>BANK NA | 41         | \$2,579,444.16         | 74.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 12         | \$875,318.39           | 25.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>53</b>  | <b>\$3,454,762.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6E2    | UNION PLANTERS<br>BANK NA | 38         | \$2,742,851.84         | 89.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 5          | \$305,228.74           | 10.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>43</b>  | <b>\$3,048,080.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6F9    | UNION PLANTERS<br>BANK NA | 69         | \$15,372,495.37        | 69.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 30         | \$6,802,819.81         | 30.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>99</b>  | <b>\$22,175,315.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6G7    | UNION PLANTERS<br>BANK NA | 59         | \$7,505,434.44         | 75.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 19         | \$2,425,778.78         | 24.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>78</b>  | <b>\$9,931,213.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6H5    | UNION PLANTERS<br>BANK NA | 50         | \$11,367,444.85        | 63.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 29         | \$6,462,264.80         | 36.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>79</b>  | <b>\$17,829,709.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6J1    | UNION PLANTERS<br>BANK NA | 98         | \$12,746,414.09        | 76.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 31         | \$4,019,409.23         | 23.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>129</b> | <b>\$16,765,823.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6L6    | UNION PLANTERS<br>BANK NA | 63         | \$14,392,254.37        | 78.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 17         | \$3,874,850.09         | 21.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>80</b>  | <b>\$18,267,104.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6M4    | UNION PLANTERS<br>BANK NA | 22         | \$2,866,015.53         | 80.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 5          | \$674,708.72           | 19.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>27</b>  | <b>\$3,540,724.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6N2    | UNION PLANTERS<br>BANK NA | 17         | \$1,214,265.73         | 76.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 5          | \$370,218.72           | 23.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>22</b>  | <b>\$1,584,484.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6Q5    | UNION PLANTERS            | 59         | \$12,836,908.15        | 75.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                           |           |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | BANK NA                   |           |                        |             |          |               |    |          |               |
|              |  | Unavailable               | 21        | \$4,272,616.79         | 24.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>80</b> | <b>\$17,109,524.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6R3    |  | UNION PLANTERS<br>BANK NA | 69        | \$15,092,016.99        | 85.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 11        | \$2,467,522.75         | 14.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>80</b> | <b>\$17,559,539.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6S1    |  | UNION PLANTERS<br>BANK NA | 81        | \$7,983,608.25         | 93.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 6         | \$595,316.63           | 6.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>87</b> | <b>\$8,578,924.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6T9    |  | UNION PLANTERS<br>BANK NA | 19        | \$3,598,656.67         | 91.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 3         | \$345,827.75           | 8.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>22</b> | <b>\$3,944,484.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6U6    |  | UNION PLANTERS<br>BANK NA | 34        | \$6,642,189.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>34</b> | <b>\$6,642,189.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6W2    |  | UNION PLANTERS<br>BANK NA | 9         | \$1,126,027.05         | 68.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 3         | \$529,134.87           | 31.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>12</b> | <b>\$1,655,161.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6Y8    |  | UNION PLANTERS<br>BANK NA | 18        | \$1,655,509.05         | 81.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 4         | \$375,934.70           | 18.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>22</b> | <b>\$2,031,443.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C6Z5    |  | UNION PLANTERS<br>BANK NA | 29        | \$5,730,332.00         | 90.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 3         | \$593,360.00           | 9.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>32</b> | <b>\$6,323,692.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C7A9    |  | UNION PLANTERS<br>BANK NA | 17        | \$2,212,290.64         | 83.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 3         | \$425,325.29           | 16.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>20</b> | <b>\$2,637,615.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C7B7    |  | UNION PLANTERS<br>BANK NA | 15        | \$1,411,568.50         | 82.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 3         | \$297,985.72           | 17.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                           | <b>18</b>  | <b>\$1,709,554.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407C7C5    |  | UNION PLANTERS BANK NA    | 12         | \$2,650,400.00         | 86.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 2          | \$422,000.00           | 13.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>14</b>  | <b>\$3,072,400.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407C7D3    |  | UNION PLANTERS BANK NA    | 8          | \$1,014,723.39         | 64.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 4          | \$562,876.99           | 35.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>12</b>  | <b>\$1,577,600.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407C7F8    |  | UNION PLANTERS BANK NA    | 57         | \$3,481,783.26         | 81.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 12         | \$781,589.85           | 18.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>69</b>  | <b>\$4,263,373.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407C7G6    |  | UNION PLANTERS BANK NA    | 51         | \$3,060,321.58         | 72.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 21         | \$1,133,298.23         | 27.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>72</b>  | <b>\$4,193,619.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407C7H4    |  | UNION PLANTERS BANK NA    | 14         | \$1,021,080.62         | 62.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 10         | \$606,936.49           | 37.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>24</b>  | <b>\$1,628,017.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407C7J0    |  | UNION PLANTERS BANK NA    | 12         | \$2,029,978.47         | 86.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 3          | \$314,364.86           | 13.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>15</b>  | <b>\$2,344,343.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407C7K7    |  | UNION PLANTERS BANK NA    | 27         | \$4,352,771.51         | 80.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 7          | \$1,065,520.33         | 19.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>34</b>  | <b>\$5,418,291.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407CW29    |  | GMAC MORTGAGE CORPORATION | 109        | \$20,583,773.39        | 51.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 115        | \$19,157,623.00        | 48.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>224</b> | <b>\$39,741,396.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407CW37    |  | GMAC MORTGAGE CORPORATION | 96         | \$17,100,234.15        | 43.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 123        | \$21,953,264.12        | 56.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>219</b> | <b>\$39,053,498.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CW45    | GMAC MORTGAGE CORPORATION | 112        | \$19,708,411.64        | 49.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 118        | \$19,911,738.97        | 50.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>230</b> | <b>\$39,620,150.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CW52    | GMAC MORTGAGE CORPORATION | 138        | \$23,725,771.00        | 60.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 88         | \$15,762,577.89        | 39.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>226</b> | <b>\$39,488,348.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CW60    | GMAC MORTGAGE CORPORATION | 182        | \$22,540,376.98        | 56.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 135        | \$17,526,314.67        | 43.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>317</b> | <b>\$40,066,691.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CW78    | GMAC MORTGAGE CORPORATION | 173        | \$22,915,544.50        | 57.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 115        | \$16,871,426.00        | 42.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>288</b> | <b>\$39,786,970.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CW86    | GMAC MORTGAGE CORPORATION | 153        | \$20,166,561.27        | 51.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 126        | \$19,269,354.75        | 48.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>279</b> | <b>\$39,435,916.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CW94    | GMAC MORTGAGE CORPORATION | 138        | \$19,512,912.79        | 55.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 116        | \$15,491,306.52        | 44.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>254</b> | <b>\$35,004,219.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWD5    | GMAC MORTGAGE CORPORATION | 46         | \$7,509,706.16         | 86.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 7          | \$1,205,670.54         | 13.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>53</b>  | <b>\$8,715,376.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWF0    | GMAC MORTGAGE CORPORATION | 48         | \$9,822,866.24         | 69.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 19         | \$4,367,200.00         | 30.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>67</b>  | <b>\$14,190,066.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWG8    | GMAC MORTGAGE CORPORATION | 179        | \$30,230,903.20        | 67.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 87         | \$14,797,785.85        | 32.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>266</b> | <b>\$45,028,689.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CWH6    | GMAC MORTGAGE CORPORATION | 36         | \$7,586,265.91         | 32.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 62         | \$15,420,510.46        | 67.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>98</b>  | <b>\$23,006,776.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWJ2    | GMAC MORTGAGE CORPORATION | 5          | \$940,500.00           | 75.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 1          | \$300,000.00           | 24.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>6</b>   | <b>\$1,240,500.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWK9    | GMAC MORTGAGE CORPORATION | 25         | \$3,984,257.55         | 73.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 7          | \$1,443,207.98         | 26.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>32</b>  | <b>\$5,427,465.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWL7    | GMAC MORTGAGE CORPORATION | 89         | \$11,910,445.53        | 72.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 31         | \$4,411,348.87         | 27.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>120</b> | <b>\$16,321,794.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWM5    | GMAC MORTGAGE CORPORATION | 124        | \$11,141,151.42        | 72.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 37         | \$4,309,386.82         | 27.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>161</b> | <b>\$15,450,538.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWN3    | GMAC MORTGAGE CORPORATION | 13         | \$981,580.81           | 94.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 1          | \$61,562.20            | 5.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>14</b>  | <b>\$1,043,143.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWP8    | GMAC MORTGAGE CORPORATION | 36         | \$8,503,681.79         | 84.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 7          | \$1,558,482.49         | 15.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>43</b>  | <b>\$10,062,164.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWQ6    | GMAC MORTGAGE CORPORATION | 89         | \$19,015,684.58        | 47.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 90         | \$20,608,807.13        | 52.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>179</b> | <b>\$39,624,491.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWR4    | GMAC MORTGAGE CORPORATION | 90         | \$20,262,585.76        | 52.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 84         | \$18,451,642.36        | 47.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>174</b> | <b>\$38,714,228.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CWS2    | GMAC MORTGAGE             | 30         | \$7,577,701.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                               |            |                        |             |          |               |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | CORPORATION                   |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                               | <b>30</b>  | <b>\$7,577,701.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CWT0    |  | GMAC MORTGAGE CORPORATION     | 83         | \$19,695,613.17        | 49.97%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 94         | \$19,716,011.66        | 50.03%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>177</b> | <b>\$39,411,624.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CWU7    |  | GMAC MORTGAGE CORPORATION     | 94         | \$20,159,031.88        | 51.18%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 87         | \$19,229,336.90        | 48.82%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>181</b> | <b>\$39,388,368.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CWW5    |  | GMAC MORTGAGE CORPORATION     | 94         | \$19,617,908.85        | 49.46%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 90         | \$20,043,477.48        | 50.54%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>184</b> | <b>\$39,661,386.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CWW3    |  | GMAC MORTGAGE CORPORATION     | 119        | \$20,491,971.11        | 51.45%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 107        | \$19,334,484.04        | 48.55%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>226</b> | <b>\$39,826,455.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CWX1    |  | GMAC MORTGAGE CORPORATION     | 74         | \$15,641,315.82        | 36.95%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 130        | \$26,687,339.89        | 63.05%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>204</b> | <b>\$42,328,655.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CWY9    |  | GMAC MORTGAGE CORPORATION     | 116        | \$20,161,357.33        | 50.61%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 110        | \$19,675,370.51        | 49.39%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>226</b> | <b>\$39,836,727.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CWZ6    |  | GMAC MORTGAGE CORPORATION     | 127        | \$24,140,983.68        | 60.48%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                   | 92         | \$15,777,175.74        | 39.52%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>219</b> | <b>\$39,918,159.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CX28    |  | HARWOOD STREET FUNDING I, LLC | 6          | \$1,466,440.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>6</b>   | <b>\$1,466,440.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CX36    |  | HARWOOD STREET FUNDING I, LLC | 5          | \$1,051,430.79         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>5</b>   | <b>\$1,051,430.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CX69    |  | HARWOOD STREET FUNDING I, LLC | 7          | \$1,094,990.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>7</b>   | <b>\$1,094,990.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CXA0    |  | GMAC MORTGAGE CORPORATION     | 62         | \$13,106,533.00        | 50.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 63         | \$12,710,233.12        | 49.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>125</b> | <b>\$25,816,766.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CXB8    |  | GMAC MORTGAGE CORPORATION     | 29         | \$5,687,235.41         | 82.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 9          | \$1,223,856.89         | 17.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>38</b>  | <b>\$6,911,092.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CXC6    |  | GMAC MORTGAGE CORPORATION     | 122        | \$18,772,375.44        | 70.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 52         | \$7,945,354.02         | 29.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>174</b> | <b>\$26,717,729.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CXD4    |  | GMAC MORTGAGE CORPORATION     | 70         | \$7,383,893.01         | 40.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 93         | \$10,887,711.42        | 59.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>163</b> | <b>\$18,271,604.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CXE2    |  | GMAC MORTGAGE CORPORATION     | 47         | \$6,192,371.50         | 47%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 53         | \$6,983,621.37         | 53%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>100</b> | <b>\$13,175,992.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CXF9    |  | GMAC MORTGAGE CORPORATION     | 26         | \$4,281,063.92         | 61.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 21         | \$2,728,322.35         | 38.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>47</b>  | <b>\$7,009,386.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CXH5    |  | GMAC MORTGAGE CORPORATION     | 1          | \$288,000.00           | 36.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 4          | \$502,030.57           | 63.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>5</b>   | <b>\$790,030.57</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CXJ1    |  | GMAC MORTGAGE CORPORATION     | 17         | \$2,605,134.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>17</b>  | <b>\$2,605,134.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CXK8    |  | GMAC MORTGAGE CORPORATION     | 43         | \$4,200,049.50         | 73.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 13         | \$1,512,992.52         | 26.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                           | <b>56</b>  | <b>\$5,713,042.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407CXM4    |  | GMAC MORTGAGE CORPORATION | 97         | \$18,532,687.15        | 46.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 109        | \$21,489,788.05        | 53.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>206</b> | <b>\$40,022,475.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407CXN2    |  | GMAC MORTGAGE CORPORATION | 95         | \$20,845,085.38        | 66.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 51         | \$10,693,216.73        | 33.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>146</b> | <b>\$31,538,302.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407CXP7    |  | GMAC MORTGAGE CORPORATION | 125        | \$21,545,033.48        | 53.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 102        | \$18,533,533.51        | 46.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>227</b> | <b>\$40,078,566.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407CXR3    |  | GMAC MORTGAGE CORPORATION | 106        | \$23,325,998.41        | 59.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 77         | \$16,173,611.83        | 40.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>183</b> | <b>\$39,499,610.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407CXS1    |  | GMAC MORTGAGE CORPORATION | 33         | \$6,937,390.50         | 23.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 103        | \$22,588,054.32        | 76.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>136</b> | <b>\$29,525,444.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407CXT9    |  | GMAC MORTGAGE CORPORATION | 167        | \$32,200,558.96        | 64.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 79         | \$17,812,216.77        | 35.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>246</b> | <b>\$50,012,775.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407CXU6    |  | GMAC MORTGAGE CORPORATION | 78         | \$16,875,936.20        | 42.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 98         | \$23,015,596.79        | 57.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>176</b> | <b>\$39,891,532.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407CXV4    |  | GMAC MORTGAGE CORPORATION | 80         | \$14,513,159.12        | 38.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 129        | \$23,338,237.72        | 61.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>209</b> | <b>\$37,851,396.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407CXW2    |  | GMAC MORTGAGE CORPORATION | 101        | \$17,076,551.91        | 54.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 80         | \$14,392,577.42        | 45.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>181</b> | <b>\$31,469,129.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                               |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CXY8    | HARWOOD STREET FUNDING I, LLC | 46         | \$9,504,545.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>46</b>  | <b>\$9,504,545.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3B9    | SUNTRUST MORTGAGE INC.        | 32         | \$6,294,980.08         | 44.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 43         | \$7,957,340.39         | 55.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>75</b>  | <b>\$14,252,320.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3C7    | SUNTRUST MORTGAGE INC.        | 36         | \$6,828,153.09         | 36.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 65         | \$12,064,526.23        | 63.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>101</b> | <b>\$18,892,679.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3D5    | SUNTRUST MORTGAGE INC.        | 38         | \$8,154,335.20         | 35.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 71         | \$14,959,981.65        | 64.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>109</b> | <b>\$23,114,316.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3F0    | SUNTRUST MORTGAGE INC.        | 2          | \$515,148.78           | 32.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 3          | \$1,074,300.00         | 67.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>5</b>   | <b>\$1,589,448.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5D3    | CHASE HOME FINANCE, LLC       | 25         | \$5,297,314.11         | 25.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 77         | \$15,150,456.67        | 74.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>102</b> | <b>\$20,447,770.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5E1    | CHASE HOME FINANCE, LLC       | 176        | \$34,705,337.90        | 70.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 69         | \$14,310,502.69        | 29.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>245</b> | <b>\$49,015,840.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5F8    | CHASE HOME FINANCE, LLC       | 30         | \$5,539,940.81         | 38.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 50         | \$9,017,921.65         | 61.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>80</b>  | <b>\$14,557,862.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5G6    | CHASE HOME FINANCE, LLC       | 154        | \$27,479,250.56        | 55.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 117        | \$21,900,720.76        | 44.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>271</b> | <b>\$49,379,971.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5H4    | CHASE HOME                    | 42         | \$8,599,232.80         | 53.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                         |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | FINANCE, LLC            |            |                        |             |          |               |    |          |               |
|              |  | Unavailable             | 35         | \$7,458,817.77         | 46.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>77</b>  | <b>\$16,058,050.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5J0    |  | CHASE HOME FINANCE, LLC | 22         | \$4,662,832.98         | 47.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 26         | \$5,246,331.89         | 52.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>48</b>  | <b>\$9,909,164.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5L5    |  | CHASE HOME FINANCE, LLC | 10         | \$1,628,271.87         | 27.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 26         | \$4,313,533.82         | 72.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>36</b>  | <b>\$5,941,805.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5M3    |  | CHASE HOME FINANCE, LLC | 9          | \$1,380,775.81         | 23.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 26         | \$4,389,566.23         | 76.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>35</b>  | <b>\$5,770,342.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5N1    |  | CHASE HOME FINANCE, LLC | 15         | \$2,164,987.43         | 65.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 7          | \$1,131,438.27         | 34.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>22</b>  | <b>\$3,296,425.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5R2    |  | CHASE HOME FINANCE, LLC | 236        | \$48,257,022.16        | 63.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 117        | \$27,231,847.61        | 36.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>353</b> | <b>\$75,488,869.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5T8    |  | Unavailable             | 16         | \$2,239,807.32         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>16</b>  | <b>\$2,239,807.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5U5    |  | CHASE HOME FINANCE, LLC | 55         | \$10,673,739.49        | 60.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 34         | \$6,958,488.00         | 39.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>89</b>  | <b>\$17,632,227.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5V3    |  | CHASE HOME FINANCE, LLC | 20         | \$3,416,914.45         | 53.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 15         | \$2,969,965.73         | 46.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>35</b>  | <b>\$6,386,880.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5W1    |  | CHASE HOME FINANCE, LLC | 173        | \$30,871,610.37        | 48.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 160        | \$33,291,823.25        | 51.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>333</b> | <b>\$64,163,433.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                         |            |                        |             |          |               |    |          |               |
|--------------|-------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407D5X9    | CHASE HOME FINANCE, LLC | 83         | \$14,794,403.75        | 48.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 102        | \$15,714,410.72        | 51.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>185</b> | <b>\$30,508,814.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5Y7    | CHASE HOME FINANCE, LLC | 61         | \$11,079,762.51        | 58.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 44         | \$7,781,487.32         | 41.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>105</b> | <b>\$18,861,249.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5Z4    | CHASE HOME FINANCE, LLC | 110        | \$17,564,900.82        | 36.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 185        | \$30,886,637.78        | 63.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>295</b> | <b>\$48,451,538.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D6A8    | CHASE HOME FINANCE, LLC | 6          | \$1,123,775.75         | 15.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 32         | \$5,911,285.70         | 84.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>38</b>  | <b>\$7,035,061.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D6D2    | CHASE HOME FINANCE, LLC | 8          | \$1,804,964.54         | 64.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 5          | \$981,655.02           | 35.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>13</b>  | <b>\$2,786,619.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D6R1    | CHASE HOME FINANCE, LLC | 40         | \$4,711,393.78         | 46.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 42         | \$5,372,847.11         | 53.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>82</b>  | <b>\$10,084,240.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D6S9    | CHASE HOME FINANCE, LLC | 26         | \$4,984,400.55         | 87.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 4          | \$710,215.39           | 12.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>30</b>  | <b>\$5,694,615.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D6T7    | CHASE HOME FINANCE, LLC | 85         | \$11,622,172.79        | 66.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 34         | \$5,807,611.46         | 33.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>119</b> | <b>\$17,429,784.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D6U4    | CHASE HOME FINANCE, LLC | 27         | \$3,462,561.87         | 52.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 20         | \$3,075,270.71         | 47.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>47</b>  | <b>\$6,537,832.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



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|              |                          |            |                        |             |          |               |    |          |               |
|--------------|--------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407D7C3    | CHASE HOME FINANCE, LLC  | 168        | \$34,891,186.70        | 61.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable              | 97         | \$21,495,041.99        | 38.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>265</b> | <b>\$56,386,228.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D7D1    | CHASE HOME FINANCE, LLC  | 93         | \$20,324,933.17        | 63.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable              | 51         | \$11,734,357.18        | 36.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>144</b> | <b>\$32,059,290.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D7E9    | CHASE HOME FINANCE, LLC  | 33         | \$6,917,624.99         | 61.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable              | 18         | \$4,364,499.99         | 38.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>51</b>  | <b>\$11,282,124.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D7G4    | CHASE HOME FINANCE, LLC  | 8          | \$741,500.00           | 50.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable              | 7          | \$728,900.00           | 49.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>15</b>  | <b>\$1,470,400.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DA39    | FREEDOM MORTGAGE CORP.   | 5          | \$831,500.00           | 82.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable              | 1          | \$180,000.00           | 17.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>6</b>   | <b>\$1,011,500.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAN5    | M&T MORTGAGE CORPORATION | 20         | \$1,304,739.41         | 94.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable              | 1          | \$82,830.33            | 5.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>21</b>  | <b>\$1,387,569.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAP0    | M&T MORTGAGE CORPORATION | 9          | \$1,230,542.71         | 74.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable              | 3          | \$418,786.14           | 25.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>12</b>  | <b>\$1,649,328.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAQ8    | M&T MORTGAGE CORPORATION | 12         | \$936,804.71           | 79.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable              | 2          | \$244,559.25           | 20.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>14</b>  | <b>\$1,181,363.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAR6    | M&T MORTGAGE CORPORATION | 13         | \$914,744.46           | 82.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable              | 2          | \$188,901.32           | 17.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                          | <b>15</b>  | <b>\$1,103,645.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAS4    | M&T MORTGAGE             | 12         | \$877,454.23           | 84.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | CORPORATION                    |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                    | 2          | \$161,010.22           | 15.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>14</b>  | <b>\$1,038,464.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAT2    |  | M&T MORTGAGE CORPORATION       | 21         | \$3,857,025.12         | 77.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 7          | \$1,111,757.16         | 22.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>28</b>  | <b>\$4,968,782.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DB20    |  | Unavailable                    | 32         | \$7,641,725.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>32</b>  | <b>\$7,641,725.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DB46    |  | OHIO SAVINGS BANK              | 1          | \$158,541.16           | 7.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 9          | \$2,023,853.33         | 92.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>10</b>  | <b>\$2,182,394.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DBF1    |  | NATIONAL CITY MORTGAGE COMPANY | 22         | \$5,051,867.19         | 77.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 10         | \$1,439,237.49         | 22.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>32</b>  | <b>\$6,491,104.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DBG9    |  | NATIONAL CITY MORTGAGE COMPANY | 41         | \$8,953,220.51         | 60.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 25         | \$5,803,729.29         | 39.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>66</b>  | <b>\$14,756,949.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DBH7    |  | NATIONAL CITY MORTGAGE COMPANY | 16         | \$3,209,448.15         | 71.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 6          | \$1,289,849.91         | 28.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>22</b>  | <b>\$4,499,298.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DCQ6    |  | OHIO SAVINGS BANK              | 1          | \$203,766.00           | 11.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 7          | \$1,609,747.08         | 88.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>8</b>   | <b>\$1,813,513.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DCR4    |  | OHIO SAVINGS BANK              | 7          | \$1,358,046.79         | 1.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 329        | \$80,192,004.19        | 98.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>336</b> | <b>\$81,550,050.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DCS2    |  | OHIO SAVINGS BANK              | 1          | \$166,400.00           | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 127        | \$27,431,858.17        | 99.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>128</b> | <b>\$27,598,258.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DCT0    |  | Unavailable                    | 19         | \$3,053,620.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>19</b>  | <b>\$3,053,620.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                   |           |                        |             |          |               |    |          |               |
|--------------|-------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407DD51    | OHIO SAVINGS BANK | 1         | \$130,600.00           | 9.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 7         | \$1,269,391.53         | 90.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>8</b>  | <b>\$1,399,991.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DDF9    | OHIO SAVINGS BANK | 1         | \$89,914.60            | 3%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 17        | \$2,905,284.21         | 97%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>18</b> | <b>\$2,995,198.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DDG7    | Unavailable       | 26        | \$3,749,434.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>26</b> | <b>\$3,749,434.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DEU5    | Unavailable       | 20        | \$2,437,458.05         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>20</b> | <b>\$2,437,458.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DFG5    | Unavailable       | 10        | \$1,486,226.33         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>10</b> | <b>\$1,486,226.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DFH3    | OHIO SAVINGS BANK | 1         | \$74,729.02            | 1.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 41        | \$5,710,443.10         | 98.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>42</b> | <b>\$5,785,172.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DG25    | Unavailable       | 11        | \$1,837,077.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>11</b> | <b>\$1,837,077.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DG33    | Unavailable       | 6         | \$1,012,979.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>6</b>  | <b>\$1,012,979.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DGY5    | Unavailable       | 11        | \$1,947,007.10         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>11</b> | <b>\$1,947,007.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DGZ2    | OHIO SAVINGS BANK | 2         | \$152,824.20           | 7.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 10        | \$1,929,457.00         | 92.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>12</b> | <b>\$2,082,281.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DH65    | Unavailable       | 9         | \$1,292,390.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>9</b>  | <b>\$1,292,390.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DH73    | Unavailable       | 7         | \$1,120,725.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>7</b>  | <b>\$1,120,725.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DHD0    | OHIO SAVINGS BANK | 3         | \$426,609.65           | 2.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 65        | \$14,831,621.47        | 97.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>68</b> | <b>\$15,258,231.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DHE8    | Unavailable       | 91        | \$19,092,035.69        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                   |  |            |                        |             |          |               |    |          |               |
|--------------|-------------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                   |  | <b>91</b>  | <b>\$19,092,035.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DHF5    | Unavailable       |  | 56         | \$9,736,384.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>56</b>  | <b>\$9,736,384.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DHG3    | Unavailable       |  | 12         | \$1,363,177.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>12</b>  | <b>\$1,363,177.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DK79    | OHIO SAVINGS BANK |  | 3          | \$166,170.42           | 12.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       |  | 16         | \$1,200,150.52         | 87.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>19</b>  | <b>\$1,366,320.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DL52    | Unavailable       |  | 12         | \$1,492,386.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>12</b>  | <b>\$1,492,386.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DLH6    | Unavailable       |  | 14         | \$1,365,997.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>14</b>  | <b>\$1,365,997.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DLT0    | OHIO SAVINGS BANK |  | 2          | \$194,197.02           | 8.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       |  | 20         | \$2,004,958.21         | 91.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>22</b>  | <b>\$2,199,155.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DLU7    | Unavailable       |  | 32         | \$3,185,261.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>32</b>  | <b>\$3,185,261.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DLV5    | Unavailable       |  | 17         | \$1,644,381.40         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>17</b>  | <b>\$1,644,381.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DM77    | OHIO SAVINGS BANK |  | 1          | \$158,821.83           | 1.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       |  | 73         | \$13,112,478.43        | 98.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>74</b>  | <b>\$13,271,300.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DM85    | OHIO SAVINGS BANK |  | 3          | \$248,235.48           | 0.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       |  | 139        | \$29,424,443.41        | 99.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>142</b> | <b>\$29,672,678.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DM93    | OHIO SAVINGS BANK |  | 2          | \$218,078.83           | 2.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       |  | 38         | \$8,736,449.19         | 97.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>40</b>  | <b>\$8,954,528.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DMG7    | OHIO SAVINGS BANK |  | 5          | \$647,607.91           | 6.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       |  | 76         | \$10,042,779.69        | 93.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>81</b>  | <b>\$10,690,387.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DMH5    | Unavailable       |  | 28         | \$3,608,968.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>28</b>  | <b>\$3,608,968.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DMJ1    |  | Unavailable                                      | 21         | \$2,679,709.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>21</b>  | <b>\$2,679,709.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DMT9    |  | Unavailable                                      | 46         | \$10,954,966.87        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>46</b>  | <b>\$10,954,966.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DN68    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 64         | \$9,365,772.56         | 96.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 4          | \$347,530.54           | 3.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>68</b>  | <b>\$9,713,303.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DN92    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 64         | \$1,256,011.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>64</b>  | <b>\$1,256,011.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNA9    |  | OHIO SAVINGS BANK                                | 1          | \$90,000.00            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 219        | \$46,323,120.23        | 99.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>220</b> | <b>\$46,413,120.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNB7    |  | OHIO SAVINGS BANK                                | 2          | \$483,499.99           | 0.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 336        | \$73,315,338.27        | 99.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>338</b> | <b>\$73,798,838.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DNC5    |  | OHIO SAVINGS BANK                                | 2          | \$364,500.00           | 2.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 73         | \$17,487,612.12        | 97.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>75</b>  | <b>\$17,852,112.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DPA7    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 23         | \$497,082.07           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>23</b>  | <b>\$497,082.07</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DPB5    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 3          | \$58,881.27            | 42.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 1          | \$79,015.44            | 57.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>4</b>   | <b>\$137,896.71</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DPC3    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 17         | \$937,154.60           | 43.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 17         | \$1,208,828.09         | 56.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |            |                       |             |          |               |    |          |               |
|--------------|--|--|------------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>34</b>  | <b>\$2,145,982.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                       |             |          |               |    |          |               |
| 31407DPD1    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 70         | \$4,262,452.05        | 54.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 49         | \$3,580,879.40        | 45.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>119</b> | <b>\$7,843,331.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                       |             |          |               |    |          |               |
| 31407DPE9    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 45         | \$2,299,246.96        | 90.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 3          | \$228,416.99          | 9.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>48</b>  | <b>\$2,527,663.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                       |             |          |               |    |          |               |
| 31407DPF6    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 2          | \$125,123.31          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>2</b>   | <b>\$125,123.31</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                       |             |          |               |    |          |               |
| 31407DPG4    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 3          | \$190,023.79          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>3</b>   | <b>\$190,023.79</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                       |             |          |               |    |          |               |
| 31407DPH2    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 41         | \$4,388,768.88        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>41</b>  | <b>\$4,388,768.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                       |             |          |               |    |          |               |
| 31407DPJ8    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 12         | \$1,191,800.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>12</b>  | <b>\$1,191,800.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                       |             |          |               |    |          |               |
| 31407DPK5    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 19         | \$1,781,698.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b>  | <b>\$1,781,698.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                       |             |          |               |    |          |               |
| 31407DPL3    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 23         | \$2,703,163.30        | 90.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 3          | \$284,994.17          | 9.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>26</b>  | <b>\$2,988,157.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                       |             |          |               |    |          |               |
| 31407DPM1    |  | POPULAR MORTGAGE, INC. DBA POPULAR               | 21         | \$2,938,860.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  | HOME MORTGAGE                                    |           |                       |             |          |               |    |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>21</b> | <b>\$2,938,860.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DPN9    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 20        | \$2,569,811.00        | 80.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 3         | \$616,000.00          | 19.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>23</b> | <b>\$3,185,811.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DPP4    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 27        | \$3,419,420.95        | 87.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 6         | \$494,765.61          | 12.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>33</b> | <b>\$3,914,186.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DPQ2    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 16        | \$1,647,628.32        | 87.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 3         | \$232,500.00          | 12.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b> | <b>\$1,880,128.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DPR0    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 13        | \$1,813,450.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>13</b> | <b>\$1,813,450.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DPS8    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 21        | \$3,676,313.31        | 91.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 1         | \$350,000.00          | 8.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>22</b> | <b>\$4,026,313.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DPT6    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 38        | \$5,881,876.17        | 94.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 2         | \$350,500.00          | 5.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>40</b> | <b>\$6,232,376.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DPU3    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 43        | \$5,754,082.48        | 92.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                      | 4         | \$463,585.00          | 7.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>47</b> | <b>\$6,217,667.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DPV1    |  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE | 29        | \$3,902,157.04        | 88.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable               | 4          | \$509,547.51           | 11.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>33</b>  | <b>\$4,411,704.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DS22    |  | GMAC MORTGAGE CORPORATION | 1          | \$149,870.85           | 7.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 11         | \$1,894,691.76         | 92.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>12</b>  | <b>\$2,044,562.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DS30    |  | GMAC MORTGAGE CORPORATION | 76         | \$18,232,824.34        | 79.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 24         | \$4,825,576.14         | 20.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>100</b> | <b>\$23,058,400.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DS48    |  | GMAC MORTGAGE CORPORATION | 58         | \$9,630,704.94         | 72.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 22         | \$3,635,266.75         | 27.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>80</b>  | <b>\$13,265,971.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DS55    |  | GMAC MORTGAGE CORPORATION | 8          | \$1,521,428.00         | 46.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 7          | \$1,733,150.00         | 53.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>15</b>  | <b>\$3,254,578.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DS63    |  | GMAC MORTGAGE CORPORATION | 63         | \$10,900,199.21        | 76.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 25         | \$3,322,014.22         | 23.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>88</b>  | <b>\$14,222,213.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DS71    |  | GMAC MORTGAGE CORPORATION | 36         | \$3,716,066.41         | 48.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 30         | \$3,874,554.03         | 51.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>66</b>  | <b>\$7,590,620.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DS97    |  | GMAC MORTGAGE CORPORATION | 27         | \$5,540,030.44         | 60.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 15         | \$3,608,287.29         | 39.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>42</b>  | <b>\$9,148,317.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSP1    |  | PHH MORTGAGE CORPORATION  | 21         | \$5,012,076.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>21</b>  | <b>\$5,012,076.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSQ9    |  | PHH MORTGAGE CORPORATION  | 28         | \$5,011,814.64         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>28</b>  | <b>\$5,011,814.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407DSR7    |  | PHH MORTGAGE CORPORATION  | 46         | \$8,074,663.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>46</b>  | <b>\$8,074,663.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSS5    |  | PHH MORTGAGE CORPORATION  | 46         | \$7,050,608.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>46</b>  | <b>\$7,050,608.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DST3    |  | PHH MORTGAGE CORPORATION  | 52         | \$10,003,329.38        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>52</b>  | <b>\$10,003,329.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSU0    |  | GMAC MORTGAGE CORPORATION | 92         | \$20,973,210.06        | 53.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 86         | \$18,357,968.14        | 46.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>178</b> | <b>\$39,331,178.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSV8    |  | GMAC MORTGAGE CORPORATION | 126        | \$20,306,871.99        | 51.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 101        | \$19,099,400.69        | 48.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>227</b> | <b>\$39,406,272.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSW6    |  | GMAC MORTGAGE CORPORATION | 105        | \$9,295,544.01         | 83.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 17         | \$1,824,503.30         | 16.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>122</b> | <b>\$11,120,047.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSX4    |  | GMAC MORTGAGE CORPORATION | 160        | \$29,094,554.50        | 89.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 19         | \$3,307,247.89         | 10.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>179</b> | <b>\$32,401,802.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSY2    |  | Unavailable               | 34         | \$6,816,292.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>34</b>  | <b>\$6,816,292.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DSZ9    |  | Unavailable               | 9          | \$1,162,320.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>9</b>   | <b>\$1,162,320.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DTA3    |  | GMAC MORTGAGE CORPORATION | 41         | \$8,165,905.00         | 43.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 49         | \$10,683,807.29        | 56.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>90</b>  | <b>\$18,849,712.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DTB1    |  | GMAC MORTGAGE CORPORATION | 48         | \$7,958,810.09         | 47.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 44         | \$8,798,141.72         | 52.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                           |  |            |                        |             |          |               |          |               |
|--------------|---------------------------|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |                           |  | <b>92</b>  | <b>\$16,756,951.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DTC9    | GMAC MORTGAGE CORPORATION |  | 106        | \$22,252,113.90        | 55.51%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable               |  | 90         | \$17,832,158.74        | 44.49%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                           |  | <b>196</b> | <b>\$40,084,272.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DTD7    | GMAC MORTGAGE CORPORATION |  | 102        | \$21,084,231.44        | 52.59%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable               |  | 96         | \$19,009,702.81        | 47.41%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                           |  | <b>198</b> | <b>\$40,093,934.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DTE5    | GMAC MORTGAGE CORPORATION |  | 16         | \$3,416,766.71         | 76.37%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable               |  | 4          | \$1,057,454.62         | 23.63%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                           |  | <b>20</b>  | <b>\$4,474,221.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DTF2    | GMAC MORTGAGE CORPORATION |  | 81         | \$16,144,373.29        | 41.05%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable               |  | 114        | \$23,180,791.26        | 58.95%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                           |  | <b>195</b> | <b>\$39,325,164.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DTG0    | GMAC MORTGAGE CORPORATION |  | 41         | \$2,666,511.93         | 62.06%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable               |  | 23         | \$1,630,014.54         | 37.94%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                           |  | <b>64</b>  | <b>\$4,296,526.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DTH8    | GMAC MORTGAGE CORPORATION |  | 45         | \$4,419,640.90         | 73.78%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable               |  | 16         | \$1,570,404.43         | 26.22%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                           |  | <b>61</b>  | <b>\$5,990,045.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DTJ4    | GMAC MORTGAGE CORPORATION |  | 81         | \$10,579,812.05        | 72.94%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable               |  | 30         | \$3,924,162.69         | 27.06%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                           |  | <b>111</b> | <b>\$14,503,974.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DTK1    | GMAC MORTGAGE CORPORATION |  | 31         | \$7,152,997.70         | 32.6%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable               |  | 66         | \$14,791,910.00        | 67.4%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                           |  | <b>97</b>  | <b>\$21,944,907.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DTL9    | GMAC MORTGAGE CORPORATION |  | 107        | \$22,499,357.92        | 56.94%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable               |  | 78         | \$17,011,371.72        | 43.06%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                           |  | <b>185</b> | <b>\$39,510,729.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407DTM7    | GMAC MORTGAGE CORPORATION | 108        | \$13,545,303.62        | 48.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 113        | \$14,180,635.54        | 51.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>221</b> | <b>\$27,725,939.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DTN5    | GMAC MORTGAGE CORPORATION | 83         | \$16,273,400.36        | 40.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 120        | \$23,806,118.58        | 59.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>203</b> | <b>\$40,079,518.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DTP0    | GMAC MORTGAGE CORPORATION | 92         | \$18,091,227.21        | 45.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 107        | \$21,991,775.63        | 54.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>199</b> | <b>\$40,083,002.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DTQ8    | GMAC MORTGAGE CORPORATION | 49         | \$9,008,841.24         | 42.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 63         | \$12,299,688.46        | 57.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>112</b> | <b>\$21,308,529.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DTS4    | GMAC MORTGAGE CORPORATION | 127        | \$27,190,103.26        | 68.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 69         | \$12,759,987.61        | 31.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>196</b> | <b>\$39,950,090.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DTT2    | GMAC MORTGAGE CORPORATION | 118        | \$24,070,263.86        | 72.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 47         | \$9,206,237.64         | 27.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>165</b> | <b>\$33,276,501.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DTU9    | GMAC MORTGAGE CORPORATION | 68         | \$11,333,742.02        | 62.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 40         | \$6,876,837.49         | 37.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>108</b> | <b>\$18,210,579.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DTV7    | GMAC MORTGAGE CORPORATION | 11         | \$602,698.00           | 55.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 8          | \$475,573.75           | 44.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>19</b>  | <b>\$1,078,271.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DTW5    | GMAC MORTGAGE CORPORATION | 101        | \$19,046,515.75        | 48.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 103        | \$20,468,399.15        | 51.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>204</b> | <b>\$39,514,914.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407DTX3    | GMAC MORTGAGE CORPORATION | 124        | \$23,234,249.29        | 60.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 70         | \$15,093,224.93        | 39.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>194</b> | <b>\$38,327,474.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DTY1    | GMAC MORTGAGE CORPORATION | 16         | \$3,575,231.85         | 31.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 29         | \$7,837,863.00         | 68.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>45</b>  | <b>\$11,413,094.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DU29    | Unavailable               | 12         | \$2,684,250.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>12</b>  | <b>\$2,684,250.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DU37    | U.S. BANK N.A.            | 3          | \$462,500.00           | 9.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 27         | \$4,620,083.04         | 90.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>30</b>  | <b>\$5,082,583.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DU45    | U.S. BANK N.A.            | 1          | \$148,200.00           | 8.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 10         | \$1,511,670.00         | 91.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>11</b>  | <b>\$1,659,870.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DU52    | U.S. BANK N.A.            | 129        | \$11,006,147.08        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>129</b> | <b>\$11,006,147.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DU60    | U.S. BANK N.A.            | 68         | \$5,079,448.74         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>68</b>  | <b>\$5,079,448.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DU78    | U.S. BANK N.A.            | 56         | \$3,955,472.04         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>56</b>  | <b>\$3,955,472.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DU86    | U.S. BANK N.A.            | 16         | \$1,151,482.68         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>16</b>  | <b>\$1,151,482.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUU7    | Unavailable               | 22         | \$5,517,612.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>22</b>  | <b>\$5,517,612.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUV5    | U.S. BANK N.A.            | 2          | \$153,094.00           | 2.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 29         | \$5,389,837.61         | 97.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>31</b>  | <b>\$5,542,931.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUW3    | U.S. BANK N.A.            | 4          | \$609,100.00           | 12.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 22         | \$4,117,339.62         | 87.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>26</b>  | <b>\$4,726,439.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUX1    | U.S. BANK N.A.            | 1          | \$255,000.00           | 6.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 21         | \$3,933,630.06         | 93.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                 |           |                       |             |          |               |    |          |               |
|--------------|--|---------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                 | <b>22</b> | <b>\$4,188,630.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUY9    |  | Unavailable                     | 12        | \$1,930,378.14        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>12</b> | <b>\$1,930,378.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUZ6    |  | U.S. BANK N.A.                  | 1         | \$268,000.00          | 5.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 19        | \$4,313,251.00        | 94.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b> | <b>\$4,581,251.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DX26    |  | HSBC MORTGAGE CORPORATION (USA) | 18        | \$4,522,910.00        | 75.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 7         | \$1,477,100.00        | 24.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>25</b> | <b>\$6,000,010.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DX34    |  | HSBC MORTGAGE CORPORATION (USA) | 4         | \$1,134,325.41        | 37.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 11        | \$1,894,850.00        | 62.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>15</b> | <b>\$3,029,175.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DX42    |  | HSBC MORTGAGE CORPORATION (USA) | 8         | \$2,247,900.00        | 89.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 2         | \$252,000.00          | 10.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>10</b> | <b>\$2,499,900.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DX59    |  | HSBC MORTGAGE CORPORATION (USA) | 14        | \$2,994,450.00        | 49.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 17        | \$3,005,050.00        | 50.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>31</b> | <b>\$5,999,500.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DX67    |  | HSBC MORTGAGE CORPORATION (USA) | 12        | \$1,433,700.00        | 57.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 13        | \$1,066,298.80        | 42.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>25</b> | <b>\$2,499,998.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DX75    |  | HSBC MORTGAGE CORPORATION (USA) | 9         | \$2,122,200.00        | 70.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 5         | \$878,250.00          | 29.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>14</b> | <b>\$3,000,450.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DX83    |  | HSBC MORTGAGE CORPORATION (USA) | 10        | \$1,856,600.00        | 92.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 1         | \$143,000.00          | 7.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>11</b> | <b>\$1,999,600.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DX91    |  | HSBC MORTGAGE CORPORATION (USA) | 4         | \$1,470,900.00        | 49.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                 |           |                       |             |          |               |    |          |               |
|--------------|--|---------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                     | 9         | \$1,529,000.00        | 50.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>13</b> | <b>\$2,999,900.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DXE0    |  | HSBC MORTGAGE CORPORATION (USA) | 3         | \$730,862.38          | 36.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 8         | \$1,268,526.04        | 63.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>11</b> | <b>\$1,999,388.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DXF7    |  | HSBC MORTGAGE CORPORATION (USA) | 13        | \$3,543,415.11        | 59.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 9         | \$2,457,174.64        | 40.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>22</b> | <b>\$6,000,589.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DXG5    |  | HSBC MORTGAGE CORPORATION (USA) | 23        | \$5,277,950.17        | 52.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 26        | \$4,721,274.05        | 47.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>49</b> | <b>\$9,999,224.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DXH3    |  | HSBC MORTGAGE CORPORATION (USA) | 3         | \$1,114,029.52        | 24.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 17        | \$3,428,364.69        | 75.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b> | <b>\$4,542,394.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DXJ9    |  | HSBC MORTGAGE CORPORATION (USA) | 4         | \$270,350.81          | 14.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 16        | \$1,615,739.52        | 85.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b> | <b>\$1,886,090.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DXK6    |  | HSBC MORTGAGE CORPORATION (USA) | 5         | \$915,500.00          | 45.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 6         | \$1,084,593.77        | 54.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>11</b> | <b>\$2,000,093.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DXL4    |  | HSBC MORTGAGE CORPORATION (USA) | 9         | \$1,840,550.00        | 73.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 2         | \$659,329.28          | 26.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>11</b> | <b>\$2,499,879.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DXM2    |  | HSBC MORTGAGE CORPORATION (USA) | 10        | \$2,600,041.62        | 43.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 17        | \$3,400,192.07        | 56.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>27</b> | <b>\$6,000,233.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DXP5    |  | HSBC MORTGAGE CORPORATION (USA) | 22        | \$4,026,100.00        | 80.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 9         | \$973,500.00          | 19.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                 |           |                       |             |          |               |    |          |               |
|--------------|--|---------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                 | <b>31</b> | <b>\$4,999,600.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                       |             |          |               |    |          |               |
| 31407DXQ3    |  | HSBC MORTGAGE CORPORATION (USA) | 3         | \$164,920.00          | 16.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 12        | \$848,513.76          | 83.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>15</b> | <b>\$1,013,433.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                       |             |          |               |    |          |               |
| 31407DXR1    |  | HSBC MORTGAGE CORPORATION (USA) | 16        | \$1,820,050.00        | 91%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 1         | \$180,000.00          | 9%          | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>17</b> | <b>\$2,000,050.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                       |             |          |               |    |          |               |
| 31407DXS9    |  | HSBC MORTGAGE CORPORATION (USA) | 8         | \$1,438,800.00        | 47.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 8         | \$1,561,196.90        | 52.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>16</b> | <b>\$2,999,996.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                       |             |          |               |    |          |               |
| 31407DXT7    |  | HSBC MORTGAGE CORPORATION (USA) | 5         | \$1,034,300.00        | 41.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 7         | \$1,465,800.00        | 58.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>12</b> | <b>\$2,500,100.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                       |             |          |               |    |          |               |
| 31407DXU4    |  | HSBC MORTGAGE CORPORATION (USA) | 5         | \$1,068,070.26        | 33.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 10        | \$2,104,050.00        | 66.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>15</b> | <b>\$3,172,120.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                       |             |          |               |    |          |               |
| 31407DXV2    |  | HSBC MORTGAGE CORPORATION (USA) | 16        | \$4,499,740.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>16</b> | <b>\$4,499,740.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                       |             |          |               |    |          |               |
| 31407DXW0    |  | HSBC MORTGAGE CORPORATION (USA) | 14        | \$3,250,261.03        | 65%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 6         | \$1,750,000.00        | 35%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b> | <b>\$5,000,261.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                       |             |          |               |    |          |               |
| 31407DXY6    |  | HSBC MORTGAGE CORPORATION (USA) | 7         | \$962,000.00          | 48.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 6         | \$1,037,900.00        | 51.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>13</b> | <b>\$1,999,900.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                       |             |          |               |    |          |               |
| 31407DXZ3    |  | HSBC MORTGAGE CORPORATION (USA) | 14        | \$4,037,177.75        | 80.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 4         | \$962,600.00          | 19.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>18</b> | <b>\$4,999,777.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                       |             |          |               |    |          |               |

|              |                                 |            |                        |             |          |               |    |          |               |
|--------------|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407DYC3    | HSBC MORTGAGE CORPORATION (USA) | 4          | \$545,000.00           | 27.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 7          | \$1,454,900.00         | 72.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>11</b>  | <b>\$1,999,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYD1    | HSBC MORTGAGE CORPORATION (USA) | 8          | \$2,097,500.00         | 52.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 10         | \$1,902,289.24         | 47.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>18</b>  | <b>\$3,999,789.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYE9    | HSBC MORTGAGE CORPORATION (USA) | 5          | \$1,279,500.00         | 63.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 2          | \$720,000.00           | 36.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>7</b>   | <b>\$1,999,500.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E2C6    | Unavailable                     | 34         | \$6,386,384.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>34</b>  | <b>\$6,386,384.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E2F9    | Unavailable                     | 43         | \$8,247,475.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>43</b>  | <b>\$8,247,475.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E2H5    | Unavailable                     | 75         | \$18,133,548.04        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>75</b>  | <b>\$18,133,548.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E2N2    | Unavailable                     | 36         | \$7,080,970.46         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>36</b>  | <b>\$7,080,970.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E2W2    | Unavailable                     | 54         | \$9,068,979.71         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>54</b>  | <b>\$9,068,979.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E2X0    | INDYMAC BANK, FSB               | 5          | \$880,316.47           | 16.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 27         | \$4,436,024.86         | 83.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>32</b>  | <b>\$5,316,341.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E3C5    | Unavailable                     | 21         | \$4,849,774.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>21</b>  | <b>\$4,849,774.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E3K7    | Unavailable                     | 175        | \$28,832,674.22        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>175</b> | <b>\$28,832,674.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E3L5    | Unavailable                     | 27         | \$5,844,043.66         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>27</b>  | <b>\$5,844,043.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E3M3    | Unavailable                     | 22         | \$4,000,968.71         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>22</b>  | <b>\$4,000,968.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |  |                                    |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407E3R2    |  | AMERICAN HOME MORTGAGE CORPORATION | 19         | \$2,491,130.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>19</b>  | <b>\$2,491,130.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E3S0    |  | AMERICAN HOME MORTGAGE CORPORATION | 63         | \$9,575,691.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>63</b>  | <b>\$9,575,691.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E3T8    |  | AMERICAN HOME MORTGAGE CORPORATION | 62         | \$8,490,859.92         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>62</b>  | <b>\$8,490,859.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E3U5    |  | AMERICAN HOME MORTGAGE CORPORATION | 5          | \$1,130,543.72         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>5</b>   | <b>\$1,130,543.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E3V3    |  | AMERICAN HOME MORTGAGE CORPORATION | 26         | \$4,516,909.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>26</b>  | <b>\$4,516,909.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E3W1    |  | AMERICAN HOME MORTGAGE CORPORATION | 24         | \$3,908,970.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>24</b>  | <b>\$3,908,970.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4A8    |  | AMERICAN HOME MORTGAGE CORPORATION | 25         | \$5,113,507.58         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>25</b>  | <b>\$5,113,507.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4B6    |  | AMERICAN HOME MORTGAGE CORPORATION | 25         | \$3,821,285.86         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>25</b>  | <b>\$3,821,285.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4M2    |  | Unavailable                        | 45         | \$7,519,931.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>45</b>  | <b>\$7,519,931.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4N0    |  | Unavailable                        | 572        | \$98,190,735.62        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>572</b> | <b>\$98,190,735.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4P5    |  | Unavailable                        | 237        | \$38,003,839.04        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                           | <b>237</b> | <b>\$38,003,839.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4Q3    |  | Unavailable               | 126        | \$17,620,363.15        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>126</b> | <b>\$17,620,363.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4R1    |  | Unavailable               | 111        | \$16,245,404.10        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>111</b> | <b>\$16,245,404.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4S9    |  | Unavailable               | 82         | \$9,112,911.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>82</b>  | <b>\$9,112,911.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4T7    |  | Unavailable               | 26         | \$2,238,026.61         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>26</b>  | <b>\$2,238,026.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4U4    |  | Unavailable               | 34         | \$3,269,178.93         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>34</b>  | <b>\$3,269,178.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4V2    |  | WELLS FARGO BANK,<br>N.A. | 161        | \$23,071,741.62        | 79.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 34         | \$5,798,596.34         | 20.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>195</b> | <b>\$28,870,337.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4W0    |  | WELLS FARGO BANK,<br>N.A. | 102        | \$14,251,451.20        | 86.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 15         | \$2,308,272.89         | 13.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>117</b> | <b>\$16,559,724.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4X8    |  | WELLS FARGO BANK,<br>N.A. | 79         | \$9,707,658.26         | 91.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 9          | \$952,249.71           | 8.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>88</b>  | <b>\$10,659,907.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4Y6    |  | WELLS FARGO BANK,<br>N.A. | 51         | \$5,891,068.27         | 90.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 3          | \$602,073.03           | 9.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>54</b>  | <b>\$6,493,141.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4Z3    |  | WELLS FARGO BANK,<br>N.A. | 32         | \$3,402,949.06         | 92.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 4          | \$290,552.79           | 7.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>36</b>  | <b>\$3,693,501.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5A7    |  | WELLS FARGO BANK,<br>N.A. | 7          | \$803,915.03           | 58.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 8          | \$577,624.26           | 41.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>15</b>  | <b>\$1,381,539.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                  |            |                        |             |          |               |    |          |               |
|--------------|----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407E5B5    | WELLS FARGO BANK,<br>N.A.        | 12         | \$1,455,268.01         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>12</b>  | <b>\$1,455,268.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5C3    | WELLS FARGO BANK,<br>N.A.        | 20         | \$2,534,473.48         | 90.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 2          | \$265,852.94           | 9.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>22</b>  | <b>\$2,800,326.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5D1    | WELLS FARGO BANK,<br>N.A.        | 27         | \$4,557,692.21         | 97.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 1          | \$136,438.01           | 2.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>28</b>  | <b>\$4,694,130.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5E9    | WELLS FARGO BANK,<br>N.A.        | 301        | \$50,070,965.93        | 97.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 6          | \$1,135,670.13         | 2.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>307</b> | <b>\$51,206,636.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5F6    | WELLS FARGO BANK,<br>N.A.        | 86         | \$13,115,874.80        | 91.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 7          | \$1,283,926.49         | 8.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>93</b>  | <b>\$14,399,801.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5G4    | WELLS FARGO BANK,<br>N.A.        | 67         | \$11,973,425.67        | 98.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 2          | \$234,685.30           | 1.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>69</b>  | <b>\$12,208,110.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5J8    | NEXSTAR FINANCIAL<br>CORPORATION | 34         | \$5,636,670.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>34</b>  | <b>\$5,636,670.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5K5    | SELF-HELP VENTURES<br>FUND       | 85         | \$8,725,642.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>85</b>  | <b>\$8,725,642.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5L3    | SELF-HELP VENTURES<br>FUND       | 58         | \$5,318,577.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>58</b>  | <b>\$5,318,577.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5M1    | SELF-HELP VENTURES<br>FUND       | 40         | \$3,517,404.11         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>40</b>  | <b>\$3,517,404.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |           |                        |             |          |               |    |          |               |
|--------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407E5N9    | BANKUNITED,<br>FEDERAL SAVINGS<br>BANK | 8         | \$1,110,443.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>8</b>  | <b>\$1,110,443.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5P4    | FIRST PLACE BANK                       | 5         | \$689,150.00           | 33.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 6         | \$1,393,800.53         | 66.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>11</b> | <b>\$2,082,950.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5Q2    | FIRST PLACE BANK                       | 28        | \$3,468,894.73         | 66.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 10        | \$1,785,107.58         | 33.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>38</b> | <b>\$5,254,002.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5R0    | NEXSTAR FINANCIAL<br>CORPORATION       | 11        | \$1,407,718.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>11</b> | <b>\$1,407,718.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5S8    | Unavailable                            | 35        | \$8,520,490.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>35</b> | <b>\$8,520,490.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5T6    | Unavailable                            | 46        | \$9,385,999.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>46</b> | <b>\$9,385,999.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5Y5    | Unavailable                            | 8         | \$1,630,750.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>8</b>  | <b>\$1,630,750.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EB36    | IRWIN MORTGAGE<br>CORPORATION          | 6         | \$992,950.00           | 8.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 56        | \$10,805,125.14        | 91.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>62</b> | <b>\$11,798,075.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EB44    | IRWIN MORTGAGE<br>CORPORATION          | 2         | \$261,600.00           | 3.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 40        | \$8,385,566.72         | 96.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>42</b> | <b>\$8,647,166.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EB51    | IRWIN MORTGAGE<br>CORPORATION          | 12        | \$1,320,593.25         | 10.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 82        | \$11,826,749.11        | 89.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>94</b> | <b>\$13,147,342.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EB69    | IRWIN MORTGAGE<br>CORPORATION          | 5         | \$707,725.00           | 5.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 63        | \$11,116,995.92        | 94.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>68</b> | <b>\$11,824,720.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EB77    |  | IRWIN MORTGAGE CORPORATION              | 12         | \$2,359,309.42         | 8.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 134        | \$25,577,572.63        | 91.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>146</b> | <b>\$27,936,882.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EB85    |  | Unavailable                             | 62         | \$11,544,832.75        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>62</b>  | <b>\$11,544,832.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EB93    |  | IRWIN MORTGAGE CORPORATION              | 6          | \$795,310.00           | 6.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 58         | \$10,987,289.13        | 93.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>64</b>  | <b>\$11,782,599.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBN2    |  | CHEVY CHASE BANK FSB                    | 37         | \$9,566,648.52         | 94.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 3          | \$599,552.80           | 5.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>40</b>  | <b>\$10,166,201.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBP7    |  | CHEVY CHASE BANK FSB                    | 8          | \$1,487,365.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>   | <b>\$1,487,365.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBR3    |  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO | 2          | \$166,773.23           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>2</b>   | <b>\$166,773.23</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBS1    |  | IRWIN MORTGAGE CORPORATION              | 5          | \$487,124.73           | 6.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 69         | \$6,713,401.72         | 93.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>74</b>  | <b>\$7,200,526.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBT9    |  | IRWIN MORTGAGE CORPORATION              | 6          | \$1,217,350.00         | 24.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 21         | \$3,739,514.63         | 75.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>27</b>  | <b>\$4,956,864.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBU6    |  | IRWIN MORTGAGE CORPORATION              | 4          | \$740,660.00           | 11.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 31         | \$5,896,126.97         | 88.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>35</b>  | <b>\$6,636,786.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBV4    |  | Unavailable                             | 24         | \$4,584,818.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b>  | <b>\$4,584,818.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBW2    |  | IRWIN MORTGAGE                          | 11         | \$701,227.52           | 12.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                            |            |                        |             |          |               |    |          |               |
|--------------|--|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | CORPORATION                |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                | 73         | \$4,847,086.67         | 87.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>84</b>  | <b>\$5,548,314.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBX0    |  | IRWIN MORTGAGE CORPORATION | 4          | \$399,250.00           | 7.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 53         | \$5,198,033.96         | 92.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>57</b>  | <b>\$5,597,283.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBY8    |  | IRWIN MORTGAGE CORPORATION | 7          | \$443,050.00           | 9.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 67         | \$4,356,634.04         | 90.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>74</b>  | <b>\$4,799,684.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBZ5    |  | IRWIN MORTGAGE CORPORATION | 3          | \$300,150.00           | 7.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 38         | \$3,720,965.65         | 92.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>41</b>  | <b>\$4,021,115.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECA9    |  | IRWIN MORTGAGE CORPORATION | 14         | \$1,536,884.00         | 5.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 133        | \$24,527,465.00        | 94.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>147</b> | <b>\$26,064,349.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECB7    |  | IRWIN MORTGAGE CORPORATION | 1          | \$107,500.00           | 0.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 64         | \$12,268,133.12        | 99.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>65</b>  | <b>\$12,375,633.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECC5    |  | IRWIN MORTGAGE CORPORATION | 1          | \$144,000.00           | 0.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 76         | \$15,004,665.00        | 99.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>77</b>  | <b>\$15,148,665.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECD3    |  | IRWIN MORTGAGE CORPORATION | 3          | \$482,693.00           | 3.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 70         | \$12,843,160.53        | 96.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>73</b>  | <b>\$13,325,853.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECE1    |  | IRWIN MORTGAGE CORPORATION | 3          | \$406,950.00           | 3.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 65         | \$11,574,374.71        | 96.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>68</b>  | <b>\$11,981,324.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECF8    |  | IRWIN MORTGAGE CORPORATION | 8          | \$1,452,000.00         | 7.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable  | 107        | \$18,210,700.32        | 92.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>115</b> | <b>\$19,662,700.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECG6    |  | IRWIN MORTGAGE CORPORATION                           | 1          | \$97,400.00            | 5.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 14         | \$1,727,747.71         | 94.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>15</b>  | <b>\$1,825,147.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECH4    |  | IRWIN MORTGAGE CORPORATION                           | 4          | \$349,400.00           | 9.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 27         | \$3,403,331.00         | 90.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>31</b>  | <b>\$3,752,731.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECJ0    |  | IRWIN MORTGAGE CORPORATION                           | 4          | \$791,750.91           | 23.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 15         | \$2,576,907.83         | 76.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b>  | <b>\$3,368,658.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECK7    |  | IRWIN MORTGAGE CORPORATION                           | 12         | \$1,489,632.00         | 19.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 39         | \$6,053,743.23         | 80.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>51</b>  | <b>\$7,543,375.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECL5    |  | IRWIN MORTGAGE CORPORATION                           | 10         | \$1,186,865.00         | 24.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 29         | \$3,725,717.83         | 75.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>39</b>  | <b>\$4,912,582.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECN1    |  | IRWIN MORTGAGE CORPORATION                           | 1          | \$229,500.00           | 3.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 34         | \$6,687,350.00         | 96.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>35</b>  | <b>\$6,916,850.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ED67    |  | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 25         | \$6,000,377.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>25</b>  | <b>\$6,000,377.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ED83    |  | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 13         | \$2,626,691.56         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>13</b>  | <b>\$2,626,691.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDC4    |  | IRWIN MORTGAGE CORPORATION                           | 2          | \$300,250.00           | 3.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 44         | \$8,851,899.93         | 96.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>46</b>  | <b>\$9,152,149.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                    |           |                       |             |          |               |    |          |               |
|--------------|------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EDD2    | IRWIN MORTGAGE CORPORATION         | 1         | \$113,215.27          | 9.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 6         | \$1,089,327.00        | 90.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>7</b>  | <b>\$1,202,542.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDE0    | IRWIN MORTGAGE CORPORATION         | 1         | \$158,650.00          | 2.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 43        | \$7,300,500.56        | 97.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>44</b> | <b>\$7,459,150.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDF7    | IRWIN MORTGAGE CORPORATION         | 2         | \$314,900.00          | 10.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 14        | \$2,779,500.00        | 89.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>16</b> | <b>\$3,094,400.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDG5    | IRWIN MORTGAGE CORPORATION         | 2         | \$366,250.00          | 5.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 32        | \$5,850,950.00        | 94.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>34</b> | <b>\$6,217,200.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDH3    | Unavailable                        | 6         | \$1,238,050.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>6</b>  | <b>\$1,238,050.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDJ9    | Unavailable                        | 9         | \$1,916,018.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>9</b>  | <b>\$1,916,018.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EE33    | CITIZENS BANK MORTGAGE CORPORATION | 17        | \$1,001,386.31        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>17</b> | <b>\$1,001,386.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EE41    | Unavailable                        | 12        | \$1,184,086.60        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>12</b> | <b>\$1,184,086.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EE58    | Unavailable                        | 13        | \$2,874,369.58        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>13</b> | <b>\$2,874,369.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EE66    | Unavailable                        | 21        | \$2,805,282.39        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>21</b> | <b>\$2,805,282.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EE82    | KENTUCKY HOUSING CORPORATION       | 47        | \$4,541,900.73        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>47</b> | <b>\$4,541,900.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EE90    |                                    | 9         | \$918,631.88          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                              |            |                        |             |          |               |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | KENTUCKY HOUSING CORPORATION |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                              | <b>9</b>   | <b>\$918,631.88</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EFA6    |  | GUARANTY BANK F.S.B.         | 18         | \$2,312,821.72         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>18</b>  | <b>\$2,312,821.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EFB4    |  | GUARANTY BANK F.S.B.         | 16         | \$2,122,119.46         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>16</b>  | <b>\$2,122,119.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EFC2    |  | GUARANTY BANK F.S.B.         | 10         | \$1,333,713.88         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>10</b>  | <b>\$1,333,713.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EFF5    |  | WELLS FARGO BANK, N.A.       | 19         | \$2,284,186.78         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>19</b>  | <b>\$2,284,186.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EFG3    |  | WELLS FARGO BANK, N.A.       | 19         | \$2,958,044.72         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>19</b>  | <b>\$2,958,044.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EFU2    |  | COLONIAL SAVINGS FA          | 46         | \$8,422,565.70         | 30.09%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 109        | \$19,566,582.85        | 69.91%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>155</b> | <b>\$27,989,148.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EFV0    |  | COLONIAL SAVINGS FA          | 35         | \$4,846,707.91         | 24.22%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 98         | \$15,162,667.75        | 75.78%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>133</b> | <b>\$20,009,375.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EFW8    |  | COLONIAL SAVINGS FA          | 6          | \$604,775.27           | 26.84%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 18         | \$1,648,884.15         | 73.16%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>24</b>  | <b>\$2,253,659.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EFX6    |  | IVANHOE FINANCIAL INC.       | 19         | \$1,304,649.72         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>19</b>  | <b>\$1,304,649.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EFY4    |  | IVANHOE FINANCIAL INC.       | 22         | \$2,909,279.10         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>22</b>  | <b>\$2,909,279.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |                        |              |                         |             |          |               |    |               |
|--------------|------------------------|--------------|-------------------------|-------------|----------|---------------|----|---------------|
| 31407EFZ1    | IVANHOE FINANCIAL INC. | 14           | \$1,364,524.44          | 100%        | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                        | <b>14</b>    | <b>\$1,364,524.44</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407EHM8    | Unavailable            | 125          | \$27,783,674.05         | 100%        | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                        | <b>125</b>   | <b>\$27,783,674.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407EHN6    | Unavailable            | 208          | \$52,269,456.49         | 100%        | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                        | <b>208</b>   | <b>\$52,269,456.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407EHP1    | Unavailable            | 2,713        | \$634,503,922.12        | 100%        | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                        | <b>2,713</b> | <b>\$634,503,922.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407EHQ9    | Unavailable            | 116          | \$25,610,681.06         | 100%        | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                        | <b>116</b>   | <b>\$25,610,681.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407EHR7    | WELLS FARGO BANK, N.A. | 7            | \$2,021,203.74          | 41.07%      | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable            | 11           | \$2,900,375.77          | 58.93%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                        | <b>18</b>    | <b>\$4,921,579.51</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407EHS5    | WELLS FARGO BANK, N.A. | 1            | \$169,809.50            | 3.2%        | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable            | 20           | \$5,137,699.22          | 96.8%       | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                        | <b>21</b>    | <b>\$5,307,508.72</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407EHT3    | WELLS FARGO BANK, N.A. | 127          | \$31,145,816.36         | 57.47%      | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable            | 93           | \$23,048,709.22         | 42.53%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                        | <b>220</b>   | <b>\$54,194,525.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407EHU0    | WELLS FARGO BANK, N.A. | 844          | \$201,297,006.60        | 87.55%      | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable            | 122          | \$28,628,152.18         | 12.45%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                        | <b>966</b>   | <b>\$229,925,158.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407EHV8    | WELLS FARGO BANK, N.A. | 35           | \$9,529,599.76          | 94.03%      | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable            | 3            | \$604,993.51            | 5.97%       | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                        | <b>38</b>    | <b>\$10,134,593.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407EHW6    | WELLS FARGO BANK, N.A. | 12           | \$2,557,552.85          | 70.84%      | 0        | \$0.00        | NA | \$0.00        |
|              | Unavailable            | 5            | \$1,052,649.27          | 29.16%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |                        | <b>17</b>    | <b>\$3,610,202.12</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EJ20    | BANK OF AMERICA NA | 72         | \$9,305,433.52         | 76.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 22         | \$2,907,194.68         | 23.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>94</b>  | <b>\$12,212,628.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJ38    | BANK OF AMERICA NA | 22         | \$4,603,819.87         | 78.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 6          | \$1,225,800.00         | 21.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>28</b>  | <b>\$5,829,619.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJ46    | BANK OF AMERICA NA | 34         | \$7,465,600.30         | 73.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 13         | \$2,671,277.86         | 26.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>47</b>  | <b>\$10,136,878.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJ61    | BANK OF AMERICA NA | 182        | \$23,994,576.33        | 76.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 41         | \$7,522,890.28         | 23.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>223</b> | <b>\$31,517,466.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJ79    | BANK OF AMERICA NA | 5          | \$1,174,313.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>5</b>   | <b>\$1,174,313.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJQ7    | BANK OF AMERICA NA | 397        | \$51,325,904.48        | 85.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 66         | \$8,481,142.68         | 14.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>463</b> | <b>\$59,807,047.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJR5    | BANK OF AMERICA NA | 20         | \$5,441,691.44         | 59.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 14         | \$3,635,309.72         | 40.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>34</b>  | <b>\$9,077,001.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJS3    | BANK OF AMERICA NA | 192        | \$42,690,836.82        | 89.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 23         | \$5,190,528.13         | 10.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>215</b> | <b>\$47,881,364.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJT1    | BANK OF AMERICA NA | 20         | \$4,446,549.00         | 69.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 8          | \$1,995,412.74         | 30.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>28</b>  | <b>\$6,441,961.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJU8    | BANK OF AMERICA NA | 101        | \$23,102,589.08        | 80.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 25         | \$5,641,845.00         | 19.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>126</b> | <b>\$28,744,434.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJV6    | BANK OF AMERICA NA | 33         | \$7,159,693.78         | 66.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 19         | \$3,629,112.00         | 33.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>52</b>  | <b>\$10,788,805.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJW4    | BANK OF AMERICA NA | 1,540      | \$283,963,249.14       | 83.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 277        | \$56,908,553.03        | 16.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |                    |            |                        |                         |             |               |               |          |               |               |
|--------------|--------------------|------------|------------------------|-------------------------|-------------|---------------|---------------|----------|---------------|---------------|
| <b>Total</b> |                    |            | <b>1,817</b>           | <b>\$340,871,802.17</b> | <b>100%</b> | <b>0</b>      | <b>\$0.00</b> |          | <b>0</b>      | <b>\$0.00</b> |
| 31407EJX2    | BANK OF AMERICA NA | 15         | \$1,745,080.00         | 100%                    | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
| <b>Total</b> |                    | <b>15</b>  | <b>\$1,745,080.00</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b> |               | <b>0</b> | <b>\$0.00</b> |               |
| 31407EJY0    | BANK OF AMERICA NA | 100        | \$6,269,144.27         | 74.71%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
|              | Unavailable        | 30         | \$2,122,651.39         | 25.29%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
| <b>Total</b> |                    | <b>130</b> | <b>\$8,391,795.66</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b> |               | <b>0</b> | <b>\$0.00</b> |               |
| 31407EJZ7    | BANK OF AMERICA NA | 58         | \$5,628,147.36         | 84.02%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
|              | Unavailable        | 11         | \$1,070,270.95         | 15.98%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
| <b>Total</b> |                    | <b>69</b>  | <b>\$6,698,418.31</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b> |               | <b>0</b> | <b>\$0.00</b> |               |
| 31407EK69    | BANK OF AMERICA NA | 2          | \$264,980.00           | 10.57%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
|              | Unavailable        | 17         | \$2,242,052.00         | 89.43%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
| <b>Total</b> |                    | <b>19</b>  | <b>\$2,507,032.00</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b> |               | <b>0</b> | <b>\$0.00</b> |               |
| 31407EK77    | BANK OF AMERICA NA | 4          | \$852,874.00           | 9.52%                   | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
|              | Unavailable        | 56         | \$8,102,997.77         | 90.48%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
| <b>Total</b> |                    | <b>60</b>  | <b>\$8,955,871.77</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b> |               | <b>0</b> | <b>\$0.00</b> |               |
| 31407EK85    | BANK OF AMERICA NA | 10         | \$1,502,274.95         | 22.17%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
|              | Unavailable        | 43         | \$5,275,352.73         | 77.83%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
| <b>Total</b> |                    | <b>53</b>  | <b>\$6,777,627.68</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b> |               | <b>0</b> | <b>\$0.00</b> |               |
| 31407EL43    | BANK OF AMERICA NA | 29         | \$5,082,191.00         | 95.6%                   | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
|              | Unavailable        | 1          | \$233,655.00           | 4.4%                    | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
| <b>Total</b> |                    | <b>30</b>  | <b>\$5,315,846.00</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b> |               | <b>0</b> | <b>\$0.00</b> |               |
| 31407EL50    | BANK OF AMERICA NA | 9          | \$1,010,114.73         | 83.59%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
|              | Unavailable        | 1          | \$198,250.00           | 16.41%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
| <b>Total</b> |                    | <b>10</b>  | <b>\$1,208,364.73</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b> |               | <b>0</b> | <b>\$0.00</b> |               |
| 31407EL68    | BANK OF AMERICA NA | 193        | \$35,183,709.85        | 69.7%                   | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
|              | Unavailable        | 75         | \$15,295,034.00        | 30.3%                   | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
| <b>Total</b> |                    | <b>268</b> | <b>\$50,478,743.85</b> | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b> |               | <b>0</b> | <b>\$0.00</b> |               |
| 31407EL76    | BANK OF AMERICA NA | 113        | \$22,164,945.66        | 73.22%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
|              | Unavailable        | 33         | \$8,105,669.74         | 26.78%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
| <b>Total</b> |                    | <b>146</b> | <b>\$30,270,615.40</b> | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b> |               | <b>0</b> | <b>\$0.00</b> |               |
| 31407EL84    | BANK OF AMERICA NA | 27         | \$5,425,365.90         | 54.63%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
|              | Unavailable        | 18         | \$4,506,050.00         | 45.37%                  | 0           | \$0.00        | NA            | 0        | \$0.00        |               |
| <b>Total</b> |                    | <b>45</b>  | <b>\$9,931,415.90</b>  | <b>100%</b>             | <b>0</b>    | <b>\$0.00</b> |               | <b>0</b> | <b>\$0.00</b> |               |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EL92    | BANK OF AMERICA NA | 27         | \$3,173,398.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>27</b>  | <b>\$3,173,398.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELB7    | Unavailable        | 7          | \$1,079,837.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>7</b>   | <b>\$1,079,837.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELC5    | BANK OF AMERICA NA | 3          | \$531,840.89           | 12.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 28         | \$3,870,815.00         | 87.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>31</b>  | <b>\$4,402,655.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELG6    | Unavailable        | 15         | \$2,252,800.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>15</b>  | <b>\$2,252,800.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELM3    | BANK OF AMERICA NA | 75         | \$15,844,691.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>75</b>  | <b>\$15,844,691.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELN1    | BANK OF AMERICA NA | 294        | \$15,259,706.05        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>294</b> | <b>\$15,259,706.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELP6    | BANK OF AMERICA NA | 180        | \$16,048,097.35        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>180</b> | <b>\$16,048,097.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELQ4    | BANK OF AMERICA NA | 83         | \$10,723,229.86        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>83</b>  | <b>\$10,723,229.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELR2    | BANK OF AMERICA NA | 21         | \$4,538,654.87         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>21</b>  | <b>\$4,538,654.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELS0    | BANK OF AMERICA NA | 65         | \$13,392,229.40        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>65</b>  | <b>\$13,392,229.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EM26    | BANK OF AMERICA NA | 17         | \$3,539,119.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>17</b>  | <b>\$3,539,119.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EM59    | BANK OF AMERICA NA | 166        | \$35,791,146.12        | 70.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 65         | \$14,641,813.00        | 29.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>231</b> | <b>\$50,432,959.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EM67    | BANK OF AMERICA NA | 165        | \$37,954,727.18        | 75.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 53         | \$12,308,935.12        | 24.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>218</b> | <b>\$50,263,662.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EM75    | BANK OF AMERICA NA | 58         | \$13,915,903.00        | 69.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 23         | \$6,228,481.04         | 30.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>81</b>  | <b>\$20,144,384.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                               |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EMA8    | BANK OF AMERICA NA            | 307        | \$56,763,647.68        | 75.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 88         | \$18,728,280.28        | 24.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>395</b> | <b>\$75,491,927.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMB6    | BANK OF AMERICA NA            | 240        | \$43,490,176.02        | 86.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 34         | \$6,937,507.80         | 13.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>274</b> | <b>\$50,427,683.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMC4    | BANK OF AMERICA NA            | 228        | \$41,174,993.49        | 81.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 48         | \$9,317,362.41         | 18.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>276</b> | <b>\$50,492,355.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMD2    | BANK OF AMERICA NA            | 199        | \$39,698,739.01        | 78.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 50         | \$10,727,508.19        | 21.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>249</b> | <b>\$50,426,247.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EME0    | BANK OF AMERICA NA            | 169        | \$33,744,615.99        | 83.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 31         | \$6,584,137.00         | 16.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>200</b> | <b>\$40,328,752.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMG5    | BANK OF AMERICA NA            | 135        | \$23,668,353.00        | 93.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 9          | \$1,632,400.00         | 6.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>144</b> | <b>\$25,300,753.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMH3    | BANK OF AMERICA NA            | 160        | \$28,042,734.66        | 92.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 9          | \$2,196,300.00         | 7.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>169</b> | <b>\$30,239,034.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMV2    | BANK OF AMERICA NA            | 5          | \$838,636.09           | 14.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 31         | \$4,784,353.00         | 85.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>36</b>  | <b>\$5,622,989.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EN25    | WACHOVIA MORTGAGE CORPORATION | 10         | \$573,602.14           | 48.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 9          | \$597,270.06           | 51.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>19</b>  | <b>\$1,170,872.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EN58    | Unavailable                   | 140        | \$29,138,048.86        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>140</b> | <b>\$29,138,048.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EN66    | Unavailable                   | 6          | \$1,170,763.82         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>6</b>   | <b>\$1,170,763.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EN82    | Unavailable                   | 45         | \$7,471,956.40         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                | <b>45</b>  | <b>\$7,471,956.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EN90    |  | Unavailable                    | 13         | \$1,439,890.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>13</b>  | <b>\$1,439,890.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ENN9    |  | Unavailable                    | 7          | \$417,868.60           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>7</b>   | <b>\$417,868.60</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ENP4    |  | THIRD FEDERAL SAVINGS AND LOAN | 120        | \$20,175,996.26        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>120</b> | <b>\$20,175,996.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ENQ2    |  | THIRD FEDERAL SAVINGS AND LOAN | 123        | \$20,194,076.38        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>123</b> | <b>\$20,194,076.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ENR0    |  | THIRD FEDERAL SAVINGS AND LOAN | 151        | \$25,215,130.53        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>151</b> | <b>\$25,215,130.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ENS8    |  | THIRD FEDERAL SAVINGS AND LOAN | 73         | \$10,079,498.48        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>73</b>  | <b>\$10,079,498.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ENT6    |  | THIRD FEDERAL SAVINGS AND LOAN | 42         | \$5,039,176.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>42</b>  | <b>\$5,039,176.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ENU3    |  | THIRD FEDERAL SAVINGS AND LOAN | 44         | \$7,546,342.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>44</b>  | <b>\$7,546,342.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ENV1    |  | THIRD FEDERAL SAVINGS AND LOAN | 54         | \$7,568,596.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>54</b>  | <b>\$7,568,596.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ENW9    |  | THIRD FEDERAL SAVINGS AND LOAN | 40         | \$3,531,649.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>40</b>  | <b>\$3,531,649.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ENX7    |  | WACHOVIA MORTGAGE CORPORATION  | 23         | \$5,377,050.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>23</b>  | <b>\$5,377,050.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ENZ2    |  | WACHOVIA MORTGAGE              | 11         | \$2,661,800.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |            |                        |             |          |               |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | CORPORATION                         |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                                     | <b>11</b>  | <b>\$2,661,800.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EPB3    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 340        | \$71,970,273.79        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>340</b> | <b>\$71,970,273.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EPC1    |  | Unavailable                         | 26         | \$5,262,136.51         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>26</b>  | <b>\$5,262,136.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EQH9    |  | Unavailable                         | 8          | \$542,878.65           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>8</b>   | <b>\$542,878.65</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EQJ5    |  | COMMERCIAL<br>FEDERAL BANK          | 3          | \$311,700.76           | 20.44%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 14         | \$1,212,994.14         | 79.56%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>17</b>  | <b>\$1,524,694.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EQK2    |  | COMMERCIAL<br>FEDERAL BANK          | 1          | \$70,553.73            | 7.96%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                         | 11         | \$815,741.02           | 92.04%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>12</b>  | <b>\$886,294.75</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EQU0    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 12         | \$2,412,110.24         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>12</b>  | <b>\$2,412,110.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EQV8    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 10         | \$2,208,996.20         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>10</b>  | <b>\$2,208,996.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ESE4    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 30         | \$6,431,474.34         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>30</b>  | <b>\$6,431,474.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ESF1    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 26         | \$5,825,445.36         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                     | <b>26</b>  | <b>\$5,825,445.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407ESG9    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 4          | \$1,113,645.50         | 100%        | 0        | \$0.00        | NA       | \$0.00        |



|              |  |                               |           |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                               | <b>4</b>  | <b>\$1,113,645.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ESH7    |  | WACHOVIA MORTGAGE CORPORATION | 60        | \$13,917,056.63        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>60</b> | <b>\$13,917,056.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ESJ3    |  | WACHOVIA MORTGAGE CORPORATION | 13        | \$924,340.37           | 80.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 3         | \$218,837.20           | 19.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>16</b> | <b>\$1,143,177.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ESL8    |  | Unavailable                   | 17        | \$3,275,591.66         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>17</b> | <b>\$3,275,591.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ESN4    |  | Unavailable                   | 10        | \$1,335,807.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>10</b> | <b>\$1,335,807.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ESP9    |  | Unavailable                   | 29        | \$5,118,380.81         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>29</b> | <b>\$5,118,380.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ET78    |  | EASTERN BANK                  | 4         | \$673,120.00           | 67%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 2         | \$331,500.00           | 33%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>6</b>  | <b>\$1,004,620.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ET86    |  | Unavailable                   | 97        | \$9,956,625.20         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>97</b> | <b>\$9,956,625.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ET94    |  | Unavailable                   | 37        | \$2,985,261.44         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>37</b> | <b>\$2,985,261.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ETY9    |  | CENTRAL PACIFIC BANK          | 3         | \$515,000.00           | 21.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 8         | \$1,838,900.00         | 78.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>11</b> | <b>\$2,353,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUA9    |  | Unavailable                   | 13        | \$1,475,742.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>13</b> | <b>\$1,475,742.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUW1    |  | GMAC MORTGAGE CORPORATION     | 2         | \$263,808.15           | 2.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 92        | \$10,357,129.33        | 97.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>94</b> | <b>\$10,620,937.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EV26    |  | Unavailable                   | 199       | \$31,108,305.97        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |   | <b>199</b> | <b>\$31,108,305.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EV34    |  | Unavailable   | 27         | \$4,327,537.45         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>27</b>  | <b>\$4,327,537.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EV42    |  | Unavailable   | 10         | \$1,458,996.67         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>10</b>  | <b>\$1,458,996.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EV59    |  | MORGAN STANLEY<br>DEAN WITTER CREDIT<br>CORPORATION | 8          | \$1,138,776.27         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>   | <b>\$1,138,776.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EV67    |  | GUARANTY BANK<br>F.S.B.                             | 8          | \$1,274,775.03         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>   | <b>\$1,274,775.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EV75    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A.     | 12         | \$1,209,529.37         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>12</b>  | <b>\$1,209,529.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EV83    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A.     | 6          | \$1,129,500.00         | 31.12%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable   | 11         | \$2,500,500.00         | 68.88%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>17</b>  | <b>\$3,630,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EV91    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A.     | 27         | \$5,819,461.05         | 30.59%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable   | 50         | \$13,203,932.53        | 69.41%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>77</b>  | <b>\$19,023,393.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EVV2    |  | MORGAN STANLEY<br>DEAN WITTER CREDIT<br>CORPORATION | 11         | \$2,480,542.17         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>11</b>  | <b>\$2,480,542.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EVW0    |  | MORGAN STANLEY<br>DEAN WITTER CREDIT<br>CORPORATION | 52         | \$9,979,705.43         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>52</b>  | <b>\$9,979,705.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EVX8    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK        | 92         | \$17,850,779.25        | 100%        | 0        | \$0.00        | NA       | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |   | <b>92</b>  | <b>\$17,850,779.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31407EVY6    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK    | 19         | \$3,631,653.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>19</b>  | <b>\$3,631,653.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31407EVZ3    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK    | 15         | \$1,995,366.17         | 93.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 2          | \$142,273.72           | 6.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>17</b>  | <b>\$2,137,639.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31407EWA7    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 9          | \$2,095,498.33         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>9</b>   | <b>\$2,095,498.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31407EWB5    |  | Unavailable                                     | 7          | \$1,932,022.98         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>7</b>   | <b>\$1,932,022.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31407EWC3    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 12         | \$2,195,742.61         | 88.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 5          | \$273,744.52           | 11.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>17</b>  | <b>\$2,469,487.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31407EWE9    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 6          | \$1,170,693.84         | 19.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 20         | \$4,845,980.44         | 80.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b>  | <b>\$6,016,674.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31407EWF6    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 5          | \$542,766.88           | 29.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 9          | \$1,273,172.26         | 70.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>14</b>  | <b>\$1,815,939.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31407EWN9    |  | THIRD FEDERAL<br>SAVINGS AND LOAN               | 175        | \$25,256,312.24        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>175</b> | <b>\$25,256,312.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31407EWP4    |  | THIRD FEDERAL<br>SAVINGS AND LOAN               | 533        | \$80,673,454.85        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>533</b> | <b>\$80,673,454.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                                |            |                         |             |          |               |    |          |               |
|--------------|--------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EWS8    | Unavailable                    | 12         | \$1,517,171.28          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>12</b>  | <b>\$1,517,171.28</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EZ63    | Unavailable                    | 23         | \$3,704,195.83          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>23</b>  | <b>\$3,704,195.83</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EZ71    | Unavailable                    | 49         | \$9,802,667.32          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>49</b>  | <b>\$9,802,667.32</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EZX4    | Unavailable                    | 19         | \$4,094,488.25          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>19</b>  | <b>\$4,094,488.25</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F3E8    | THIRD FEDERAL SAVINGS AND LOAN | 30         | \$4,149,777.15          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>30</b>  | <b>\$4,149,777.15</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FAQ3    | Unavailable                    | 8          | \$1,199,374.73          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>8</b>   | <b>\$1,199,374.73</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FAR1    | CITIMORTGAGE, INC.             | 3          | \$623,318.00            | 38.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 5          | \$975,520.00            | 61.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>8</b>   | <b>\$1,598,838.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FAS9    | CITIMORTGAGE, INC.             | 28         | \$4,815,290.00          | 27.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 62         | \$12,497,995.95         | 72.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>90</b>  | <b>\$17,313,285.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FAT7    | CITIMORTGAGE, INC.             | 72         | \$9,672,333.65          | 56.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 42         | \$7,540,480.10          | 43.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>114</b> | <b>\$17,212,813.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FAU4    | CITIMORTGAGE, INC.             | 16         | \$3,333,455.56          | 22.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 54         | \$11,606,333.38         | 77.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>70</b>  | <b>\$14,939,788.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FAV2    | CITIMORTGAGE, INC.             | 31         | \$3,857,668.56          | 34.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 42         | \$7,422,259.22          | 65.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>73</b>  | <b>\$11,279,927.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFE5    | CITIMORTGAGE, INC.             | 60         | \$12,302,768.00         | 11.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 382        | \$91,371,010.14         | 88.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>442</b> | <b>\$103,673,778.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFF2    | CITIMORTGAGE, INC.             | 61         | \$11,528,682.45         | 27.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 143        | \$30,640,907.20         | 72.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                         |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                         | <b>204</b> | <b>\$42,169,589.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFG0    |  | Unavailable             | 46         | \$8,843,518.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>46</b>  | <b>\$8,843,518.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FM23    |  | STATE FARM BANK,<br>FSB | 20         | \$2,642,838.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>20</b>  | <b>\$2,642,838.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FMN7    |  | STATE FARM BANK,<br>FSB | 35         | \$2,254,464.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>35</b>  | <b>\$2,254,464.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FMP2    |  | STATE FARM BANK,<br>FSB | 25         | \$1,348,453.92         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>25</b>  | <b>\$1,348,453.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FMQ0    |  | STATE FARM BANK,<br>FSB | 23         | \$2,264,007.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>23</b>  | <b>\$2,264,007.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FMR8    |  | STATE FARM BANK,<br>FSB | 22         | \$2,392,328.58         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>22</b>  | <b>\$2,392,328.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FMS6    |  | STATE FARM BANK,<br>FSB | 17         | \$1,841,972.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>17</b>  | <b>\$1,841,972.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FMU1    |  | STATE FARM BANK,<br>FSB | 21         | \$4,724,476.10         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>21</b>  | <b>\$4,724,476.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FMV9    |  | STATE FARM BANK,<br>FSB | 17         | \$3,567,685.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>17</b>  | <b>\$3,567,685.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FMW7    |  | STATE FARM BANK,<br>FSB | 9          | \$1,717,254.61         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>9</b>   | <b>\$1,717,254.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FMX5    |  | STATE FARM BANK,<br>FSB | 10         | \$1,035,986.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>10</b>  | <b>\$1,035,986.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FMY3    |  | STATE FARM BANK,<br>FSB | 14         | \$1,373,061.36         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                       |             |          |               |    |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>14</b> | <b>\$1,373,061.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FMZ0    |  | STATE FARM BANK,<br>FSB                      | 9         | \$1,579,305.41        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>  | <b>\$1,579,305.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FS50    |  | NEXSTAR FINANCIAL<br>CORPORATION             | 19        | \$2,102,378.30        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b> | <b>\$2,102,378.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FS68    |  | PHH MORTGAGE<br>CORPORATION                  | 25        | \$5,038,470.38        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>25</b> | <b>\$5,038,470.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FS76    |  | PHH MORTGAGE<br>CORPORATION                  | 26        | \$5,046,681.80        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>26</b> | <b>\$5,046,681.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FS84    |  | PHH MORTGAGE<br>CORPORATION                  | 28        | \$4,991,129.10        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>28</b> | <b>\$4,991,129.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FSA9    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 6         | \$1,001,158.61        | 26.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 26        | \$2,725,986.87        | 73.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>32</b> | <b>\$3,727,145.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FSB7    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 13        | \$1,713,917.42        | 46.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 13        | \$2,004,159.18        | 53.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>26</b> | <b>\$3,718,076.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FSC5    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 2         | \$251,000.00          | 4.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 31        | \$5,478,470.64        | 95.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>33</b> | <b>\$5,729,470.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FSD3    |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP.     | 14        | \$2,763,620.15        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$2,763,620.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FSE1    |  | WASHINGTON<br>MUTUAL SECURITIES              | 27        | \$5,635,621.97        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                       |             |          |               |          |               |
|--------------|--|---|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
|              |  | CORP.   |           |                       |             |          |               |          |               |
| <b>Total</b> |  |   | <b>27</b> | <b>\$5,635,621.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407FSF8    |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP.            | 31        | \$2,281,093.29        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>31</b> | <b>\$2,281,093.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407FSG6    |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP.            | 14        | \$4,371,635.60        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>14</b> | <b>\$4,371,635.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407FSH4    |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP.            | 28        | \$5,613,066.85        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>28</b> | <b>\$5,613,066.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407FSJ0    |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP.            | 19        | \$1,234,075.96        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>19</b> | <b>\$1,234,075.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407FSK7    |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP.            | 10        | \$1,649,193.18        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>10</b> | <b>\$1,649,193.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407FSP6    |  | MORGAN STANLEY<br>DEAN WITTER CREDIT<br>CORPORATION | 39        | \$5,609,169.12        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>39</b> | <b>\$5,609,169.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407FSQ4    |  | UNIVERSAL<br>MORTGAGE<br>CORPORATION                | 5         | \$945,950.00          | 38.2%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable   | 12        | \$1,530,300.00        | 61.8%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>17</b> | <b>\$2,476,250.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407FSR2    |  | UNIVERSAL<br>MORTGAGE<br>CORPORATION                | 1         | \$184,000.00          | 6.15%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable   | 23        | \$2,805,857.00        | 93.85%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>24</b> | <b>\$2,989,857.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |          |               |
| 31407FTA8    |  | PHH MORTGAGE<br>CORPORATION                         | 65        | \$10,029,538.52       | 100%        | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                                     |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                     | <b>65</b>  | <b>\$10,029,538.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FTB6    |  | PHH MORTGAGE CORPORATION            | 60         | \$10,015,039.19        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>60</b>  | <b>\$10,015,039.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FTD2    |  | STATE FARM BANK, FSB                | 41         | \$3,331,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>41</b>  | <b>\$3,331,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FTE0    |  | STATE FARM BANK, FSB                | 11         | \$1,167,686.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>11</b>  | <b>\$1,167,686.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FTF7    |  | STATE FARM BANK, FSB                | 10         | \$1,154,948.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>10</b>  | <b>\$1,154,948.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FTH3    |  | FREEDOM MORTGAGE CORP.              | 8          | \$1,003,550.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>8</b>   | <b>\$1,003,550.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FTJ9    |  | FREEDOM MORTGAGE CORP.              | 2          | \$406,000.00           | 39.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 3          | \$617,750.00           | 60.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>5</b>   | <b>\$1,023,750.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUC2    |  | COLONIAL SAVINGS FA                 | 5          | \$560,883.24           | 31.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 9          | \$1,198,865.72         | 68.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>14</b>  | <b>\$1,759,748.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUR9    |  | FIRST HORIZON HOME LOAN CORPORATION | 131        | \$31,113,868.00        | 93.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 8          | \$2,300,100.00         | 6.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>139</b> | <b>\$33,413,968.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUS7    |  | FIRST HORIZON HOME LOAN CORPORATION | 11         | \$1,980,932.32         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>11</b>  | <b>\$1,980,932.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUT5    |  | FIRST HORIZON HOME LOAN CORPORATION | 30         | \$6,056,271.02         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>30</b>  | <b>\$6,056,271.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUU2    |  | FIRST HORIZON HOME LOAN CORPORATION | 7          | \$1,743,800.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                                   |            |                        |             |          |               |    |          |               |
|--------------|--|-----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                   | <b>7</b>   | <b>\$1,743,800.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVL1    |  | GUARANTY BANK<br>F.S.B.           | 11         | \$2,383,361.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>11</b>  | <b>\$2,383,361.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVN7    |  | Unavailable                       | 8          | \$1,981,426.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>8</b>   | <b>\$1,981,426.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVQ0    |  | LEHMAN BROTHERS<br>HOLDINGS, INC. | 123        | \$10,064,503.53        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>123</b> | <b>\$10,064,503.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVR8    |  | LEHMAN BROTHERS<br>HOLDINGS, INC. | 104        | \$5,664,714.81         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>104</b> | <b>\$5,664,714.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVS6    |  | LEHMAN BROTHERS<br>HOLDINGS, INC. | 49         | \$1,727,602.83         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>49</b>  | <b>\$1,727,602.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVT4    |  | LEHMAN BROTHERS<br>HOLDINGS, INC. | 40         | \$5,591,962.30         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>40</b>  | <b>\$5,591,962.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVU1    |  | LEHMAN BROTHERS<br>HOLDINGS, INC. | 11         | \$1,211,170.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>11</b>  | <b>\$1,211,170.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVV9    |  | LEHMAN BROTHERS<br>HOLDINGS, INC. | 51         | \$4,620,064.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>51</b>  | <b>\$4,620,064.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVW7    |  | LEHMAN BROTHERS<br>HOLDINGS, INC. | 27         | \$1,787,281.68         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>27</b>  | <b>\$1,787,281.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVZ0    |  | BANK OF AMERICA NA                | 1          | \$228,750.00           | 4.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                       | 24         | \$5,006,331.82         | 95.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>25</b>  | <b>\$5,235,081.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FWE6    |  | CITIZENS MORTGAGE<br>CORPORATION  | 11         | \$1,142,463.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                   | <b>11</b>  | <b>\$1,142,463.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FWF3    |  | CITIZENS MORTGAGE                 | 12         | \$1,750,926.64         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                               |            |                        |             |          |               |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | CORPORATION                   |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                               | <b>12</b>  | <b>\$1,750,926.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407FWG1    |  | CITIZENS MORTGAGE CORPORATION | 40         | \$8,483,491.43         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>40</b>  | <b>\$8,483,491.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407FWH9    |  | CITIZENS MORTGAGE CORPORATION | 45         | \$8,367,929.58         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>45</b>  | <b>\$8,367,929.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407FWJ5    |  | CITIZENS MORTGAGE CORPORATION | 20         | \$4,658,758.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>20</b>  | <b>\$4,658,758.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407FWK2    |  | CITIZENS MORTGAGE CORPORATION | 77         | \$5,817,232.88         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>77</b>  | <b>\$5,817,232.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407FWL0    |  | CITIZENS MORTGAGE CORPORATION | 141        | \$14,129,851.84        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>141</b> | <b>\$14,129,851.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407FWM8    |  | CITIZENS MORTGAGE CORPORATION | 11         | \$1,079,578.92         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>11</b>  | <b>\$1,079,578.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407FY20    |  | BANGOR SAVINGS BANK           | 100        | \$10,468,936.99        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>100</b> | <b>\$10,468,936.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407FY38    |  | BANGOR SAVINGS BANK           | 38         | \$2,218,679.54         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>38</b>  | <b>\$2,218,679.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407FY46    |  | BANGOR SAVINGS BANK           | 103        | \$9,180,368.47         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>103</b> | <b>\$9,180,368.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407FY53    |  | BANGOR SAVINGS BANK           | 39         | \$2,383,726.02         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>39</b>  | <b>\$2,383,726.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407FY61    |  | BANGOR SAVINGS BANK           | 19         | \$1,470,681.12         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                               | <b>19</b>  | <b>\$1,470,681.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |  |                     |            |                         |             |          |               |    |          |               |
|--------------|--|---------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407FY79    |  | BANGOR SAVINGS BANK | 32         | \$2,026,738.07          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>32</b>  | <b>\$2,026,738.07</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FY87    |  | BANGOR SAVINGS BANK | 30         | \$1,379,585.20          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>30</b>  | <b>\$1,379,585.20</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FY95    |  | BANGOR SAVINGS BANK | 11         | \$1,437,712.21          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>11</b>  | <b>\$1,437,712.21</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYC8    |  | BANK OF AMERICA NA  | 38         | \$7,349,220.00          | 72.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable         | 13         | \$2,800,673.80          | 27.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>51</b>  | <b>\$10,149,893.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYD6    |  | BANK OF AMERICA NA  | 400        | \$92,816,426.76         | 67.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable         | 193        | \$44,775,377.95         | 32.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>593</b> | <b>\$137,591,804.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYE4    |  | BANK OF AMERICA NA  | 14         | \$2,715,194.63          | 68.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable         | 5          | \$1,248,000.00          | 31.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>19</b>  | <b>\$3,963,194.63</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYF1    |  | BANK OF AMERICA NA  | 24         | \$5,494,347.84          | 92.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable         | 2          | \$417,650.00            | 7.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>26</b>  | <b>\$5,911,997.84</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYG9    |  | BANK OF AMERICA NA  | 30         | \$6,878,046.00          | 40.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable         | 46         | \$10,154,024.00         | 59.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>76</b>  | <b>\$17,032,070.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZ29    |  | BANGOR SAVINGS BANK | 194        | \$10,002,610.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>194</b> | <b>\$10,002,610.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZ37    |  | BANGOR SAVINGS BANK | 39         | \$1,147,088.07          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>39</b>  | <b>\$1,147,088.07</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZ45    |  | BANGOR SAVINGS BANK | 154        | \$6,514,256.93          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>154</b> | <b>\$6,514,256.93</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZ52    |  | BANGOR SAVINGS BANK | 49         | \$1,386,175.62          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                     |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                     | <b>49</b>  | <b>\$1,386,175.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZ78    |  | BANGOR SAVINGS BANK | 73         | \$2,428,975.72         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>73</b>  | <b>\$2,428,975.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZA1    |  | BANGOR SAVINGS BANK | 132        | \$16,699,499.33        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>132</b> | <b>\$16,699,499.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZB9    |  | BANGOR SAVINGS BANK | 43         | \$3,329,733.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>43</b>  | <b>\$3,329,733.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZC7    |  | BANGOR SAVINGS BANK | 282        | \$32,984,297.90        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>282</b> | <b>\$32,984,297.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZD5    |  | BANGOR SAVINGS BANK | 86         | \$5,932,687.98         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>86</b>  | <b>\$5,932,687.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZE3    |  | BANGOR SAVINGS BANK | 123        | \$13,980,535.78        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>123</b> | <b>\$13,980,535.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZF0    |  | BANGOR SAVINGS BANK | 58         | \$4,160,131.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>58</b>  | <b>\$4,160,131.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZG8    |  | BANGOR SAVINGS BANK | 45         | \$3,692,626.29         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>45</b>  | <b>\$3,692,626.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZH6    |  | BANGOR SAVINGS BANK | 28         | \$1,457,661.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>28</b>  | <b>\$1,457,661.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZJ2    |  | BANGOR SAVINGS BANK | 59         | \$4,609,807.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>59</b>  | <b>\$4,609,807.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZK9    |  | BANGOR SAVINGS BANK | 30         | \$1,481,119.35         | 97.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable         | 1          | \$45,086.50            | 2.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>31</b>  | <b>\$1,526,205.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                     |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407FZL7    |  | BANGOR SAVINGS BANK | 34         | \$1,663,791.82         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>34</b>  | <b>\$1,663,791.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZM5    |  | BANGOR SAVINGS BANK | 44         | \$1,746,979.14         | 98.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable         | 1          | \$21,718.03            | 1.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>45</b>  | <b>\$1,768,697.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZN3    |  | BANGOR SAVINGS BANK | 25         | \$1,257,958.88         | 96.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable         | 1          | \$44,413.05            | 3.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>26</b>  | <b>\$1,302,371.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZS2    |  | BANGOR SAVINGS BANK | 56         | \$4,934,745.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>56</b>  | <b>\$4,934,745.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZT0    |  | BANGOR SAVINGS BANK | 26         | \$1,138,182.76         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>26</b>  | <b>\$1,138,182.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZU7    |  | BANGOR SAVINGS BANK | 361        | \$31,535,884.25        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>361</b> | <b>\$31,535,884.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZV5    |  | BANGOR SAVINGS BANK | 104        | \$5,356,831.52         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>104</b> | <b>\$5,356,831.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZW3    |  | BANGOR SAVINGS BANK | 328        | \$26,339,937.20        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>328</b> | <b>\$26,339,937.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZX1    |  | BANGOR SAVINGS BANK | 74         | \$3,772,257.81         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>74</b>  | <b>\$3,772,257.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZY9    |  | BANGOR SAVINGS BANK | 127        | \$8,674,855.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>127</b> | <b>\$8,674,855.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FZZ6    |  | BANGOR SAVINGS BANK | 34         | \$1,654,361.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                     | <b>34</b>  | <b>\$1,654,361.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G2E7    |  |                     | 52         | \$10,112,342.42        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                |            |                         |             |          |               |          |               |
|--------------|--|--------------------------------|------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              |  | LEHMAN BROTHERS HOLDINGS, INC. |            |                         |             |          |               |          |               |
| <b>Total</b> |  |                                | <b>52</b>  | <b>\$10,112,342.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                         |             |          |               |          |               |
| 31407G2F4    |  | LEHMAN BROTHERS HOLDINGS, INC. | 55         | \$8,328,065.23          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>55</b>  | <b>\$8,328,065.23</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                         |             |          |               |          |               |
| 31407G2G2    |  | LEHMAN BROTHERS HOLDINGS, INC. | 900        | \$197,109,587.53        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>900</b> | <b>\$197,109,587.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                         |             |          |               |          |               |
| 31407G2H0    |  | LEHMAN BROTHERS HOLDINGS, INC. | 156        | \$35,625,974.90         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>156</b> | <b>\$35,625,974.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                         |             |          |               |          |               |
| 31407G2J6    |  | LEHMAN BROTHERS HOLDINGS, INC. | 39         | \$5,118,436.21          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>39</b>  | <b>\$5,118,436.21</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                         |             |          |               |          |               |
| 31407G2K3    |  | LEHMAN BROTHERS HOLDINGS, INC. | 52         | \$11,663,636.99         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>52</b>  | <b>\$11,663,636.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                         |             |          |               |          |               |
| 31407G2L1    |  | LEHMAN BROTHERS HOLDINGS, INC. | 32         | \$2,209,586.83          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>32</b>  | <b>\$2,209,586.83</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                         |             |          |               |          |               |
| 31407G2M9    |  | LEHMAN BROTHERS HOLDINGS, INC. | 23         | \$2,266,687.64          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>23</b>  | <b>\$2,266,687.64</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                         |             |          |               |          |               |
| 31407G2N7    |  | LEHMAN BROTHERS HOLDINGS, INC. | 33         | \$7,436,756.41          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>33</b>  | <b>\$7,436,756.41</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                         |             |          |               |          |               |
| 31407G2P2    |  | LEHMAN BROTHERS HOLDINGS, INC. | 14         | \$1,789,365.40          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>14</b>  | <b>\$1,789,365.40</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                         |             |          |               |          |               |
| 31407G2Q0    |  | LEHMAN BROTHERS HOLDINGS, INC. | 13         | \$2,751,334.99          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>13</b>  | <b>\$2,751,334.99</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                         |             |          |               |          |               |
| 31407G2R8    |  | LEHMAN BROTHERS HOLDINGS, INC. | 18         | \$1,078,523.88          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>18</b>  | <b>\$1,078,523.88</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |  |            |                         |             |          |               |    |          |               |
|--------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407G2S6    | LEHMAN BROTHERS HOLDINGS, INC.         | 16         | \$1,585,094.33          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>16</b>  | <b>\$1,585,094.33</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G2T4    | LEHMAN BROTHERS HOLDINGS, INC.         | 24         | \$3,412,435.61          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>24</b>  | <b>\$3,412,435.61</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5E4    | WELLS FARGO BANK, N.A.                 | 633        | \$151,345,528.28        | 73.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 218        | \$53,204,201.06         | 26.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>851</b> | <b>\$204,549,729.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5G9    | WELLS FARGO BANK, N.A.                 | 119        | \$29,388,575.97         | 86.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 18         | \$4,412,136.42          | 13.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>137</b> | <b>\$33,800,712.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GB56    | SUNTRUST MORTGAGE INC.                 | 146        | \$28,965,571.82         | 32.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 302        | \$60,221,496.66         | 67.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>448</b> | <b>\$89,187,068.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GB72    | SUNTRUST MORTGAGE INC.                 | 53         | \$8,075,320.74          | 32.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 100        | \$16,715,361.70         | 67.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>153</b> | <b>\$24,790,682.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GB98    | STERLING SAVINGS BANK                  | 50         | \$6,367,251.91          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>50</b>  | <b>\$6,367,251.91</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GBT4    | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 103        | \$6,709,063.50          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>103</b> | <b>\$6,709,063.50</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GBU1    | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 105        | \$6,702,263.24          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>105</b> | <b>\$6,702,263.24</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GBV9    | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 35         | \$4,214,681.86          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>35</b>  | <b>\$4,214,681.86</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |  |            |                        |                         |               |          |               |
|--------------|--|--|------------|------------------------|-------------------------|---------------|----------|---------------|
| 31407GBW7    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 48         | \$5,492,242.49         | 100% <sup>0</sup>       | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>48</b>  | <b>\$5,492,242.49</b>  | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GBX5    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 208        | \$32,340,709.02        | 100% <sup>0</sup>       | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>208</b> | <b>\$32,340,709.02</b> | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GBY3    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 354        | \$45,653,169.16        | 100% <sup>0</sup>       | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>354</b> | <b>\$45,653,169.16</b> | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GC22    |  | STERLING SAVINGS<br>BANK                     | 16         | \$3,486,435.31         | 19.9% <sup>0</sup>      | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                  | 59         | \$14,031,392.35        | 80.1% <sup>0</sup>      | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>75</b>  | <b>\$17,517,827.66</b> | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GC63    |  | SANTANDER<br>MORTGAGE<br>CORPORATION         | 13         | \$1,363,243.84         | 33.18% <sup>0</sup>     | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                  | 32         | \$2,745,383.42         | 66.82% <sup>0</sup>     | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>45</b>  | <b>\$4,108,627.26</b>  | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GC71    |  | SANTANDER<br>MORTGAGE<br>CORPORATION         | 98         | \$8,869,233.52         | 91.04% <sup>0</sup>     | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                  | 10         | \$873,153.71           | 8.96% <sup>0</sup>      | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>108</b> | <b>\$9,742,387.23</b>  | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GC89    |  | SANTANDER<br>MORTGAGE<br>CORPORATION         | 17         | \$2,764,253.61         | 77.97% <sup>0</sup>     | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                  | 8          | \$780,948.11           | 22.03% <sup>0</sup>     | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>25</b>  | <b>\$3,545,201.72</b>  | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GC97    |  | SANTANDER<br>MORTGAGE<br>CORPORATION         | 66         | \$8,855,170.19         | 58.49% <sup>0</sup>     | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                  | 49         | \$6,284,658.08         | 41.51% <sup>0</sup>     | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>115</b> | <b>\$15,139,828.27</b> | <b>100%<sup>0</sup></b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GCA4    |  | STERLING SAVINGS<br>BANK                     | 42         | \$4,932,183.62         | 98.15% <sup>0</sup>     | \$0.00        | NA       | \$0.00        |



|              |  |                       |            |                        |             |          |               |    |          |               |
|--------------|--|-----------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable           | 1          | \$93,213.46            | 1.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>43</b>  | <b>\$5,025,397.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GCB2    |  | STERLING SAVINGS BANK | 66         | \$6,492,466.78         | 97.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 2          | \$153,826.52           | 2.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>68</b>  | <b>\$6,646,293.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GCC0    |  | STERLING SAVINGS BANK | 75         | \$4,953,048.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>75</b>  | <b>\$4,953,048.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GCD8    |  | STERLING SAVINGS BANK | 26         | \$1,281,205.50         | 76.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 7          | \$392,815.74           | 23.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>33</b>  | <b>\$1,674,021.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GCG1    |  | STERLING SAVINGS BANK | 17         | \$1,940,277.36         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>17</b>  | <b>\$1,940,277.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GCH9    |  | STERLING SAVINGS BANK | 47         | \$8,371,031.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>47</b>  | <b>\$8,371,031.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GCJ5    |  | STERLING SAVINGS BANK | 89         | \$14,408,894.60        | 88.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 16         | \$1,858,610.64         | 11.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>105</b> | <b>\$16,267,505.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GCK2    |  | STERLING SAVINGS BANK | 72         | \$10,066,399.34        | 97.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 3          | \$300,395.79           | 2.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>75</b>  | <b>\$10,366,795.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GCL0    |  | STERLING SAVINGS BANK | 13         | \$1,321,541.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>13</b>  | <b>\$1,321,541.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GCN6    |  | STERLING SAVINGS BANK | 40         | \$1,570,956.83         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>40</b>  | <b>\$1,570,956.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GCP1    |  | STERLING SAVINGS BANK | 33         | \$1,481,832.61         | 98.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 1          | \$21,234.88            | 1.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                       |            |                        |             |          |               |    |          |               |
|--------------|--|-----------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                       | <b>34</b>  | <b>\$1,503,067.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                       |            |                        |             |          |               |    |          |               |
| 31407GCQ9    |  | STERLING SAVINGS BANK | 195        | \$27,613,689.44        | 83.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 28         | \$5,393,638.82         | 16.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>223</b> | <b>\$33,007,328.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                       |            |                        |             |          |               |    |          |               |
| 31407GCS5    |  | STERLING SAVINGS BANK | 7          | \$1,275,020.81         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>7</b>   | <b>\$1,275,020.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                       |            |                        |             |          |               |    |          |               |
| 31407GCT3    |  | STERLING SAVINGS BANK | 12         | \$1,684,099.94         | 72.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 3          | \$625,702.43           | 27.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>15</b>  | <b>\$2,309,802.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                       |            |                        |             |          |               |    |          |               |
| 31407GCU0    |  | STERLING SAVINGS BANK | 29         | \$2,955,494.29         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>29</b>  | <b>\$2,955,494.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                       |            |                        |             |          |               |    |          |               |
| 31407GCV8    |  | STERLING SAVINGS BANK | 170        | \$23,123,399.16        | 94.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 7          | \$1,244,483.72         | 5.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>177</b> | <b>\$24,367,882.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                       |            |                        |             |          |               |    |          |               |
| 31407GCW6    |  | STERLING SAVINGS BANK | 328        | \$46,466,595.68        | 72.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 79         | \$17,833,947.84        | 27.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>407</b> | <b>\$64,300,543.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                       |            |                        |             |          |               |    |          |               |
| 31407GCX4    |  | STERLING SAVINGS BANK | 68         | \$8,885,660.20         | 91.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 6          | \$870,271.63           | 8.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>74</b>  | <b>\$9,755,931.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                       |            |                        |             |          |               |    |          |               |
| 31407GCY2    |  | STERLING SAVINGS BANK | 98         | \$12,971,523.77        | 76.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 23         | \$4,008,132.37         | 23.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>121</b> | <b>\$16,979,656.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                       |            |                        |             |          |               |    |          |               |
| 31407GCZ9    |  | STERLING SAVINGS BANK | 9          | \$2,034,977.07         | 53.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 9          | \$1,750,461.58         | 46.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>18</b>  | <b>\$3,785,438.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                       |            |                        |             |          |               |    |          |               |
| 31407GDA3    |  | SANTANDER             | 24         | \$3,617,854.79         | 61.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | MORTGAGE CORPORATION           |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                    | 18         | \$2,289,850.02         | 38.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>42</b>  | <b>\$5,907,704.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                        |             |          |               |    |          |               |
| 31407GDB1    |  | SANTANDER MORTGAGE CORPORATION | 5          | \$267,525.52           | 26.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 7          | \$758,034.19           | 73.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>12</b>  | <b>\$1,025,559.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                        |             |          |               |    |          |               |
| 31407GUF3    |  | EMC MORTGAGE CORPORATION       | 24         | \$3,558,964.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>24</b>  | <b>\$3,558,964.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                        |             |          |               |    |          |               |
| 31407GUG1    |  | EMC MORTGAGE CORPORATION       | 34         | \$4,447,416.86         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>34</b>  | <b>\$4,447,416.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                        |             |          |               |    |          |               |
| 31407GUH9    |  | EMC MORTGAGE CORPORATION       | 28         | \$2,716,144.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>28</b>  | <b>\$2,716,144.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                        |             |          |               |    |          |               |
| 31407GUJ5    |  | EMC MORTGAGE CORPORATION       | 181        | \$33,213,475.90        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>181</b> | <b>\$33,213,475.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                        |             |          |               |    |          |               |
| 31407GUK2    |  | EMC MORTGAGE CORPORATION       | 245        | \$37,496,732.01        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>245</b> | <b>\$37,496,732.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                        |             |          |               |    |          |               |
| 31407GUL0    |  | EMC MORTGAGE CORPORATION       | 149        | \$22,750,358.77        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>149</b> | <b>\$22,750,358.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                        |             |          |               |    |          |               |
| 31407GUM8    |  | EMC MORTGAGE CORPORATION       | 12         | \$1,987,449.19         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>12</b>  | <b>\$1,987,449.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                        |             |          |               |    |          |               |
| 31407GUN6    |  | EMC MORTGAGE CORPORATION       | 47         | \$5,886,920.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>47</b>  | <b>\$5,886,920.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |            |                        |             |          |               |    |          |               |
| 31407GUP1    |  | EMC MORTGAGE CORPORATION       | 26         | \$3,106,877.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>26</b>  | <b>\$3,106,877.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                                    |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407GUQ9    |  | EMC MORTGAGE CORPORATION           | 36         | \$5,616,979.64         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>36</b>  | <b>\$5,616,979.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GUR7    |  | EMC MORTGAGE CORPORATION           | 29         | \$3,303,337.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>29</b>  | <b>\$3,303,337.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GW61    |  | WASHINGTON MUTUAL SECURITIES CORP. | 3          | \$803,416.39           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>3</b>   | <b>\$803,416.39</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GXA1    |  | WASHINGTON MUTUAL SECURITIES CORP. | 54         | \$10,577,042.68        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>54</b>  | <b>\$10,577,042.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GXB9    |  | WASHINGTON MUTUAL SECURITIES CORP. | 108        | \$13,053,778.72        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>108</b> | <b>\$13,053,778.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GXC7    |  | WASHINGTON MUTUAL SECURITIES CORP. | 118        | \$10,336,492.21        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>118</b> | <b>\$10,336,492.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GXD5    |  | WASHINGTON MUTUAL SECURITIES CORP. | 87         | \$7,079,818.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>87</b>  | <b>\$7,079,818.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GXE3    |  | WASHINGTON MUTUAL SECURITIES CORP. | 27         | \$2,463,358.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>27</b>  | <b>\$2,463,358.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GXJ2    |  | MATRIX CAPITAL BANK                | 74         | \$17,913,348.06        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>74</b>  | <b>\$17,913,348.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GXL7    |  | MATRIX CAPITAL BANK                | 81         | \$15,821,917.80        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>81</b>  | <b>\$15,821,917.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GYA0    |  |                                    | 453        | \$101,894,612.05       | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                |            |                         |             |          |               |          |               |
|--------------|--|--------------------------------|------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              |  | LEHMAN BROTHERS HOLDINGS, INC. |            |                         |             |          |               |          |               |
| <b>Total</b> |  |                                | <b>453</b> | <b>\$101,894,612.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GYB8    |  | LEHMAN BROTHERS HOLDINGS, INC. | 279        | \$58,720,944.76         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>279</b> | <b>\$58,720,944.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GYC6    |  | LEHMAN BROTHERS HOLDINGS, INC. | 953        | \$204,882,524.24        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>953</b> | <b>\$204,882,524.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GYD4    |  | LEHMAN BROTHERS HOLDINGS, INC. | 949        | \$204,157,164.02        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>949</b> | <b>\$204,157,164.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GYE2    |  | LEHMAN BROTHERS HOLDINGS, INC. | 765        | \$163,793,421.67        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>765</b> | <b>\$163,793,421.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GYF9    |  | LEHMAN BROTHERS HOLDINGS, INC. | 88         | \$17,274,676.50         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>88</b>  | <b>\$17,274,676.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GYG7    |  | LEHMAN BROTHERS HOLDINGS, INC. | 498        | \$103,196,347.27        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>498</b> | <b>\$103,196,347.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GYH5    |  | LEHMAN BROTHERS HOLDINGS, INC. | 499        | \$104,092,058.12        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>499</b> | <b>\$104,092,058.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GYJ1    |  | LEHMAN BROTHERS HOLDINGS, INC. | 619        | \$124,127,636.93        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>619</b> | <b>\$124,127,636.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GYK8    |  | LEHMAN BROTHERS HOLDINGS, INC. | 121        | \$20,927,730.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>121</b> | <b>\$20,927,730.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GYL6    |  | LEHMAN BROTHERS HOLDINGS, INC. | 74         | \$14,112,686.04         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>74</b>  | <b>\$14,112,686.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407GYN2    |  | LEHMAN BROTHERS HOLDINGS, INC. | 63         | \$11,199,451.35         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>63</b>  | <b>\$11,199,451.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407GYP7    | LEHMAN BROTHERS HOLDINGS, INC.          | 35         | \$6,520,631.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>35</b>  | <b>\$6,520,631.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GYQ5    | LEHMAN BROTHERS HOLDINGS, INC.          | 486        | \$90,540,219.63        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>486</b> | <b>\$90,540,219.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GYR3    | LEHMAN BROTHERS HOLDINGS, INC.          | 215        | \$38,562,041.18        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>215</b> | <b>\$38,562,041.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GYS1    | LEHMAN BROTHERS HOLDINGS, INC.          | 95         | \$17,681,458.97        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>95</b>  | <b>\$17,681,458.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HA55    | CITIBANK, N. A.                         | 25         | \$3,172,887.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>25</b>  | <b>\$3,172,887.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HA63    | CITIBANK, N. A.                         | 32         | \$4,178,932.18         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>32</b>  | <b>\$4,178,932.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HA71    | CITIBANK, N. A.                         | 31         | \$2,976,590.16         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>31</b>  | <b>\$2,976,590.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MCW5    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 5          | \$681,024.21           | 2.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.            | 24         | \$3,025,796.56         | 10.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HSBC MORTGAGE CORPORATION (USA)         | 19         | \$2,341,275.70         | 7.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA              | 27         | \$4,191,738.96         | 13.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 150        | \$19,781,055.22        | 65.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>225</b> | <b>\$30,020,890.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MDJ3    | BANKUNITED, FEDERAL SAVINGS BANK        | 2          | \$358,226.20           | 0.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS BANK MORTGAGE CORPORATION      | 4          | \$501,000.00           | 0.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.            | 2          | \$166,979.11           | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 6          | \$1,127,978.29         | 1.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.            |            |                        |             |          |               |    |          |               |
|              | FIRST HORIZON HOME LOAN CORPORATION                  | 149        | \$25,611,988.82        | 44.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FREEDOM MORTGAGE CORP.                               | 3          | \$424,000.00           | 0.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                                 | 4          | \$1,065,825.00         | 1.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HEMIBANC MORTGAGE CORPORATION                        | 11         | \$1,593,880.21         | 2.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMESTREET BANK                                      | 2          | \$440,000.00           | 0.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IVANHOE FINANCIAL INC.                               | 4          | \$769,500.00           | 1.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION                             | 4          | \$390,654.53           | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MOLTON, ALLEN & WILLIAMS MORTGAGE COMPANY LLC        | 1          | \$290,265.30           | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 3          | \$473,268.15           | 0.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                                    | 1          | \$115,570.52           | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                               | 37         | \$5,965,834.00         | 10.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                                     | 6          | \$806,187.22           | 1.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION                         | 2          | \$228,200.00           | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE BRANCH BANKING AND TRUST COMPANY                 | 3          | \$359,816.88           | 0.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK                         | 2          | \$295,000.00           | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                              | 2          | \$190,000.00           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                               | 5          | \$914,159.87           | 1.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION                       | 1          | \$208,000.00           | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                        | 4          | \$694,950.00           | 1.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 98         | \$14,828,512.28        | 25.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>356</b> | <b>\$57,819,796.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MDK0    |  | 1          | \$237,387.68           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  | BANKERS<br>GUARANTEE TITLE<br>AND TRUST COMPANY            |     |                 |        |   |        |    |        |
|--|--|-----|-----------------|--------|---|--------|----|--------|
|  | BANKUNITED,<br>FEDERAL SAVINGS<br>BANK                     | 5   | \$789,900.00    | 0.85%  | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS BANK<br>MORTGAGE<br>CORPORATION                   | 20  | \$2,008,025.67  | 2.16%  | 0 | \$0.00 | NA | \$0.00 |
|  | COUNTRYWIDE HOME<br>LOANS, INC.                            | 7   | \$748,063.06    | 0.81%  | 0 | \$0.00 | NA | \$0.00 |
|  | CROWN MORTGAGE<br>COMPANY                                  | 4   | \$542,282.00    | 0.58%  | 0 | \$0.00 | NA | \$0.00 |
|  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A.            | 24  | \$4,516,528.25  | 4.86%  | 0 | \$0.00 | NA | \$0.00 |
|  | EASTERN BANK   | 5   | \$839,385.48    | 0.9%   | 0 | \$0.00 | NA | \$0.00 |
|  | EVERBANK   | 7   | \$1,135,211.96  | 1.22%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HORIZON HOME<br>LOAN CORPORATION                     | 258 | \$40,764,791.86 | 43.89% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARANTY BANK<br>F.S.B.                                    | 3   | \$406,112.00    | 0.44%  | 0 | \$0.00 | NA | \$0.00 |
|  | HIBERNIA NATIONAL<br>BANK                                  | 10  | \$995,686.19    | 1.07%  | 0 | \$0.00 | NA | \$0.00 |
|  | HOME BANC<br>MORTGAGE<br>CORPORATION                       | 24  | \$4,111,543.43  | 4.43%  | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTREET BANK  | 4   | \$746,900.00    | 0.8%   | 0 | \$0.00 | NA | \$0.00 |
|  | INDYMAC BANK, FSB  | 1   | \$184,000.00    | 0.2%   | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN MORTGAGE<br>CORPORATION                              | 1   | \$69,000.00     | 0.07%  | 0 | \$0.00 | NA | \$0.00 |
|  | IVANHOE FINANCIAL<br>INC.                                  | 11  | \$1,472,300.00  | 1.59%  | 0 | \$0.00 | NA | \$0.00 |
|  | M&T MORTGAGE<br>CORPORATION                                | 12  | \$1,198,675.21  | 1.29%  | 0 | \$0.00 | NA | \$0.00 |
|  | MARKET STREET<br>MORTGAGE<br>CORPORATION                   | 2   | \$242,503.58    | 0.26%  | 0 | \$0.00 | NA | \$0.00 |
|  | MIDFIRST BANK  | 16  | \$939,100.00    | 1.01%  | 0 | \$0.00 | NA | \$0.00 |
|  | MOLTON, ALLEN &<br>WILLIAMS MORTGAGE<br>COMPANY LLC        | 2   | \$362,000.00    | 0.39%  | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE ACCESS<br>CORP.DBA WEICHERT<br>FINANCIAL SERVICES | 8   | \$1,493,450.00  | 1.61%  | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGEAMERICA<br>INC.                                    | 2   | \$205,600.00    | 0.22%  | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1   | \$129,837.45    | 0.14%  | 0 | \$0.00 | NA | \$0.00 |



|              |   |            |                        |             |          |               |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | NATIONAL CITY MORTGAGE COMPANY                |            |                        |             |          |               |          |               |
|              | NORTH AMERICAN SAVINGS BANK F.S.B.            | 2          | \$170,356.50           | 0.18%       | 0        | \$0.00        | NA       | \$0.00        |
|              | OHIO SAVINGS BANK                             | 1          | \$38,173.82            | 0.04%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                        | 52         | \$8,706,826.25         | 9.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION                  | 1          | \$80,000.00            | 0.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE BRANCH BANKING AND TRUST COMPANY          | 1          | \$45,008.06            | 0.05%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK                  | 2          | \$461,421.04           | 0.5%        | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                    | 12         | \$1,060,050.00         | 1.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                       | 2          | \$205,764.35           | 0.22%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS            | 1          | \$199,000.00           | 0.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                                   | 148        | \$17,768,662.31        | 19.15%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>650</b> | <b>\$92,873,546.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |          |               |
| 31371MDL8    | CHEVY CHASE BANK FSB                          | 3          | \$534,117.32           | 2.27%       | 0        | \$0.00        | NA       | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                  | 4          | \$475,554.61           | 2.02%       | 0        | \$0.00        | NA       | \$0.00        |
|              | EVERBANK                                      | 45         | \$4,069,909.46         | 17.29%      | 0        | \$0.00        | NA       | \$0.00        |
|              | GUARANTY BANK F.S.B.                          | 4          | \$247,163.00           | 1.05%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HIBERNIA NATIONAL BANK                        | 3          | \$246,950.00           | 1.05%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HOMEBANC MORTGAGE CORPORATION                 | 9          | \$1,141,328.02         | 4.85%       | 0        | \$0.00        | NA       | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION                    | 5          | \$531,992.15           | 2.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              | IVANHOE FINANCIAL INC.                        | 1          | \$165,888.00           | 0.7%        | 0        | \$0.00        | NA       | \$0.00        |
|              | M&T MORTGAGE CORPORATION                      | 20         | \$1,907,692.13         | 8.1%        | 0        | \$0.00        | NA       | \$0.00        |
|              | MARKET STREET MORTGAGE CORPORATION            | 4          | \$234,076.01           | 0.99%       | 0        | \$0.00        | NA       | \$0.00        |
|              | MOLTON, ALLEN & WILLIAMS MORTGAGE COMPANY LLC | 7          | \$838,500.00           | 3.56%       | 0        | \$0.00        | NA       | \$0.00        |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | NORTH AMERICAN SAVINGS BANK F.S.B.        | 1          | \$92,673.34            | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION              | 1          | \$119,578.50           | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK              | 1          | \$47,250.00            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                | 1          | \$115,872.88           | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                   | 1          | \$69,764.38            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION            | 1          | \$107,000.00           | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | USAA FEDERAL SAVINGS BANK                 | 2          | \$421,213.29           | 1.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 122        | \$12,171,445.94        | 51.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>235</b> | <b>\$23,537,969.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31371MDP9    | BANK OF AMERICA NA                        | 36         | \$3,782,763.93         | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 17         | \$2,557,251.61         | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CCO MORTGAGE CORPORATION                  | 13         | \$2,155,058.98         | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                        | 178        | \$25,397,591.33        | 4.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA                       | 4          | \$760,257.50           | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 306        | \$45,357,753.07        | 8.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 2          | \$559,197.56           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EVERBANK                                  | 2          | \$188,897.16           | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION       | 136        | \$20,766,165.35        | 3.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK, FSB                        | 3          | \$559,567.43           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GMAC MORTGAGE CORPORATION                 | 141        | \$25,127,968.41        | 4.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                      | 6          | \$1,069,973.53         | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC             | 3          | \$457,541.34           | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEBANC MORTGAGE CORPORATION             | 4          | \$780,628.03           | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMESTREET BANK                           | 8          | \$1,029,900.00         | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HSBC MORTGAGE CORPORATION (USA)           | 27         | \$4,444,780.28         | 0.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |     |                 |       |   |        |    |   |        |
|--|--|-----|-----------------|-------|---|--------|----|---|--------|
|  | INDYMAC BANK, FSB                      | 4   | \$897,000.00    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE CORPORATION             | 2   | \$192,800.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                 | 8   | \$1,366,600.00  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE CORPORATION               | 14  | \$1,874,439.69  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDFIRST BANK                          | 1   | \$31,929.71     | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEXSTAR FINANCIAL CORPORATION          | 1   | \$180,000.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OHIO SAVINGS BANK                      | 2   | \$435,007.88    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PHH MORTGAGE CORPORATION               | 2   | \$189,800.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PULTE MORTGAGE, L.L.C.                 | 4   | \$642,256.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBC CENTURA BANK                       | 7   | \$916,816.89    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 10  | \$1,661,050.99  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE FARM BANK, FSB                   | 5   | \$810,140.41    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNTRUST MORTGAGE INC.                 | 41  | \$5,477,246.35  | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE BRANCH BANKING AND TRUST COMPANY   | 1   | \$75,000.00     | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HUNTINGTON NATIONAL BANK           | 10  | \$1,487,833.70  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTCORP MORTGAGE COMPANY             | 5   | \$900,941.69    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTMARK NATIONAL BANK                | 5   | \$838,668.92    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U.S. BANK N.A.                         | 1   | \$77,000.00     | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION PLANTERS BANK NA                 | 35  | \$5,430,392.83  | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIVERSAL MORTGAGE CORPORATION         | 5   | \$632,943.33    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WACHOVIA MORTGAGE CORPORATION          | 102 | \$16,065,312.16 | 2.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON MUTUAL BANK, FA             | 115 | \$14,983,868.61 | 2.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON MUTUAL FEDERAL SAVINGS BANK | 3   | \$397,400.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WELLS FARGO BANK, N.A.                 | 181 | \$26,070,692.32 | 4.63% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |   |              |                         |             |          |               |    |          |               |
|--------------|--|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                                   | 2,102        | \$345,953,060.41        | 61.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>3,552</b> | <b>\$562,583,497.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MDS3    |  | AMERICAN HOME MORTGAGE CORPORATION            | 2            | \$410,975.38            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | BANKFINANCIAL FSB                             | 1            | \$89,500.00             | 0.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | CASTLE MORTGAGE CORPORATION                   | 5            | \$1,004,439.00          | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | CITIZENS BANK MORTGAGE CORPORATION            | 38           | \$4,501,625.63          | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | CITIZENS MORTGAGE CORPORATION                 | 53           | \$10,687,218.29         | 1.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 2            | \$493,000.00            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | EASTERN BANK                                  | 8            | \$1,380,571.94          | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | EVERBANK                                      | 5            | \$785,324.84            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FIRST HORIZON HOME LOAN CORPORATION           | 2,046        | \$412,980,175.99        | 43.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FLAGSTAR BANK, FSB                            | 45           | \$9,070,151.70          | 0.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | GUARANTY BANK F.S.B.                          | 130          | \$25,467,315.21         | 2.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | HARWOOD STREET FUNDING I, LLC                 | 14           | \$1,362,082.31          | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | HOME Banc MORTGAGE CORPORATION                | 404          | \$73,315,302.80         | 7.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | HOMESTREET BANK                               | 10           | \$1,523,600.00          | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | IVANHOE FINANCIAL INC.                        | 171          | \$33,157,002.55         | 3.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | M&T MORTGAGE CORPORATION                      | 17           | \$2,565,454.97          | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | MARKET STREET MORTGAGE CORPORATION            | 3            | \$586,948.82            | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | MIDFIRST BANK                                 | 4            | \$208,355.67            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | MOLTON, ALLEN & WILLIAMS MORTGAGE COMPANY LLC | 26           | \$4,674,240.00          | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | NEW SOUTH FEDERAL SAVINGS BANK                | 16           | \$3,017,051.00          | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PINNACLE FINANCIAL CORPORATION                | 11           | \$1,933,791.55          | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PIONEER BANK                                  | 8            | \$1,002,848.12          | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PULTE MORTGAGE, L.L.C.                        | 134          | \$25,356,839.00         | 2.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | RBC CENTURA BANK                          | 2            | \$209,900.00            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SELF-HELP VENTURES FUND                   | 3            | \$299,796.67            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION              | 29           | \$4,375,998.59          | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK              | 28           | \$4,513,742.66          | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                | 18           | \$3,247,153.06          | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                   | 39           | \$7,187,892.54          | 0.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS        | 3            | \$422,568.00            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION             | 5            | \$675,360.55            | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 1,496        | \$307,421,361.41        | 32.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>4,776</b> | <b>\$943,927,588.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |
| 31371MDT1    | AMERICAN HOME MORTGAGE CORPORATION        | 2            | \$198,065.94            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKFINANCIAL FSB                         | 7            | \$846,690.68            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CASTLE MORTGAGE CORPORATION               | 6            | \$797,040.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHARTER BANK                              | 11           | \$1,457,689.00          | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS BANK MORTGAGE CORPORATION        | 53           | \$7,507,157.10          | 0.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION             | 253          | \$46,615,612.68         | 5.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 2            | \$172,232.44            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CROWN MORTGAGE COMPANY                    | 3            | \$474,205.00            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 7            | \$469,407.80            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EASTERN BANK                              | 57           | \$10,386,060.07         | 1.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EVERBANK                                  | 49           | \$7,927,252.11          | 0.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION       | 1,719        | \$335,308,455.82        | 37.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK, FSB                        | 88           | \$19,128,343.96         | 2.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                      | 104          | \$15,242,142.47         | 1.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOLYOKE CREDIT UNION                      | 1            | \$141,000.00            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |     |                 |       |   |        |    |   |        |
|--|-----|-----------------|-------|---|--------|----|---|--------|
| HOMEBANC MORTGAGE CORPORATION                        | 220 | \$35,735,920.20 | 4%    | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMESTREET BANK                                      | 13  | \$2,715,100.00  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| INDEPENDENT BANK CORPORATION                         | 15  | \$1,649,400.00  | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IRWIN MORTGAGE CORPORATION                           | 2   | \$148,806.38    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IVANHOE FINANCIAL INC.                               | 89  | \$14,942,357.28 | 1.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
| M&T MORTGAGE CORPORATION                             | 80  | \$13,531,352.23 | 1.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARKET STREET MORTGAGE CORPORATION                   | 18  | \$3,258,409.07  | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDFIRST BANK  | 4   | \$484,226.66    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MOLTON, ALLEN & WILLIAMS MORTGAGE COMPANY LLC        | 37  | \$5,221,553.50  | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 33  | \$8,000,604.42  | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGEAMERICA INC.                                 | 7   | \$983,046.56    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL CITY MORTGAGE COMPANY                       | 11  | \$1,254,249.73  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL COOPERATIVE BANK, N.A.                      | 24  | \$3,063,007.67  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEW SOUTH FEDERAL SAVINGS BANK                       | 23  | \$3,464,907.69  | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTH AMERICAN SAVINGS BANK F.S.B.                   | 15  | \$2,368,896.68  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PINNACLE FINANCIAL CORPORATION                       | 23  | \$3,816,645.95  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PIONEER BANK   | 12  | \$994,488.40    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PULTE MORTGAGE, L.L.C.                               | 159 | \$30,088,483.38 | 3.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| RBC CENTURA BANK                                     | 3   | \$622,500.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SYNOVUS MORTGAGE CORPORATION                         | 25  | \$2,878,866.51  | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE HUNTINGTON NATIONAL BANK                         | 5   | \$576,955.79    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TOWNE MORTGAGE COMPANY                               | 2   | \$201,390.64    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TRUSTCORP MORTGAGE COMPANY                           | 78  | \$9,920,728.45  | 1.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | 59  | \$7,245,098.03  | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |              |                         |             |          |               |          |               |
|--------------|--|--------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              | TRUSTMARK NATIONAL BANK                              |              |                         |             |          |               |          |               |
|              | UNION FEDERAL BANK OF INDIANAPOLIS                   | 9            | \$1,286,713.43          | 0.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable  | 1,467        | \$291,894,601.60        | 32.72%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>4,795</b> | <b>\$893,019,665.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |              |                         |             |          |               |          |               |
| 31371MDU8    | AMERICAN HOME MORTGAGE CORPORATION                   | 10           | \$943,170.75            | 0.7%        | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF AMERICA NA                                   | 6            | \$605,331.41            | 0.45%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST              | 10           | \$783,221.53            | 0.58%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CHARTER BANK   | 4            | \$506,650.00            | 0.38%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CHEVY CHASE BANK FSB                                 | 6            | \$774,476.85            | 0.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION                        | 47           | \$7,246,141.46          | 5.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                         | 3            | \$287,868.28            | 0.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.            | 2            | \$567,500.00            | 0.42%       | 0        | \$0.00        | NA       | \$0.00        |
|              | EVERBANK   | 22           | \$2,366,390.76          | 1.75%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FLAGSTAR BANK, FSB                                   | 16           | \$3,707,550.65          | 2.75%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GUARANTY BANK F.S.B.                                 | 9            | \$1,423,844.04          | 1.06%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HIBERNIA NATIONAL BANK                               | 12           | \$828,834.40            | 0.61%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HOMEBANC MORTGAGE CORPORATION                        | 76           | \$13,216,214.83         | 9.8%        | 0        | \$0.00        | NA       | \$0.00        |
|              | INDEPENDENT BANK CORPORATION                         | 11           | \$1,264,788.88          | 0.94%       | 0        | \$0.00        | NA       | \$0.00        |
|              | M&T MORTGAGE CORPORATION                             | 24           | \$2,792,671.46          | 2.07%       | 0        | \$0.00        | NA       | \$0.00        |
|              | MARKET STREET MORTGAGE CORPORATION                   | 29           | \$4,261,526.45          | 3.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 27           | \$6,499,850.91          | 4.82%       | 0        | \$0.00        | NA       | \$0.00        |
|              | MORTGAGEAMERICA INC.                                 | 1            | \$119,806.21            | 0.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY                       | 10           | \$900,699.62            | 0.67%       | 0        | \$0.00        | NA       | \$0.00        |

|              |   |            |                         |             |          |               |    |          |               |
|--------------|---|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | NATIONAL COOPERATIVE BANK, N.A.         | 8          | \$909,566.17            | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NORTH AMERICAN SAVINGS BANK F.S.B.      | 3          | \$426,193.79            | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                       | 1          | \$65,791.64             | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                | 1          | \$49,855.97             | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PINNACLE FINANCIAL CORPORATION          | 17         | \$2,208,462.39          | 1.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                  | 18         | \$3,037,343.00          | 2.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                        | 3          | \$608,504.59            | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION            | 17         | \$1,782,035.11          | 1.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK            | 54         | \$5,525,331.96          | 4.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY              | 31         | \$3,399,615.21          | 2.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                 | 13         | \$1,497,715.33          | 1.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                  | 1          | \$162,568.82            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION           | 5          | \$554,718.57            | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 451        | \$65,597,525.80         | 48.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>948</b> | <b>\$134,921,766.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MDV6    | AMERICAN HOME MORTGAGE CORPORATION      | 9          | \$1,215,268.51          | 5.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                      | 7          | \$1,206,769.34          | 5.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 2          | \$439,711.64            | 1.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION           | 14         | \$2,332,529.21          | 10.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.            | 4          | \$196,374.55            | 0.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EVERBANK                                | 1          | \$111,500.00            | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HEMIBANC MORTGAGE CORPORATION           | 10         | \$1,837,039.41          | 8.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION                | 10         | \$1,057,763.17          | 4.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MARKET STREET MORTGAGE                  | 2          | \$314,841.15            | 1.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |            |                        |             |          |               |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | CORPORATION  |            |                        |             |          |               |          |               |
|              | MORTGAGE ACCESS<br>CORP.DBA WEICHERT<br>FINANCIAL SERVICES | 8          | \$1,499,986.00         | 6.68%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PINNACLE FINANCIAL<br>CORPORATION                          | 8          | \$873,188.32           | 3.89%       | 0        | \$0.00        | NA       | \$0.00        |
|              | RBC CENTURA BANK   | 4          | \$389,850.00           | 1.74%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SYNOVUS MORTGAGE<br>CORPORATION                            | 5          | \$496,700.00           | 2.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE HUNTINGTON<br>NATIONAL BANK                            | 5          | \$787,664.59           | 3.51%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTCORP<br>MORTGAGE COMPANY                              | 9          | \$843,981.33           | 3.76%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTMARK<br>NATIONAL BANK                                 | 5          | \$443,523.34           | 1.97%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS                   | 1          | \$92,896.61            | 0.41%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNIVERSAL<br>MORTGAGE<br>CORPORATION                       | 1          | \$259,800.00           | 1.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA<br>MORTGAGE<br>CORPORATION                        | 5          | \$462,670.41           | 2.06%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable  | 73         | \$7,600,753.16         | 33.83%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>183</b> | <b>\$22,462,810.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |          |               |
| 31371MDW4    | CHASE HOME<br>FINANCE, LLC                                 | 31         | \$4,468,193.18         | 22.33%      | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIMORTGAGE, INC.   | 16         | \$2,086,229.63         | 10.43%      | 0        | \$0.00        | NA       | \$0.00        |
|              | COUNTRYWIDE HOME<br>LOANS, INC.                            | 19         | \$2,385,525.00         | 11.92%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable  | 81         | \$11,069,604.94        | 55.32%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>147</b> | <b>\$20,009,552.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |          |               |
| 31371ME45    | AMERICAN HOME<br>MORTGAGE<br>CORPORATION                   | 11         | \$1,358,672.60         | 1.59%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF AMERICA NA   | 122        | \$11,420,301.65        | 13.37%      | 0        | \$0.00        | NA       | \$0.00        |
|              | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST              | 22         | \$1,961,725.67         | 2.3%        | 0        | \$0.00        | NA       | \$0.00        |
|              | CCO MORTGAGE<br>CORPORATION                                | 10         | \$1,044,119.90         | 1.22%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIMORTGAGE, INC.   | 60         | \$5,029,136.92         | 5.89%       | 0        | \$0.00        | NA       | \$0.00        |
|              | COUNTRYWIDE HOME<br>LOANS, INC.                            | 44         | \$3,809,288.90         | 4.46%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | 2          | \$242,000.00           | 0.28%       | 0        | \$0.00        | NA       | \$0.00        |

|              |   |            |                        |             |          |               |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. |            |                        |             |          |               |          |               |
|              | FIRST HORIZON HOME LOAN CORPORATION       | 25         | \$2,539,960.14         | 2.97%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FLAGSTAR BANK, FSB                        | 5          | \$395,000.00           | 0.46%       | 0        | \$0.00        | NA       | \$0.00        |
|              | INDEPENDENT BANK CORPORATION              | 5          | \$556,840.23           | 0.65%       | 0        | \$0.00        | NA       | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION                | 3          | \$209,150.00           | 0.24%       | 0        | \$0.00        | NA       | \$0.00        |
|              | MIDFIRST BANK                             | 3          | \$164,500.00           | 0.19%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY            | 19         | \$1,863,161.88         | 2.18%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SUNTRUST MORTGAGE INC.                    | 40         | \$4,207,459.40         | 4.93%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE BRANCH BANKING AND TRUST COMPANY      | 21         | \$2,179,666.47         | 2.55%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK              | 11         | \$1,026,724.36         | 1.2%        | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                | 3          | \$364,295.79           | 0.43%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNION PLANTERS BANK NA                    | 27         | \$2,070,962.65         | 2.43%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION             | 31         | \$3,683,560.46         | 4.31%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                | 137        | \$9,661,773.93         | 11.31%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                               | 310        | \$31,609,849.43        | 37.04%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>911</b> | <b>\$85,398,150.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |          |               |
| 31371ME52    | AMERICAN HOME MORTGAGE CORPORATION        | 2          | \$111,000.00           | 0.39%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF AMERICA NA                        | 56         | \$4,647,215.34         | 16.47%      | 0        | \$0.00        | NA       | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 3          | \$349,953.93           | 1.24%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIMORTGAGE, INC.                        | 1          | \$155,048.08           | 0.55%       | 0        | \$0.00        | NA       | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 50         | \$3,851,768.75         | 13.65%      | 0        | \$0.00        | NA       | \$0.00        |
|              | FLAGSTAR BANK, FSB                        | 2          | \$128,500.00           | 0.46%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY            | 13         | \$1,197,837.41         | 4.25%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE BRANCH BANKING AND TRUST COMPANY      | 4          | \$345,976.54           | 1.23%       | 0        | \$0.00        | NA       | \$0.00        |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | THE HUNTINGTON NATIONAL BANK              | 4          | \$201,875.00           | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                    | 12         | \$492,970.38           | 1.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION             | 7          | \$441,317.70           | 1.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                | 104        | \$7,679,824.65         | 27.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 126        | \$8,606,413.21         | 30.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>384</b> | <b>\$28,209,700.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31371ME60    | BANK OF AMERICA NA                        | 41         | \$4,584,610.74         | 2.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 14         | \$1,686,348.00         | 0.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CCO MORTGAGE CORPORATION                  | 15         | \$1,982,013.44         | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                        | 77         | \$9,073,684.26         | 4.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA                       | 1          | \$86,320.96            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 229        | \$31,859,854.09        | 14.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 10         | \$1,517,769.39         | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EVERBANK                                  | 9          | \$1,153,040.18         | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION       | 92         | \$12,798,057.40        | 5.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK, FSB                        | 7          | \$637,611.33           | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GMAC MORTGAGE CORPORATION                 | 71         | \$8,886,353.30         | 3.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                      | 1          | \$113,000.00           | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC             | 11         | \$1,714,020.22         | 0.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK                    | 3          | \$314,628.00           | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HEMIBANC MORTGAGE CORPORATION             | 1          | \$154,000.00           | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMESTREET BANK                           | 2          | \$200,524.80           | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | INDEPENDENT BANK CORPORATION              | 5          | \$510,900.00           | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION                | 10         | \$1,627,264.16         | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IVANHOE FINANCIAL INC.                    | 1          | \$184,200.00           | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | M&T MORTGAGE CORPORATION                | 18           | \$2,358,402.73          | 1.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MARKET STREET MORTGAGE CORPORATION      | 1            | \$34,924.25             | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MIDFIRST BANK                           | 5            | \$303,200.00            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY          | 1            | \$102,700.00            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NEXSTAR FINANCIAL CORPORATION           | 4            | \$610,600.00            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                | 5            | \$865,009.20            | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                  | 3            | \$610,392.00            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE FARM BANK, FSB                    | 13           | \$1,650,225.98          | 0.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNTRUST MORTGAGE INC.                  | 84           | \$10,479,620.58         | 4.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK            | 22           | \$2,024,236.86          | 0.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY              | 8            | \$779,893.37            | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                 | 5            | \$678,262.43            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U.S. BANK N.A.                          | 2            | \$303,973.69            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS      | 1            | \$39,963.31             | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                  | 51           | \$4,575,814.09          | 2.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION           | 9            | \$1,037,693.03          | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA              | 14           | \$2,149,559.79          | 0.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO BANK, N.A.                  | 21           | \$2,251,109.76          | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 879          | \$114,599,176.88        | 51.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1,746</b> | <b>\$224,538,958.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371ME78    | BANK OF AMERICA NA                      | 2            | \$262,650.00            | 0.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 2            | \$180,451.79            | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 2            | \$217,056.50            | 0.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.            | 20           | \$1,733,093.19          | 5.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EVERBANK                                | 7            | \$779,669.73            | 2.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | FIRST HORIZON HOME LOAN CORPORATION     | 10         | \$970,745.94           | 3.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK, FSB                      | 1          | \$111,200.00           | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GMAC MORTGAGE CORPORATION               | 16         | \$1,246,676.76         | 3.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                    | 1          | \$142,400.00           | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEBANC MORTGAGE CORPORATION           | 2          | \$199,294.81           | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION              | 2          | \$213,730.00           | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                | 2          | \$129,888.96           | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PINNACLE FINANCIAL CORPORATION          | 1          | \$119,290.74           | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE FARM BANK, FSB                    | 3          | \$311,409.58           | 0.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNTRUST MORTGAGE INC.                  | 11         | \$1,019,064.03         | 3.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK            | 2          | \$132,634.26           | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS      | 1          | \$58,159.36            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                  | 15         | \$1,513,439.66         | 4.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION           | 3          | \$249,991.48           | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA              | 16         | \$1,605,136.73         | 5.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 196        | \$20,230,878.32        | 64.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>315</b> | <b>\$31,426,861.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371ME86    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 21         | \$4,484,336.62         | 71.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                | 3          | \$632,200.00           | 10.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 6          | \$1,167,800.00         | 18.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>30</b>  | <b>\$6,284,336.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371ME94    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 5          | \$750,660.00           | 45.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                | 1          | \$250,000.00           | 15.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                             | 2          | \$647,200.00           | 39.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>   | <b>\$1,647,860.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MF28    |  | HOMESTREET BANK                         | 5          | \$891,800.00           | 2.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PULTE MORTGAGE, L.L.C.                  | 22         | \$4,337,200.00         | 13.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA              | 36         | \$8,330,547.25         | 26.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 89         | \$17,611,375.74        | 56.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>152</b> | <b>\$31,170,922.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFA0    |  | RBC CENTURA BANK                        | 5          | \$929,520.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>5</b>   | <b>\$929,520.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFB8    |  | BANK OF AMERICA NA                      | 3          | \$343,045.00           | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | CITIMORTGAGE, INC.                      | 9          | \$1,842,602.30         | 1.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | COUNTRYWIDE HOME LOANS, INC.            | 38         | \$6,312,690.06         | 6.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | OHIO SAVINGS BANK                       | 1          | \$214,946.79           | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK  | 5          | \$596,094.39           | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | SUNTRUST MORTGAGE INC.                  | 1          | \$59,776.31            | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WACHOVIA MORTGAGE CORPORATION           | 3          | \$475,244.64           | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA              | 8          | \$1,409,264.05         | 1.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WELLS FARGO BANK, N.A.                  | 79         | \$14,770,295.34        | 15.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 335        | \$66,831,619.01        | 71.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>482</b> | <b>\$92,855,577.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFG7    |  | AMERICAN HOME MORTGAGE CORPORATION      | 34         | \$4,617,173.46         | 5.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | BANK OF AMERICA NA                      | 44         | \$4,302,065.58         | 5.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 10         | \$1,376,077.11         | 1.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | CITIMORTGAGE, INC.                      | 25         | \$2,808,378.10         | 3.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | COUNTRYWIDE HOME LOANS, INC.            | 65         | \$7,466,116.91         | 8.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FIRST HORIZON HOME LOAN CORPORATION     | 42         | \$5,008,355.37         | 5.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 2          | \$376,300.00           | 0.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                                      |            |                        |             |          |               |          |               |
|--------------|--------------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | IRWIN MORTGAGE CORPORATION           |            |                        |             |          |               |          |               |
|              | MIDFIRST BANK                        | 1          | \$29,140.00            | 0.03%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY       | 2          | \$174,738.93           | 0.2%        | 0        | \$0.00        | NA       | \$0.00        |
|              | OHIO SAVINGS BANK                    | 2          | \$178,843.39           | 0.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE CORPORATION             | 1          | \$342,300.00           | 0.4%        | 0        | \$0.00        | NA       | \$0.00        |
|              | SUNTRUST MORTGAGE INC.               | 22         | \$2,962,350.03         | 3.46%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION         | 2          | \$91,539.42            | 0.11%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE BRANCH BANKING AND TRUST COMPANY | 57         | \$6,161,822.09         | 7.19%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK         | 3          | \$356,600.00           | 0.42%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY           | 1          | \$130,000.00           | 0.15%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNION PLANTERS BANK NA               | 4          | \$370,114.62           | 0.43%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION        | 14         | \$1,602,775.18         | 1.87%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA           | 9          | \$572,991.50           | 0.67%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                          | 366        | \$46,772,259.54        | 54.57%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                                      | <b>706</b> | <b>\$85,699,941.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371MFH5    | BANK OF AMERICA NA                   | 1          | \$115,300.00           | 2.72%       | 0        | \$0.00        | NA       | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.         | 1          | \$53,427.19            | 1.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION  | 6          | \$393,613.00           | 9.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HIBERNIA NATIONAL BANK               | 1          | \$183,380.67           | 4.32%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HOMEBANC MORTGAGE CORPORATION        | 1          | \$123,050.00           | 2.9%        | 0        | \$0.00        | NA       | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY       | 7          | \$453,376.75           | 10.68%      | 0        | \$0.00        | NA       | \$0.00        |
|              | UNION PLANTERS BANK NA               | 16         | \$824,132.28           | 19.42%      | 0        | \$0.00        | NA       | \$0.00        |
|              | WELLS FARGO BANK, N.A.               | 3          | \$167,500.00           | 3.95%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                          | 24         | \$1,929,995.61         | 45.47%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                                      | <b>60</b>  | <b>\$4,243,775.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

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|              |  |           |                       |             |          |               |    |          |               |
|--------------|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31371MFJ1    | Unavailable                                  | 15        | \$2,805,346.60        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>15</b> | <b>\$2,805,346.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFK8    | Unavailable                                  | 28        | \$3,603,662.80        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>28</b> | <b>\$3,603,662.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFL6    | Unavailable                                  | 9         | \$1,776,727.30        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>9</b>  | <b>\$1,776,727.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFM4    | Unavailable                                  | 22        | \$3,908,982.21        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>22</b> | <b>\$3,908,982.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFN2    | Unavailable                                  | 31        | \$4,244,674.97        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>31</b> | <b>\$4,244,674.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFP7    | COLONIAL SAVINGS<br>FA                       | 5         | \$837,293.68          | 2.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME<br>LOANS, INC.              | 3         | \$207,419.38          | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME<br>LOAN CORPORATION       | 34        | \$6,711,489.47        | 21.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK<br>F.S.B.                      | 1         | \$247,500.00          | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET<br>FUNDING I, LLC             | 3         | \$697,333.82          | 2.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL<br>BANK                    | 1         | \$86,435.00           | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HEMIBANC<br>MORTGAGE<br>CORPORATION          | 8         | \$1,850,350.00        | 5.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMESTREET BANK                              | 9         | \$2,449,200.00        | 7.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IVANHOE FINANCIAL<br>INC.                    | 1         | \$119,000.00          | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE<br>CORPORATION                  | 2         | \$355,000.00          | 1.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                            | 1         | \$159,812.15          | 0.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OPTEUM GROUP                                 | 1         | \$136,882.00          | 0.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE,<br>L.L.C.                    | 19        | \$3,062,702.00        | 9.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 5         | \$817,000.00          | 2.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TD BANKNORTH, N.A.                           | 1         | \$100,000.00          | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON<br>NATIONAL BANK              | 7         | \$1,052,123.72        | 3.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | USAA FEDERAL<br>SAVINGS BANK                 | 1         | \$146,000.00          | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |                                     |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | WELLS FARGO BANK, N.A.              | 6          | \$1,104,761.80         | 3.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 59         | \$10,864,973.15        | 35.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>167</b> | <b>\$31,005,276.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFQ5    | AMERICAN HOME MORTGAGE CORPORATION  | 9          | \$976,111.60           | 9.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION | 6          | \$929,494.84           | 8.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HEMBANC MORTGAGE CORPORATION        | 4          | \$581,376.23           | 5.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | INDYMAC BANK, FSB                   | 2          | \$220,831.83           | 2.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION            | 3          | \$726,644.25           | 6.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MARKET STREET MORTGAGE CORPORATION  | 2          | \$180,000.00           | 1.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OPTEUM GROUP                        | 6          | \$1,301,542.91         | 12.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS  | 2          | \$37,084.32            | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION       | 4          | \$627,473.21           | 5.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 41         | \$5,009,725.01         | 47.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>79</b>  | <b>\$10,590,284.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFR3    | WASHINGTON MUTUAL BANK, FA          | 6          | \$1,073,619.20         | 33.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 12         | \$2,151,700.70         | 66.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>18</b>  | <b>\$3,225,319.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFS1    | WASHINGTON MUTUAL BANK, FA          | 24         | \$4,330,730.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>24</b>  | <b>\$4,330,730.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFT9    | COUNTRYWIDE HOME LOANS, INC.        | 1          | \$184,000.00           | 3.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 23         | \$5,018,805.55         | 96.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>24</b>  | <b>\$5,202,805.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFU6    | COUNTRYWIDE HOME LOANS, INC.        | 3          | \$824,200.00           | 12.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 29         | \$5,644,064.82         | 87.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>32</b>  | <b>\$6,468,264.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31371MFV4    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 3          | \$832,913.66           | 15.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE HOME FINANCE, LLC                 | 2          | \$174,544.74           | 3.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION     | 6          | \$995,431.81           | 17.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEBANC MORTGAGE CORPORATION           | 1          | \$111,200.00           | 2.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                  | 6          | \$1,154,611.00         | 20.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK            | 1          | \$150,000.00           | 2.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO BANK, N.A.                  | 1          | \$159,363.02           | 2.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 13         | \$1,955,528.25         | 35.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>33</b>  | <b>\$5,533,592.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFW2    | COUNTRYWIDE HOME LOANS, INC.            | 9          | \$1,634,235.00         | 61.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 6          | \$1,018,792.36         | 38.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>15</b>  | <b>\$2,653,027.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFX0    | COUNTRYWIDE HOME LOANS, INC.            | 5          | \$687,020.00           | 32.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 9          | \$1,453,813.50         | 67.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>14</b>  | <b>\$2,140,833.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFY8    | PULTE MORTGAGE, L.L.C.                  | 2          | \$538,608.00           | 1.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA              | 115        | \$24,579,993.63        | 48.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 110        | \$25,826,233.41        | 50.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>227</b> | <b>\$50,944,835.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MFZ5    | HOMESTREET BANK                         | 7          | \$1,166,250.00         | 1.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                  | 14         | \$3,107,006.45         | 5.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA              | 102        | \$22,634,049.86        | 37.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 156        | \$32,719,521.76        | 54.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>279</b> | <b>\$59,626,828.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MGJ0    | BANK OF AMERICA NA                      | 4          | \$444,201.00           | 2.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 3          | \$352,284.38           | 1.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                                      |            |                        |             |          |               |    |          |               |
|--------------|--------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | COUNTRYWIDE HOME LOANS, INC.         | 18         | \$2,082,147.00         | 11.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE BRANCH BANKING AND TRUST COMPANY | 19         | \$2,986,092.84         | 16.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION        | 1          | \$124,184.19           | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 95         | \$12,605,605.52        | 67.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>140</b> | <b>\$18,594,514.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MGL5    | GUARANTY BANK F.S.B.                 | 3          | \$500,800.00           | 5.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMESTREET BANK                      | 2          | \$532,400.00           | 5.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.               | 32         | \$6,437,146.00         | 72.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION       | 3          | \$641,700.00           | 7.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 5          | \$774,300.00           | 8.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>45</b>  | <b>\$8,886,346.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MGM3    | GUARANTY BANK F.S.B.                 | 3          | \$517,092.00           | 30.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.               | 5          | \$701,901.00           | 40.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION       | 1          | \$137,900.00           | 8.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 2          | \$364,600.00           | 21.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>11</b>  | <b>\$1,721,493.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MGP6    | GUARANTY BANK F.S.B.                 | 6          | \$879,014.53           | 55.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.               | 2          | \$538,592.00           | 34.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 1          | \$165,461.09           | 10.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>9</b>   | <b>\$1,583,067.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MGR2    | PULTE MORTGAGE, L.L.C.               | 4          | \$1,029,017.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>4</b>   | <b>\$1,029,017.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371QA24    | CITIMORTGAGE, INC.                   | 11         | \$858,121.87           | 35.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC        | 8          | \$736,831.43           | 30.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 9          | \$842,823.20           | 34.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |   |           |                       |             |          |               |          |               |
|--------------|--|---|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |   | <b>28</b> | <b>\$2,437,776.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371QA32    |  | CITIMORTGAGE, INC.                        | 12        | \$1,435,840.61        | 15.63%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 11        | \$1,647,190.26        | 17.93%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | HARWOOD STREET FUNDING I, LLC             | 5         | \$629,145.32          | 6.85%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA                | 11        | \$1,780,181.45        | 19.38%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                               | 26        | \$3,692,776.85        | 40.21%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>65</b> | <b>\$9,185,134.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371QA65    |  | Unavailable                               | 8         | \$794,465.33          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>  | <b>\$794,465.33</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371QA73    |  | CITIMORTGAGE, INC.                        | 1         | \$108,500.00          | 5.2%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 4         | \$611,396.09          | 29.3%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA                | 2         | \$348,957.21          | 16.73%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                               | 6         | \$1,017,477.92        | 48.77%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>13</b> | <b>\$2,086,331.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371QA99    |  | CITIMORTGAGE, INC.                        | 4         | \$294,446.27          | 69.2%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                               | 2         | \$131,074.14          | 30.8%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>6</b>  | <b>\$425,520.41</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371QAV0    |  | CITIMORTGAGE, INC.                        | 1         | \$54,943.92           | 11.85%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | HARWOOD STREET FUNDING I, LLC             | 1         | \$142,354.71          | 30.71%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                               | 2         | \$266,256.03          | 57.44%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>4</b>  | <b>\$463,554.66</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371QAY4    |  | CITIMORTGAGE, INC.                        | 4         | \$514,554.47          | 20.61%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | WACHOVIA MORTGAGE CORPORATION             | 3         | \$351,898.46          | 14.1%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA                | 1         | \$135,000.00          | 5.41%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                               | 9         | \$1,495,010.60        | 59.88%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>17</b> | <b>\$2,496,463.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371QAZ1    |  | HARWOOD STREET FUNDING I, LLC             | 5         | \$572,234.19          | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>5</b>  | <b>\$572,234.19</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |   |           |                       |             |          |               |    |          |               |
|--------------|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31371QBC1    | CITIMORTGAGE, INC.                        | 2         | \$141,186.01          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>2</b>  | <b>\$141,186.01</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371QBH0    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 6         | \$980,610.32          | 39.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 8         | \$1,518,306.28        | 60.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>14</b> | <b>\$2,498,916.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371QBK3    | WACHOVIA MORTGAGE CORPORATION             | 3         | \$453,924.35          | 80.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 1         | \$112,884.79          | 19.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>4</b>  | <b>\$566,809.14</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KP26    | ARVEST MORTGAGE COMPANY                   | 3         | \$287,816.84          | 7.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                        | 4         | \$370,404.56          | 9.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 1         | \$84,669.85           | 2.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY                 | 1         | \$94,500.00           | 2.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FRANKLIN BANK, SSB                        | 1         | \$103,292.41          | 2.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                         | 2         | \$189,239.04          | 5.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                  | 7         | \$654,061.02          | 17.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 20        | \$1,980,406.92        | 52.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>39</b> | <b>\$3,764,390.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KP34    | AMARILLO NATIONAL BANK                    | 1         | \$116,000.00          | 0.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL           | 2         | \$238,773.23          | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                            | 1         | \$117,641.46          | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                  | 6         | \$739,924.94          | 3.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCORPSOUTH BANK                         | 2         | \$275,262.42          | 1.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK MUTUAL                               | 1         | \$147,759.66          | 0.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 2         | \$253,548.73          | 1.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CARROLLTON BANK                           | 1         | \$139,410.00          | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENTENNIAL LENDING, LLC                   | 1         | \$113,292.40          | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 1         | \$135,870.95          | 0.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|   |   |              |       |   |        |    |   |        |
|---|---|--------------|-------|---|--------|----|---|--------|
| CHEVY CHASE BANK,<br>FSB - DEDICATED<br>CHANNEL |   |              |       |   |        |    |   |        |
| CITIZENS FIRST<br>WHOLESALE<br>MORTGAGE         | 5 | \$652,079.44 | 3.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITYWIDE MORTGAGE<br>COMPANY                    | 1 | \$126,000.00 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMERCE SERVICE<br>CORPORATION                 | 1 | \$130,000.00 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY BANK &<br>TRUST CO.                   | 1 | \$140,000.00 | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY CREDIT<br>UNION                       | 1 | \$134,877.96 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CONSUMER LOAN<br>SERVICES, LLC                  | 1 | \$123,887.91 | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN BANK FSB                                  | 2 | \$245,366.96 | 1.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DIAMOND CREDIT<br>UNION                         | 1 | \$115,000.00 | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DUPAGE NATIONAL<br>BANK                         | 1 | \$114,890.89 | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST EASTERN<br>MORTGAGE<br>CORPORATION        | 1 | \$145,350.00 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL BANK<br>OF OHIO                   | 1 | \$115,095.86 | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FINANCIAL<br>BANK                         | 3 | \$382,403.70 | 1.85% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FLORIDA<br>FUNDING<br>CORPORATION         | 1 | \$135,000.00 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HORIZON HOME<br>LOAN CORPORATION          | 2 | \$242,343.66 | 1.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE<br>BANK                        | 3 | \$389,788.52 | 1.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE<br>COMPANY, L.L.C.               | 1 | \$134,772.00 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL<br>BANK ALASKA                   | 1 | \$134,880.89 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL<br>BANK OF OMAHA                 | 1 | \$136,258.48 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                                | 6 | \$833,102.69 | 4.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST TECHNOLOGY<br>CREDIT UNION                | 1 | \$140,132.65 | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREEDOM MORTGAGE<br>CORP.                       | 1 | \$145,000.00 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                                    | 1 | \$120,000.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|   | 2 | \$228,984.26 | 1.11% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |              |       |   |        |    |        |
|--|---|---|--------------|-------|---|--------|----|--------|
|  | GATEWAY BUSINESS BANK                                     |   |              |       |   |        |    |        |
|  | GATEWAY MORTGAGE CORPORATION                              | 1 | \$127,087.77 | 0.61% | 0 | \$0.00 | NA | \$0.00 |
|  | GREENWOOD CREDIT UNION                                    | 1 | \$119,894.12 | 0.58% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARANTY BANK F.S.B.                                      | 1 | \$144,772.15 | 0.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | GUILD MORTGAGE COMPANY                                    | 1 | \$147,563.20 | 0.71% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND BANK  | 1 | \$116,891.63 | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND CREDIT UNION                                    | 1 | \$113,274.97 | 0.55% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.                                | 2 | \$224,000.00 | 1.08% | 0 | \$0.00 | NA | \$0.00 |
|  | HONESDALE NATIONAL BANK THE                               | 1 | \$120,250.00 | 0.58% | 0 | \$0.00 | NA | \$0.00 |
|  | INDEPENDENT NATIONAL BANK                                 | 1 | \$145,000.00 | 0.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | IOWA STATE BANK AND TRUST COMPANY                         | 1 | \$144,000.00 | 0.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY                               | 2 | \$256,856.05 | 1.24% | 0 | \$0.00 | NA | \$0.00 |
|  | LIBERTY FEDERAL SAVINGS BANK                              | 1 | \$111,679.50 | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | METROPOLITAN CREDIT UNION                                 | 1 | \$119,491.88 | 0.58% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CENTER, LLC                                      | 1 | \$117,900.00 | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE LENDERS NETOWRK USA, INC                         | 1 | \$123,882.34 | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                            | 5 | \$595,476.83 | 2.88% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 1 | \$120,885.19 | 0.58% | 0 | \$0.00 | NA | \$0.00 |
|  | NAVY FEDERAL CREDIT UNION                                 | 1 | \$118,887.09 | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHERN OHIO INVESTMENT COMPANY                          | 2 | \$266,000.00 | 1.29% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                             | 1 | \$113,896.94 | 0.55% | 0 | \$0.00 | NA | \$0.00 |
|  | OLD SECOND MORTGAGE COMPANY                               | 1 | \$145,000.00 | 0.7%  | 0 | \$0.00 | NA | \$0.00 |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | PRIMEWEST MORTGAGE CORPORATION               | 1          | \$113,050.00           | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PURDUE EMPLOYEES FEDERAL CREDIT UNION        | 2          | \$273,849.46           | 1.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SAXON MORTGAGE INC.                          | 1          | \$147,869.42           | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SECURITY MORTGAGE CORPORATION                | 1          | \$127,200.00           | 0.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SKY FINANCIAL GROUP                          | 1          | \$140,530.00           | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE FIRST NATIONAL BANK OF BERWICK           | 1          | \$111,893.73           | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIONBANK                                    | 1          | \$120,000.00           | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED CALIFORNIA SYSTEMS INTERNATIONAL INC. | 1          | \$116,097.48           | 0.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITUS COMMUNITY CREDIT UNION                | 1          | \$133,750.00           | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VISTA FEDERAL CREDIT UNION                   | 3          | \$369,624.31           | 1.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION             | 1          | \$130,000.00           | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                           | 1          | \$119,691.30           | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.               | 1          | \$117,263.89           | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 63         | \$8,070,147.09         | 37.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>164</b> | <b>\$20,926,356.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KP42    | AMARILLO NATIONAL BANK                       | 1          | \$199,810.24           | 0.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMEGY MORTGAGE                               | 2          | \$577,860.12           | 2.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST      | 3          | \$550,426.73           | 2.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS FIRST WHOLESALE MORTGAGE            | 4          | \$677,664.02           | 2.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLUMBIA HOME LOANS, LLC                     | 4          | \$1,224,119.27         | 5.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COMMERCE SERVICE CORPORATION                 | 2          | \$517,858.80           | 2.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COMMERCIAL BANK OF TEXAS, N.A.               | 1          | \$160,000.00           | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CROWN BANK FSB                               | 7          | \$1,821,951.15         | 7.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |                                     |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | FEDERAL TRUST BANK FSB              | 1          | \$292,300.00           | 1.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST FLORIDA FUNDING CORPORATION   | 2          | \$439,608.42           | 1.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION | 1          | \$337,250.00           | 1.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLORIDA CREDIT UNION                | 1          | \$239,772.28           | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GOLDEN FIRST MORTGAGE CORPORATION   | 1          | \$459,963.15           | 1.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GTE FEDERAL CREDIT UNION            | 1          | \$173,635.09           | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARTFORD FUNDING LTD.               | 1          | \$165,000.00           | 0.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME FINANCING CENTER INC.          | 2          | \$359,848.18           | 1.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IVANHOE FINANCIAL INC.              | 1          | \$282,731.48           | 1.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | JEFFERSON MORTGAGE SERVICES INC.    | 1          | \$151,600.00           | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | LYONS MORTGAGE SERVICES, INC.       | 1          | \$110,000.00           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MID-ISLAND MORTGAGE CORP.           | 3          | \$908,500.00           | 3.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY      | 2          | \$421,168.48           | 1.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SHELBY SAVINGS BANK, SSB            | 1          | \$240,000.00           | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TAMPA BAY FEDERAL CREDIT UNION      | 1          | \$153,367.84           | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK                          | 1          | \$249,762.79           | 1.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.                | 1          | \$173,000.00           | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VISTA FEDERAL CREDIT UNION          | 3          | \$644,902.75           | 2.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VYSTAR CREDIT UNION                 | 1          | \$186,422.94           | 0.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                  | 1          | \$85,000.00            | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 59         | \$12,465,872.27        | 50.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>110</b> | <b>\$24,269,396.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KP59    | ALASKA USA FEDERAL CREDIT UNION     | 2          | \$347,941.38           | 0.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| AMERICAN FINANCE HOUSE LARIBA                                | 2 | \$545,100.00 | 1.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ASSOCIATED MORTGAGE INC.                                     | 5 | \$859,091.36 | 2.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF HAWAII   | 1 | \$244,773.08 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF LANCASTER COUNTY NA                                  | 1 | \$110,000.00 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF NEWPORT  | 1 | \$223,193.08 | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF THE CASCADES   | 1 | \$185,976.00 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF WESTON   | 1 | \$330,608.70 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BELMONT SAVINGS BANK   | 1 | \$175,000.00 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BENEFICIAL MUTUAL SAVINGS BANK                               | 1 | \$85,000.00  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL MORTGAGE COMPANY                                     | 3 | \$615,398.00 | 1.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHELSEA GROTON SAVINGS BANK                                  | 1 | \$199,517.57 | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEVY CHASE BANK, FSB - DEDICATED CHANNEL                    | 1 | \$359,308.75 | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITYWIDE MORTGAGE COMPANY                                    | 1 | \$330,000.00 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLORADO EAST BANK & TRUST                                   | 1 | \$219,801.12 | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLUMBIA HOME LOANS, LLC                                     | 1 | \$239,772.28 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMERCE BANK & TRUST COMPANY                                | 1 | \$195,529.38 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMERCE SERVICE CORPORATION                                 | 1 | \$171,000.00 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY BANK & TRUST CO.                                   | 1 | \$201,674.26 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN BANK FSB   | 1 | \$236,321.86 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DURANT BANK AND TRUST COMPANY                                | 1 | \$151,391.30 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK NA                                       | 1 | \$351,000.00 | 0.85% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST EASTERN MORTGAGE CORPORATION                           | 1 | \$381,500.00 | 0.93% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC | 1 | \$223,797.49 | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HERITAGE FINANCIAL                                     | 1 | \$174,734.05 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |        |
|--|---|----|----------------|-------|---|--------|----|--------|
|  | CORPORATION                                 |    |                |       |   |        |    |        |
|  | FIRST INTERSTATE BANK                       | 1  | \$175,900.00   | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA                  | 1  | \$219,691.35   | 0.53% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK IN CANNON FALLS         | 1  | \$175,000.00   | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON               | 1  | \$352,000.00   | 0.85% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PLACE BANK                            | 5  | \$985,664.22   | 2.39% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST TECHNOLOGY CREDIT UNION               | 1  | \$161,136.47   | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | FREEDOM MORTGAGE CORP.                      | 1  | \$215,000.00   | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | FREMONT BANK                                | 15 | \$3,724,938.08 | 9.04% | 0 | \$0.00 | NA | \$0.00 |
|  | FULTON BANK                                 | 3  | \$681,367.68   | 1.65% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY BUSINESS BANK                       | 5  | \$901,889.04   | 2.19% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION                | 2  | \$329,345.41   | 0.8%  | 0 | \$0.00 | NA | \$0.00 |
|  | GRANITE STATE CREDIT UNION                  | 1  | \$167,844.39   | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | GREATER NEVADA MORTGAGE SERVICES            | 4  | \$920,450.00   | 2.23% | 0 | \$0.00 | NA | \$0.00 |
|  | HANCOCK BANK                                | 1  | \$175,619.00   | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | HAWAII HOME LOANS, INC.                     | 1  | \$539,475.00   | 1.31% | 0 | \$0.00 | NA | \$0.00 |
|  | HONESDALE NATIONAL BANK THE                 | 2  | \$238,000.00   | 0.58% | 0 | \$0.00 | NA | \$0.00 |
|  | KERN SCHOOLS FEDERAL CREDIT UNION           | 1  | \$157,850.09   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE MORTGAGE COMPANY INC.                  | 1  | \$159,848.18   | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | MAIN STREET BANK AND TRUST                  | 1  | \$359,650.00   | 0.87% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION        | 2  | \$363,666.52   | 0.88% | 0 | \$0.00 | NA | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK            | 3  | \$604,941.92   | 1.47% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-STATE BANK                              | 1  | \$269,486.29   | 0.65% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE AND EQUITY FUNDING CORPORATION DBA | 2  | \$334,693.81   | 0.81% | 0 | \$0.00 | NA | \$0.00 |

|              |  |            |                        |             |          |               |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | MEFC   |            |                        |             |          |               |          |               |
|              | MORTGAGE LENDERS<br>NETOWRK USA, INC         | 2          | \$399,796.59           | 0.97%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NATIONAL CITY<br>MORTGAGE COMPANY            | 13         | \$2,551,307.82         | 6.19%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NEW SOUTH FEDERAL<br>SAVINGS BANK            | 1          | \$251,924.14           | 0.61%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NORTHWEST FEDERAL<br>CREDIT UNION            | 2          | \$696,530.72           | 1.69%       | 0        | \$0.00        | NA       | \$0.00        |
|              | OLD SECOND<br>MORTGAGE COMPANY               | 1          | \$174,837.91           | 0.42%       | 0        | \$0.00        | NA       | \$0.00        |
|              | RIDDELL NATIONAL<br>BANK                     | 1          | \$85,000.00            | 0.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SCOTIABANK OF<br>PUERTO RICO                 | 1          | \$190,000.00           | 0.46%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SKY FINANCIAL<br>GROUP                       | 1          | \$151,796.83           | 0.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 4          | \$798,077.74           | 1.94%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ST. JAMES MORTGAGE<br>CORPORATION            | 3          | \$615,156.63           | 1.49%       | 0        | \$0.00        | NA       | \$0.00        |
|              | STANDARD<br>MORTGAGE<br>CORPORATION          | 1          | \$166,500.00           | 0.4%        | 0        | \$0.00        | NA       | \$0.00        |
|              | TAUNTON FEDERAL<br>CREDIT UNION              | 1          | \$185,000.00           | 0.45%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE FIRST NATIONAL<br>BANK OF BERWICK        | 1          | \$84,231.19            | 0.2%        | 0        | \$0.00        | NA       | \$0.00        |
|              | TRAVERSE<br>MORTGAGE<br>CORPORATION          | 1          | \$260,000.00           | 0.63%       | 0        | \$0.00        | NA       | \$0.00        |
|              | U. S. MORTGAGE<br>CORP.                      | 1          | \$358,583.35           | 0.87%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UMPQUA BANK<br>MORTGAGE                      | 2          | \$393,784.13           | 0.96%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNION FEDERAL<br>SAVINGS BANK                | 1          | \$85,000.00            | 0.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNITED FINANCIAL<br>MORTGAGE CORP.           | 1          | \$303,737.95           | 0.74%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VISTA FEDERAL<br>CREDIT UNION                | 1          | \$239,850.85           | 0.58%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WRIGHT-PATT CREDIT<br>UNION, INC.            | 1          | \$153,853.88           | 0.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                                  | 60         | \$13,896,550.16        | 33.28%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>189</b> | <b>\$41,412,407.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376KP67    |  | 3          | \$404,659.10           | 4.21%       | 0        | \$0.00        | NA       | \$0.00        |

|              |  |   |           |                       |             |          |               |    |          |               |
|--------------|--|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | ARVEST MORTGAGE COMPANY                 |           |                       |             |          |               |    |          |               |
|              |  | CITIMORTGAGE, INC.                      | 18        | \$3,641,492.79        | 37.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | COUNTRYWIDE HOME LOANS, INC.            | 1         | \$188,280.36          | 1.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | COUNTRYWIDE MORTGAGE VENTURES, LLC      | 3         | \$413,511.24          | 4.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | CRESCENT MORTGAGE COMPANY               | 1         | \$143,367.08          | 1.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FRANKLIN BANK, SSB                      | 2         | \$280,478.36          | 2.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | GUARANTY BANK F.S.B.                    | 1         | \$164,847.17          | 1.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | LA GRANGE STATE BANK                    | 1         | \$131,874.75          | 1.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 11        | \$1,627,468.05        | 16.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PULTE MORTGAGE, L.L.C.                  | 1         | \$150,033.24          | 1.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | TEXAS BANK                              | 1         | \$149,857.67          | 1.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 15        | \$2,327,273.54        | 24.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>58</b> | <b>\$9,623,143.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                       |             |          |               |    |          |               |
| 31376KP75    |  | ABBEVILLE BUILDING AND LOAN ASSOCIATION | 6         | \$368,299.49          | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | ADVANTAGE BANK                          | 17        | \$1,082,933.11        | 1.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AEA FEDERAL CREDIT UNION                | 2         | \$162,344.95          | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | ALASKA USA FEDERAL CREDIT UNION         | 2         | \$166,831.75          | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | ALERUS FINANCIAL                        | 2         | \$141,937.29          | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | ALPINE BANK OF ILLINOIS                 | 5         | \$303,736.78          | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | ALTRA FEDERAL CREDIT UNION              | 1         | \$78,000.00           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AMARILLO NATIONAL BANK                  | 10        | \$602,593.18          | 0.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AMEGY MORTGAGE                          | 1         | \$46,995.88           | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AMERICA FIRST FEDERAL CREDIT UNION      | 11        | \$773,865.79          | 1.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AMERICAN BANK                           | 3         | \$191,958.46          | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AMERICAN BANK, N.A.                     | 1         | \$77,820.61           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | AMERICAN FINANCE HOUSE LARIBA           | 1         | \$70,567.45           | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |    |                |       |   |        |    |   |        |
|--|----|----------------|-------|---|--------|----|---|--------|
| AMERICAN HERITAGE<br>FEDERAL CREDIT<br>UNION   | 8  | \$557,437.23   | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AMERICAN NATIONAL<br>BANK, TERRELL             | 1  | \$76,000.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| ANCHORBANK FSB                                 | 2  | \$159,865.21   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ANHEUSER-BUSCH<br>EMPLOYEES CREDIT<br>UNION    | 1  | \$30,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ASSOCIATED<br>MORTGAGE INC.                    | 71 | \$4,864,263.61 | 6.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AULDS, HORNE &<br>WHITE INVESTMENT<br>CORP.    | 4  | \$270,702.50   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AURORA FINANCIAL<br>GROUP INC.                 | 1  | \$55,917.62    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| B.F. GOODRICH<br>EMPLOYEES FED<br>CREDIT UNION | 2  | \$109,900.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANCORPSOUTH<br>BANK                           | 16 | \$919,163.69   | 1.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK CENTER FIRST                              | 1  | \$80,917.41    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK MUTUAL                                    | 6  | \$403,763.62   | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF HANOVER<br>AND TRUST COMPANY           | 1  | \$80,000.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF LENOX                                  | 1  | \$40,675.54    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF OAKFIELD                               | 1  | \$67,500.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF THE<br>CASCADES                        | 1  | \$62,000.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK-FUND STAFF<br>FEDERAL CREDIT<br>UNION     | 1  | \$47,151.87    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK@LANTEC                                    | 1  | \$57,939.45    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANKFINANCIAL FSB                              | 1  | \$78,960.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BARKSDALE FEDERAL<br>CREDIT UNION              | 5  | \$307,085.83   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BAXTER CREDIT<br>UNION                         | 2  | \$118,379.18   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST  | 17 | \$1,047,998.31 | 1.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLACKHAWK CREDIT<br>UNION                      | 1  | \$50,400.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLOOMFIELD STATE<br>BANK                       | 1  | \$62,800.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLUE BALL NATIONAL<br>BANK                     | 2  | \$156,374.51   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | 1  | \$80,900.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |        |
|--|---|----|----------------|-------|---|--------|----|--------|
|  | BOEING EMPLOYEES CREDIT UNION             |    |                |       |   |        |    |        |
|  | BSI FINANCIAL SERVICES, INC.              | 2  | \$139,939.74   | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | CAPE COD FIVE CENTS SAVINGS BANK          | 2  | \$115,000.00   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | CARROLLTON BANK                           | 1  | \$45,763.30    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTENNIAL LENDING, LLC                   | 2  | \$141,857.00   | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY                  | 13 | \$854,498.42   | 1.13% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL STATE BANK                        | 1  | \$71,000.00    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | CHASE HOME FINANCE, LLC                   | 32 | \$1,942,529.11 | 2.56% | 0 | \$0.00 | NA | \$0.00 |
|  | CHEVY CHASE BANK FSB                      | 3  | \$219,167.39   | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 1  | \$71,896.10    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS BANK MORTGAGE CORPORATION        | 2  | \$125,672.92   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS BANK OF NORTHERN KENTUCKY        | 1  | \$83,918.36    | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST NATIONAL BANK              | 2  | \$88,700.00    | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE         | 13 | \$873,057.74   | 1.15% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS NATIONAL BANK, BROWNWOOD         | 1  | \$76,000.00    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | CITY NATIONAL BANK OF SULPHUR SPRINGS     | 1  | \$79,615.77    | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | CITYWIDE MORTGAGE COMPANY                 | 1  | \$75,000.00    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | CLINTON NATIONAL BANK                     | 7  | \$397,653.53   | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | COLUMBIA HOME LOANS, LLC                  | 1  | \$74,000.00    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | COMMERCE BANK & TRUST COMPANY             | 2  | \$129,511.60   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMERCIAL BANK OF TEXAS, N.A.            | 1  | \$69,232.64    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY BANC MORTGAGE CORPORATION       | 3  | \$148,632.44   | 0.2%  | 0 | \$0.00 | NA | \$0.00 |

|                                      |    |              |       |   |        |    |        |
|--------------------------------------|----|--------------|-------|---|--------|----|--------|
| COMMUNITY SAVINGS BANK               | 1  | \$69,500.00  | 0.09% | 0 | \$0.00 | NA | \$0.00 |
| COMMUNITY STATE BANK OF ROCK FALLS   | 2  | \$121,770.48 | 0.16% | 0 | \$0.00 | NA | \$0.00 |
| CORNBELT BANK                        | 1  | \$45,954.21  | 0.06% | 0 | \$0.00 | NA | \$0.00 |
| CORNERBANK, NATIONAL ASSOCIATION     | 2  | \$99,451.89  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
| CORTRUST BANK                        | 2  | \$136,000.00 | 0.18% | 0 | \$0.00 | NA | \$0.00 |
| CREDIT UNION MORTGAGE CO.            | 4  | \$258,692.18 | 0.34% | 0 | \$0.00 | NA | \$0.00 |
| CREDIT UNION MORTGAGE SERVICES, INC. | 2  | \$117,377.32 | 0.15% | 0 | \$0.00 | NA | \$0.00 |
| CREDIT UNION OF JOHNSON COUNTY       | 1  | \$78,270.12  | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
| CREDIT UNION ONE                     | 11 | \$728,293.95 | 0.96% | 0 | \$0.00 | NA | \$0.00 |
| CROWN BANK FSB                       | 1  | \$62,004.22  | 0.08% | 0 | \$0.00 | NA | \$0.00 |
| CU WEST MORTGAGE, INC.               | 2  | \$165,828.75 | 0.22% | 0 | \$0.00 | NA | \$0.00 |
| CUNA CREDIT UNION                    | 4  | \$251,776.72 | 0.33% | 0 | \$0.00 | NA | \$0.00 |
| DEERE HARVESTER CREDIT UNION         | 2  | \$93,900.00  | 0.12% | 0 | \$0.00 | NA | \$0.00 |
| DESERT SCHOOLS FEDERAL CREDIT UNION  | 8  | \$565,500.43 | 0.75% | 0 | \$0.00 | NA | \$0.00 |
| DORT FEDERAL CREDIT UNION            | 1  | \$58,000.00  | 0.08% | 0 | \$0.00 | NA | \$0.00 |
| DPS CREDIT UNION                     | 1  | \$83,200.00  | 0.11% | 0 | \$0.00 | NA | \$0.00 |
| DUBUQUE BANK AND TRUST COMPANY       | 5  | \$310,091.49 | 0.41% | 0 | \$0.00 | NA | \$0.00 |
| EMPIRE FEDERAL CREDIT UNION          | 6  | \$404,232.51 | 0.53% | 0 | \$0.00 | NA | \$0.00 |
| ENTERPRISE CORPORATION OF THE DELTA  | 1  | \$34,458.71  | 0.05% | 0 | \$0.00 | NA | \$0.00 |
| ENVISION CREDIT UNION                | 1  | \$50,000.00  | 0.07% | 0 | \$0.00 | NA | \$0.00 |
| EPHRATA NATIONAL BANK                | 1  | \$75,000.00  | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
| EXTRACO MORTGAGE                     | 2  | \$101,451.29 | 0.13% | 0 | \$0.00 | NA | \$0.00 |
| F & A FEDERAL CREDIT UNION           | 1  | \$69,931.96  | 0.09% | 0 | \$0.00 | NA | \$0.00 |
| FARMERS AND MERCHANTS TRUST COMPANY  | 1  | \$77,000.00  | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
| FIMI, INC.                           | 2  | \$153,524.41 | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|                                      | 3  | \$175,500.00 | 0.23% | 0 | \$0.00 | NA | \$0.00 |



|  |   |              |       |   |        |    |        |
|--|---|--------------|-------|---|--------|----|--------|
| FIRST CENTURY BANK, NA   |   |              |       |   |        |    |        |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC                            | 2 | \$153,920.47 | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
| FIRST COMMUNITY BANK   | 2 | \$127,870.74 | 0.17% | 0 | \$0.00 | NA | \$0.00 |
| FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 3 | \$177,840.26 | 0.23% | 0 | \$0.00 | NA | \$0.00 |
| FIRST FEDERAL OF CHAMPAIGN-URBANA                                    | 1 | \$55,000.00  | 0.07% | 0 | \$0.00 | NA | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC         | 2 | \$97,204.55  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF TYLER                  | 2 | \$129,120.00 | 0.17% | 0 | \$0.00 | NA | \$0.00 |
| FIRST FEDERAL SAVINGS BANK   | 1 | \$73,200.00  | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
| FIRST FINANCIAL BANK   | 7 | \$386,546.63 | 0.51% | 0 | \$0.00 | NA | \$0.00 |
| FIRST FINANCIAL CREDIT UNION   | 1 | \$74,400.00  | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
| FIRST INTERSTATE BANK  | 8 | \$561,020.89 | 0.74% | 0 | \$0.00 | NA | \$0.00 |
| FIRST MERIT MORTGAGE CORPORATION                                     | 8 | \$566,784.53 | 0.75% | 0 | \$0.00 | NA | \$0.00 |
| FIRST MORTGAGE COMPANY INC.  | 2 | \$148,700.00 | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
| FIRST MORTGAGE COMPANY, L.L.C.                                       | 4 | \$278,345.67 | 0.37% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK & TRUST  | 3 | \$193,597.66 | 0.26% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK ALASKA   | 1 | \$65,600.00  | 0.09% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK AND TRUST COMPANY                                | 1 | \$72,923.78  | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK OF CARMi   | 2 | \$117,305.19 | 0.15% | 0 | \$0.00 | NA | \$0.00 |
| FIRST NATIONAL BANK OF DANVILLE                                      | 1 | \$66,435.37  | 0.09% | 0 | \$0.00 | NA | \$0.00 |

|  |    |                |       |   |        |    |   |        |
|--|----|----------------|-------|---|--------|----|---|--------|
| FIRST NATIONAL BANK OF GRANT PARK            | 1  | \$76,000.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF HUDSON                | 1  | \$69,931.96    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF MILLSTADT             | 1  | \$40,000.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF OMAHA                 | 13 | \$879,151.02   | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                             | 23 | \$1,455,906.50 | 1.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST SOUTH CREDIT UNION                     | 1  | \$63,936.29    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST STATE BANK OF WESTERN ILLINOIS         | 1  | \$81,616.70    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST TECHNOLOGY CREDIT UNION                | 3  | \$163,387.53   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLAGSTAR BANK-DEDICATED CHANNEL              | 5  | \$326,219.53   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLORIDA CREDIT UNION                         | 3  | \$203,916.38   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORT BLISS FEDERAL CREDIT UNION CUSO         | 1  | \$69,928.63    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORUM CREDIT UNION                           | 3  | \$164,731.16   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                                 | 1  | \$75,000.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FULTON BANK                                  | 1  | \$75,000.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GARDINER SAVINGS INSTITUTION FSB             | 2  | \$132,838.59   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                        | 3  | \$177,186.55   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY MORTGAGE CORPORATION                 | 3  | \$223,373.84   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 1  | \$34,164.28    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GTE FEDERAL CREDIT UNION                     | 6  | \$385,173.87   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARDIAN MORTGAGE COMPANY INC.               | 1  | \$73,800.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GULF WINDS FEDERAL CREDIT UNION              | 1  | \$49,949.02    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARBOR FEDERAL SAVINGS BANK                  | 7  | \$491,545.64   | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARRY MORTGAGE COMPANY                       | 1  | \$83,262.98    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | 1  | \$79,918.44    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |

|                                       |   |              |       |   |        |    |   |        |
|---------------------------------------|---|--------------|-------|---|--------|----|---|--------|
| HARTFORD FUNDING LTD.                 |   |              |       |   |        |    |   |        |
| HEARTLAND BANK                        | 2 | \$146,318.50 | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HEARTLAND CREDIT UNION                | 2 | \$105,951.89 | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HICKORY POINT BANK AND TRUST, FSB     | 1 | \$57,088.50  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FEDERAL SAVINGS BANK             | 4 | \$265,122.91 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FINANCING CENTER INC.            | 1 | \$76,422.00  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME SAVINGS AND LOAN COMPANY         | 3 | \$223,753.01 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMEFEDERAL BANK                      | 6 | \$381,097.59 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HONESDALE NATIONAL BANK THE           | 1 | \$74,700.00  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| ILLINI BANK                           | 1 | \$58,438.92  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ILLINOIS NATIONAL BANK                | 6 | \$284,555.08 | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| INTERNATIONAL BANK OF COMMERCE        | 5 | \$240,015.53 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IOWA BANKERS MORTGAGE CORPORATION     | 1 | \$65,935.85  | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IRWIN UNION BANK AND TRUST COMPANY    | 4 | \$238,337.32 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES B. NUTTER AND COMPANY           | 1 | \$83,117.17  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES F. MESSINGER AND COMPANY INC.   | 1 | \$60,000.00  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| JEFFERSON MORTGAGE SERVICES INC.      | 1 | \$58,818.64  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| KERN SCHOOLS FEDERAL CREDIT UNION     | 2 | \$100,699.08 | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| KINECTA FEDERAL CREDIT UNION          | 1 | \$59,937.36  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| KITSAP COMMUNITY FEDERAL CREDIT UNION | 1 | \$77,919.91  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA GRANGE STATE BANK                  | 1 | \$74,923.54  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT UNION                 | 9 | \$670,219.93 | 0.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LEGACY BANK                           | 1 | \$71,856.28  | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LIBERTY FEDERAL SAVINGS BANK          | 2 | \$92,743.36  | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |

|                                       |    |                |       |   |        |    |   |        |
|---------------------------------------|----|----------------|-------|---|--------|----|---|--------|
| LORIMAC CORPORATION                   | 2  | \$120,110.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ALAMOS NATIONAL BANK              | 2  | \$156,237.55   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MACON SAVINGS BANK                    | 1  | \$80,000.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAIN STREET BANK AND TRUST            | 4  | \$214,410.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MANUFACTURERS BANK AND TRUST CO.      | 4  | \$283,658.25   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARINE BANK MORTGAGE SERVICES         | 5  | \$338,200.00   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARQUETTE BANK                        | 3  | \$231,848.68   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAYFLOWER COOPERATIVE BANK            | 1  | \$54,723.50    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MEMBERS MORTGAGE SERVICES, LLC        | 2  | \$157,592.96   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCANTILE TRUST & SAVINGS BANK       | 2  | \$98,737.90    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION  | 16 | \$1,130,403.82 | 1.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRILL MERCHANTS BANK                | 1  | \$62,000.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRIMACK VALLEY FEDERAL CREDIT UNION | 1  | \$74,927.10    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| METABANK                              | 1  | \$69,931.96    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK      | 10 | \$604,262.24   | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID MINNESOTA FEDERAL CREDIT UNION    | 1  | \$82,400.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST COMMUNITY BANK                | 2  | \$135,384.42   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MONTICELLO BANKING COMPANY            | 3  | \$150,155.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AMERICA, INC.                | 1  | \$76,423.84    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE CLEARING CORPORATION         | 3  | \$200,646.94   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE LENDERS NETOWRK USA, INC     | 3  | \$193,140.63   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MUTUAL SAVINGS ASSOCIATION FSA        | 1  | \$67,000.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|                                       | 12 | \$787,564.36   | 1.04% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |    |                |       |   |        |    |        |
|---|----|----------------|-------|---|--------|----|--------|
| NATIONAL CITY MORTGAGE COMPANY                            |    |                |       |   |        |    |        |
| NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 16 | \$1,144,484.99 | 1.51% | 0 | \$0.00 | NA | \$0.00 |
| NAVY FEDERAL CREDIT UNION                                 | 6  | \$344,152.51   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
| NEW ALLIANCE BANK   | 1  | \$60,541.09    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
| NEW REPUBLIC SAVINGS BANK                                 | 1  | \$49,000.00    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
| NEW SOUTH FEDERAL SAVINGS BANK                            | 2  | \$63,445.50    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
| NORTH SHORE BANK, A CO-OPERATIVE BANK                     | 1  | \$80,713.10    | 0.11% | 0 | \$0.00 | NA | \$0.00 |
| NORTHERN OHIO INVESTMENT COMPANY                          | 4  | \$235,667.36   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
| NORTHLAND AREA FEDERAL CREDIT UNION                       | 2  | \$112,700.00   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
| NORTHWEST GEORGIA BANK                                    | 1  | \$79,121.16    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
| NORTHWESTERN MORTGAGE COMPANY                             | 9  | \$522,247.09   | 0.69% | 0 | \$0.00 | NA | \$0.00 |
| NUMERICA CREDIT UNION                                     | 1  | \$77,420.99    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
| OLD FORT BANKING COMPANY                                  | 1  | \$50,000.00    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
| OLD SECOND MORTGAGE COMPANY                               | 2  | \$159,836.88   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
| OPPORTUNITIES CREDIT UNION                                | 1  | \$78,000.00    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
| ORNL FEDERAL CREDIT UNION                                 | 8  | \$488,764.99   | 0.64% | 0 | \$0.00 | NA | \$0.00 |
| ORRSTOWN BANK   | 3  | \$158,999.00   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
| PARK BANK   | 2  | \$139,600.00   | 0.18% | 0 | \$0.00 | NA | \$0.00 |
| PARTNERS BANK   | 3  | \$159,055.47   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
| PAVILION MORTGAGE COMPANY                                 | 7  | \$484,474.05   | 0.64% | 0 | \$0.00 | NA | \$0.00 |
| PENNSYLVANIA STATE EMPLOYEES CREDIT UNION                 | 15 | \$909,984.63   | 1.2%  | 0 | \$0.00 | NA | \$0.00 |
| PEOPLES BANK  | 1  | \$59,938.83    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
| PEOPLES BANK & TRUST COMPANY OF                           | 1  | \$68,000.00    | 0.09% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | PICKETT COUNTY                                 |    |                |       |   |        |    |        |
|  | PEOPLES BANK,<br>NATIONAL<br>ASSOCIATION       | 6  | \$418,327.81   | 0.55% | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES TRUST AND<br>SAVINGS BANK              | 1  | \$54,455.72    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES TRUST<br>COMPANY OF ST.<br>ALBANS      | 1  | \$68,932.94    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | PERPETUAL SAVINGS<br>BANK                      | 1  | \$60,740.90    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | POLICE AND FIRE<br>FEDERAL CREDIT<br>UNION     | 4  | \$250,869.09   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | PORT WASHINGTON<br>STATE BANK                  | 1  | \$32,242.09    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | POTLATCH NO.1<br>FEDERAL CREDIT<br>UNION       | 1  | \$59,500.00    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | PRIMEWEST<br>MORTGAGE<br>CORPORATION           | 4  | \$258,135.43   | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | PROGRESSIVE<br>SAVINGS BANK FSB                | 1  | \$74,609.19    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | PURDUE EMPLOYEES<br>FEDERAL CREDIT<br>UNION    | 6  | \$436,627.92   | 0.58% | 0 | \$0.00 | NA | \$0.00 |
|  | PUTNAM SAVINGS<br>BANK                         | 2  | \$121,500.00   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | RANDOLPH SAVINGS<br>BANK                       | 1  | \$71,475.28    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | RIVERMARK<br>COMMUNITY CREDIT<br>UNION         | 1  | \$33,500.00    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | ROCKY MOUNTAIN<br>MORTGAGE COMPANY             | 2  | \$147,313.90   | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | S&T BANK                                       | 4  | \$220,274.89   | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | SABINE STATE BANK<br>AND TRUST COMPANY         | 1  | \$63,685.00    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | SAN ANTONIO<br>FEDERAL CREDIT<br>UNION (SAFCU) | 4  | \$246,419.07   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | SECURITY MORTGAGE<br>CORPORATION               | 1  | \$68,929.65    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | SHELBY SAVINGS<br>BANK, SSB                    | 1  | \$80,919.36    | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | SKY FINANCIAL<br>GROUP                         | 24 | \$1,408,804.53 | 1.86% | 0 | \$0.00 | NA | \$0.00 |

|  |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| SOLIDARITY<br>COMMUNITY<br>FEDERAL CREDIT<br>UNION | 2 | \$117,200.00 | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK       | 1 | \$82,819.43  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SPACE COAST CREDIT<br>UNION                        | 3 | \$234,689.81 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. CLAIR COUNTY<br>STATE BANK                     | 1 | \$49,845.75  | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. JAMES MORTGAGE<br>CORPORATION                  | 4 | \$277,706.64 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANDARD<br>MORTGAGE<br>CORPORATION                | 6 | \$416,919.83 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANFORD FEDERAL<br>CREDIT UNION                   | 1 | \$70,000.00  | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF<br>LACROSSE                          | 1 | \$77,900.00  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF<br>LINCOLN                           | 3 | \$165,364.16 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF<br>SOUTHERN UTAH                     | 1 | \$75,920.65  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| STERLING SAVINGS<br>BANK                           | 2 | \$132,930.31 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUBURBAN<br>MORTGAGE COMPANY<br>OF NEW MEXICO      | 1 | \$50,400.00  | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUNCOAST SCHOOLS<br>FEDERAL CREDIT<br>UNION        | 5 | \$310,350.00 | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUPERIOR FEDERAL<br>CREDIT UNION                   | 4 | \$240,420.99 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUTTON STATE BANK                                  | 4 | \$230,305.74 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SWAIN MORTGAGE<br>COMPANY                          | 3 | \$178,650.00 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TEXAS BANK   | 3 | \$175,899.08 | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE FIRST NATIONAL<br>BANK                         | 1 | \$80,000.00  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE GRANGE BANK                                    | 1 | \$40,758.40  | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE HERGET<br>NATIONAL BANK OF<br>PEKIN            | 1 | \$62,150.00  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE NATIONAL BANK<br>OF INDIANAPOLIS               | 1 | \$69,928.63  | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE TRADERS<br>NATIONAL BANK                       | 1 | \$81,916.40  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | THREE RIVERS<br>FEDERAL CREDIT<br>UNION       | 1 | \$39,900.00  | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIERONE BANK                                  | 4 | \$259,033.62 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TINKER FEDERAL<br>CREDIT UNION                | 3 | \$207,793.12 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWN AND COUNTRY<br>BANC MORTGAGE<br>SERVICES | 4 | \$246,277.29 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUMARK FINANCIAL<br>CREDIT UNION             | 1 | \$83,918.36  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE<br>CORP.                       | 2 | \$76,200.00  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UMPQUA BANK<br>MORTGAGE                       | 1 | \$79,918.44  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK                                     | 4 | \$236,425.59 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED COMMUNITY<br>BANK                      | 6 | \$386,473.84 | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED MORTGAGE<br>COMPANY                    | 2 | \$154,745.80 | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIVERSITY FEDERAL<br>CREDIT UNION            | 1 | \$79,117.31  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | US FEDERAL CREDIT<br>UNION                    | 1 | \$74,923.54  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | USA MORTGAGE<br>BANKERS<br>CORPORATION        | 1 | \$50,000.00  | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY BANK AND<br>TRUST COMPANY              | 3 | \$193,042.78 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY MORTGAGE<br>COMPANY INC.               | 2 | \$137,780.55 | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VAN WERT NATIONAL<br>BANK                     | 5 | \$294,538.57 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VYSTAR CREDIT<br>UNION                        | 3 | \$206,143.65 | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON<br>CAPITAL MORTGAGE<br>GROUP       | 1 | \$83,912.29  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON STATE<br>EMPLOYEES CREDIT<br>UNION | 4 | \$256,091.44 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WAYNE BANK AND<br>TRUST COMPANY               | 1 | \$74,174.30  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WEOKIE CREDIT<br>UNION                        | 3 | \$220,375.10 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WESTCONSIN CREDIT<br>UNION                    | 1 | \$63,585.11  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 1 | \$33,354.54  | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |



|              |   |              |                        |             |          |               |          |               |
|--------------|---|--------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | WHATCOM EDUCATIONAL CREDIT UNION        |              |                        |             |          |               |          |               |
|              | WORKERS CREDIT UNION                    | 1            | \$79,686.63            | 0.11%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORLD SAVINGS BANK                      | 3            | \$203,949.26           | 0.27%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.         | 1            | \$62,934.22            | 0.08%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.          | 4            | \$306,893.81           | 0.4%        | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 258          | \$16,953,417.42        | 22.28%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>1,171</b> | <b>\$75,892,916.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                        |             |          |               |          |               |
| 31376KP83    | ARVEST MORTGAGE COMPANY                 | 34           | \$2,045,209.66         | 11.99%      | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 21           | \$1,277,990.67         | 7.49%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY               | 3            | \$160,772.91           | 0.94%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FRANKLIN BANK, SSB                      | 1            | \$59,880.24            | 0.35%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HOMEOWNERS MORTGAGE ENTERPRISES INC.    | 2            | \$147,349.62           | 0.86%       | 0        | \$0.00        | NA       | \$0.00        |
|              | OHIO SAVINGS BANK                       | 3            | \$145,034.01           | 0.85%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE CORPORATION                | 66           | \$3,959,836.68         | 23.21%      | 0        | \$0.00        | NA       | \$0.00        |
|              | STAR FINANCIAL GROUP, INC.              | 3            | \$211,787.00           | 1.24%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TEXAS BANK                              | 1            | \$55,942.91            | 0.33%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION           | 42           | \$2,729,325.06         | 16%         | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 96           | \$6,270,340.57         | 36.74%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>272</b>   | <b>\$17,063,469.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                        |             |          |               |          |               |
| 31376KP91    | ABACUS FEDERAL SAVINGS BANK             | 1            | \$87,000.00            | 0.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ABBEVILLE BUILDING AND LOAN ASSOCIATION | 2            | \$209,500.00           | 0.33%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ADVANTAGE BANK                          | 2            | \$192,305.23           | 0.31%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AEA FEDERAL CREDIT UNION                | 2            | \$212,500.00           | 0.34%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AFFINITY PLUS FEDERAL CREDIT UNION      | 1            | \$90,000.00            | 0.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALERUS FINANCIAL                        | 2            | \$204,699.77           | 0.33%       | 0        | \$0.00        | NA       | \$0.00        |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | ALPINE BANK OF ILLINOIS                  | 1  | \$88,000.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ALTRA FEDERAL CREDIT UNION               | 3  | \$294,400.00   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMARILLO NATIONAL BANK                   | 1  | \$87,912.40    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICA FIRST FEDERAL CREDIT UNION       | 3  | \$303,950.00   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN BANK                            | 2  | \$193,600.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN FINANCE HOUSE LARIBA            | 2  | \$188,000.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN HERITAGE FEDERAL CREDIT UNION   | 1  | \$95,281.29    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN NATIONAL BANK, TERRELL          | 1  | \$91,500.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | AMERICAN NATIONAL BANK, WICHITA FALLS    | 1  | \$91,000.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ANCHORBANK FSB                           | 3  | \$304,055.62   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ANHEUSER-BUSCH EMPLOYEES CREDIT UNION    | 1  | \$100,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ASSOCIATED CREDIT UNION                  | 1  | \$103,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ASSOCIATED MORTGAGE INC.                 | 15 | \$1,420,240.35 | 2.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | B.F. GOODRICH EMPLOYEES FED CREDIT UNION | 2  | \$213,720.00   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCORPSOUTH BANK                        | 3  | \$292,925.00   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK MUTUAL                              | 2  | \$194,751.24   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF LANCASTER                        | 1  | \$98,000.00    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF OAKFIELD                         | 1  | \$102,300.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF STANLY                           | 2  | \$195,295.89   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF THE CASCADES                     | 2  | \$206,600.00   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF WESTON                           | 3  | \$283,201.03   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK TEXAS, NATIONAL ASSOCIATION         | 1  | \$89,900.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BARKSDALE FEDERAL CREDIT UNION           | 1  | \$90,500.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BAXTER CREDIT UNION                      | 2  | \$201,900.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 8  | \$785,819.78   | 1.25% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST   |    |                |       |   |        |    |   |        |
| BLACKHAWK CREDIT<br>UNION                       | 2  | \$193,708.41   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLUE BALL NATIONAL<br>BANK                      | 2  | \$188,914.09   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BOEING EMPLOYEES<br>CREDIT UNION                | 4  | \$399,553.14   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BRYN MAWR TRUST<br>COMPANY THE                  | 1  | \$105,000.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BUTTE COMMUNITY<br>BANK                         | 1  | \$100,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CARROLLTON BANK                                 | 1  | \$106,800.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTENNIAL<br>LENDING, LLC                      | 1  | \$85,600.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL MORTGAGE<br>COMPANY                     | 5  | \$493,132.59   | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL SAVINGS<br>BANK                         | 1  | \$107,892.49   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTREBANK                                      | 1  | \$91,920.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHASE HOME<br>FINANCE, LLC                      | 19 | \$1,867,590.06 | 2.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEMICAL BANK                                   | 1  | \$89,600.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEVY CHASE BANK,<br>FSB - DEDICATED<br>CHANNEL | 3  | \$286,210.62   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITADEL FEDERAL<br>CREDIT UNION                 | 1  | \$101,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST<br>NATIONAL BANK                 | 2  | \$181,000.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST<br>WHOLESALE<br>MORTGAGE         | 9  | \$908,268.84   | 1.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS NATIONAL<br>BANK, BROWNWOOD            | 1  | \$92,400.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CLINTON NATIONAL<br>BANK                        | 1  | \$85,500.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLUMBIA CREDIT<br>UNION                        | 1  | \$90,000.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CORTRUST BANK                                   | 1  | \$93,400.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION<br>MORTGAGE CO.                    | 5  | \$485,400.00   | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION ONE                                | 11 | \$1,074,637.07 | 1.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN BANK FSB                                  | 2  | \$198,588.36   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DIAMOND CREDIT<br>UNION                         | 1  | \$92,000.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DPS CREDIT UNION                                | 1  | \$93,948.62    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| DUBUQUE BANK AND TRUST COMPANY                                       | 4 | \$388,166.81 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DURANT BANK AND TRUST COMPANY  | 1 | \$108,200.00 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EATON NATIONAL BANK AND TRUST COMPANY                                | 1 | \$90,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ENT FEDERAL CREDIT UNION   | 2 | \$176,466.56 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXTRACO MORTGAGE   | 1 | \$99,902.80  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FALL RIVER MUNICIPAL EMPLOYEES CREDIT UNION                          | 1 | \$85,500.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS AND MERCHANTS TRUST COMPANY                                  | 2 | \$213,920.00 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN CREDIT UNION  | 1 | \$94,050.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC                            | 2 | \$203,000.00 | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 1 | \$105,000.00 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL OF CHAMPAIGN-URBANA                                    | 1 | \$90,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FINANCIAL BANK   | 3 | \$286,000.00 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HAWAIIAN BANK  | 1 | \$87,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE BANK  | 5 | \$503,590.70 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MERIT MORTGAGE CORPORATION                                     | 4 | \$401,600.00 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE COMPANY INC.  | 1 | \$100,000.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE COMPANY, L.L.C.                                       | 1 | \$97,100.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK  | 1 | \$88,500.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK ALASKA   | 1 | \$104,390.90 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF OMAHA   | 3 | \$276,050.00 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |    |                |       |   |        |    |   |        |
|--|---------------------------------------|----|----------------|-------|---|--------|----|---|--------|
|  | FIRST PLACE BANK                      | 27 | \$2,669,292.18 | 4.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST TECHNOLOGY CREDIT UNION         | 3  | \$310,557.87   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FORUM CREDIT UNION                    | 1  | \$90,000.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS BANK                 | 3  | \$310,395.60   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION          | 2  | \$194,450.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GTE FEDERAL CREDIT UNION              | 1  | \$90,000.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY LOAN AND REAL ESTATE COMPANY | 1  | \$103,850.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANCOCK BANK                          | 1  | \$92,000.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK           | 5  | \$501,000.00   | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND CREDIT UNION                | 2  | \$196,301.79   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FINANCING CENTER INC.            | 2  | \$201,500.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEFEDERAL BANK                      | 1  | \$94,050.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMETOWN BANK                         | 1  | \$91,600.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | I-C FEDERAL CREDIT UNION              | 1  | \$100,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE        | 2  | \$201,200.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IOWA BANKERS MORTGAGE CORPORATION     | 2  | \$192,350.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IOWA STATE BANK                       | 1  | \$96,960.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY    | 1  | \$106,400.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KERN SCHOOLS FEDERAL CREDIT UNION     | 1  | \$98,000.00    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KEYWORTH MORTGAGE FUNDING CORPORATION | 1  | \$90,500.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST              | 1  | \$106,900.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LANDMARK CREDIT UNION                 | 4  | \$378,798.16   | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK              | 1  | \$106,190.17   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MACHIAS SAVINGS BANK                  | 3  | \$308,577.03   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |                                       | 2  | \$198,000.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |    |                |       |   |        |    |        |
|--|---------------------------------------|----|----------------|-------|---|--------|----|--------|
|  | MAIN STREET BANK AND TRUST            |    |                |       |   |        |    |        |
|  | MARINE BANK MORTGAGE SERVICES         | 2  | \$194,500.00   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | MARQUETTE BANK                        | 2  | \$196,150.00   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | MARSHALL COMMUNITY CREDIT UNION       | 1  | \$100,000.00   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | MCHENRY SAVINGS BANK                  | 1  | \$107,895.03   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | MECHANICS SAVINGS BANK                | 1  | \$105,700.00   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | MEMBERS MORTGAGE SERVICES, LLC        | 1  | \$90,909.41    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION  | 4  | \$399,798.38   | 0.64% | 0 | \$0.00 | NA | \$0.00 |
|  | MERIWEST MORTGAGE COMPANY, LLC        | 1  | \$90,000.00    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRILL MERCHANTS BANK                | 2  | \$191,300.00   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK      | 2  | \$197,120.00   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-STATE BANK                        | 1  | \$94,701.03    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST LOAN SERVICES INC.            | 1  | \$99,000.00    | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | MINOTOLA NATIONAL BANK                | 1  | \$105,000.00   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | MISSOULA FEDERAL CREDIT UNION         | 2  | \$198,050.00   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | MIZZOU CREDIT UNION                   | 2  | \$198,705.00   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE AMERICA, INC.                | 2  | \$196,900.00   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CENTER, LLC                  | 1  | \$100,000.00   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CLEARING CORPORATION         | 1  | \$92,902.90    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE MARKETS, LLC                 | 1  | \$96,403.93    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY        | 15 | \$1,466,305.57 | 2.33% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY | 11 | \$1,130,196.82 | 1.8%  | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | - DEDICATED CHANNEL                            |    |                |       |   |        |    |        |
|  | NAVY FEDERAL CREDIT UNION                      | 5  | \$492,562.07   | 0.78% | 0 | \$0.00 | NA | \$0.00 |
|  | NEWFIELD NATIONAL BANK                         | 1  | \$88,000.00    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHERN OHIO INVESTMENT COMPANY               | 2  | \$185,800.00   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                  | 4  | \$394,200.00   | 0.63% | 0 | \$0.00 | NA | \$0.00 |
|  | OCEANFIRST BANK                                | 2  | \$207,797.84   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | OLD SECOND MORTGAGE COMPANY                    | 2  | \$191,655.00   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | ORNL FEDERAL CREDIT UNION                      | 1  | \$96,798.83    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | PATELCO CREDIT UNION                           | 1  | \$93,159.36    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | PAVILION MORTGAGE COMPANY                      | 4  | \$409,900.00   | 0.65% | 0 | \$0.00 | NA | \$0.00 |
|  | PENNSYLVANIA STATE EMPLOYEES CREDIT UNION      | 13 | \$1,278,686.74 | 2.04% | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES BANK & TRUST COMPANY OF PICKETT COUNTY | 1  | \$104,500.00   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES BANK, NATIONAL ASSOCIATION             | 3  | \$302,400.00   | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | POLICE AND FIRE FEDERAL CREDIT UNION           | 1  | \$103,816.54   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | PRIOR LAKE STATE BANK                          | 1  | \$101,000.00   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | PURDUE EMPLOYEES FEDERAL CREDIT UNION          | 3  | \$304,665.48   | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | RAYTHEON EMPLOYEES FEDERAL CREDIT UNION        | 1  | \$99,685.26    | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | ROCKY MOUNTAIN MORTGAGE COMPANY                | 1  | \$106,950.00   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | S&T BANK                                       | 2  | \$181,820.84   | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | SABINE STATE BANK AND TRUST COMPANY            | 1  | \$87,312.99    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | SAFE CREDIT UNION                              | 1  | \$109,000.00   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION                  | 1  | \$90,800.00    | 0.14% | 0 | \$0.00 | NA | \$0.00 |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | SKY FINANCIAL GROUP                     | 5 | \$498,900.00 | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPACE COAST CREDIT UNION                | 5 | \$474,588.28 | 0.76% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. JAMES MORTGAGE CORPORATION          | 2 | \$197,340.00 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY         | 1 | \$100,000.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION           | 1 | \$103,436.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANFORD FEDERAL CREDIT UNION           | 1 | \$100,000.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF LACROSSE                  | 1 | \$98,000.00  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF SOUTHERN UTAH             | 1 | \$102,400.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO | 1 | \$86,300.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNCOAST SCHOOLS FEDERAL CREDIT UNION   | 5 | \$504,492.95 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUPERIOR FEDERAL CREDIT UNION           | 2 | \$180,100.00 | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAYLOR COUNTY BANK                      | 1 | \$90,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEXAS BANK                              | 1 | \$104,895.47 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE FIRST NATIONAL BANK                 | 1 | \$109,600.00 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HONOR STATE BANK                    | 1 | \$101,600.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE TRADERS NATIONAL BANK               | 1 | \$92,500.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWN & COUNTRY BANK OF QUINCY           | 1 | \$102,000.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES | 2 | \$193,400.00 | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE CORP.                    | 1 | \$100,000.00 | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UMPQUA BANK MORTGAGE                    | 1 | \$90,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK                               | 3 | \$281,567.00 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK OF UNION                    | 1 | \$90,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK, N.A.                       | 1 | \$90,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 4 | \$388,911.35 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |



|              |   |            |                        |             |          |               |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | UNITED COMMUNITY BANK                   |            |                        |             |          |               |          |               |
|              | UNITED MORTGAGE COMPANY                 | 4          | \$398,200.00           | 0.63%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNITUS COMMUNITY CREDIT UNION           | 1          | \$104,000.00           | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VALLEY BANK AND TRUST COMPANY           | 1          | \$109,600.00           | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VILLAGE MORTGAGE COMPANY                | 1          | \$95,000.00            | 0.15%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VYSTAR CREDIT UNION                     | 2          | \$200,200.00           | 0.32%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WALLICK AND VOLK INC.                   | 1          | \$101,250.00           | 0.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON CAPITAL MORTGAGE GROUP       | 3          | \$282,300.00           | 0.45%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 1          | \$106,000.00           | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WAUKESHA STATE BANK                     | 1          | \$105,891.93           | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WEOKIE CREDIT UNION                     | 2          | \$196,200.00           | 0.31%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 2          | \$194,229.88           | 0.31%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WILLIAMSVILLE STATE BANK AND TRUST      | 1          | \$90,000.00            | 0.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WILMINGTON TRUST COMPANY                | 1          | \$87,500.00            | 0.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORLD SAVINGS BANK                      | 1          | \$90,000.00            | 0.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.          | 1          | \$94,803.24            | 0.15%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 211        | \$20,554,940.86        | 32.73%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>642</b> | <b>\$62,823,428.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |          |               |
| 31376KPN0    | CHASE HOME FINANCE, LLC                 | 98         | \$17,665,870.05        | 30.2%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY          | 32         | \$5,328,578.40         | 9.11%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 196        | \$35,509,475.13        | 60.69%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>326</b> | <b>\$58,503,923.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |          |               |
| 31376KPP5    | AMERICAN UNIFIED MORTGAGE, INC.         | 1          | \$157,228.03           | 1.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              |   | 1          | \$152,468.61           | 1.1%        | 0        | \$0.00        | NA       | \$0.00        |

|              |   |           |                        |             |          |               |          |               |
|--------------|---|-----------|------------------------|-------------|----------|---------------|----------|---------------|
|              | ASSOCIATED MORTGAGE INC.                |           |                        |             |          |               |          |               |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 2         | \$310,834.95           | 2.25%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BRYN MAWR TRUST COMPANY THE             | 1         | \$134,633.98           | 0.97%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIZENS FIRST WHOLESALE MORTGAGE       | 2         | \$458,379.89           | 3.32%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FIRST FLORIDA FUNDING CORPORATION       | 1         | \$189,836.41           | 1.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION     | 1         | \$136,695.90           | 0.99%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FIRST NATIONAL BANK                     | 1         | \$110,000.00           | 0.8%        | 0        | \$0.00        | NA       | \$0.00        |
|              | FIRST TECHNOLOGY CREDIT UNION           | 2         | \$410,386.36           | 2.97%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FULTON BANK                             | 1         | \$123,396.24           | 0.89%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GOLDEN FIRST MORTGAGE CORPORATION       | 2         | \$654,102.42           | 4.73%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HARBOR FEDERAL SAVINGS BANK             | 2         | \$390,021.78           | 2.82%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HAWAII HOME LOANS, INC.                 | 1         | \$386,666.81           | 2.8%        | 0        | \$0.00        | NA       | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY          | 17        | \$3,073,383.41         | 22.24%      | 0        | \$0.00        | NA       | \$0.00        |
|              | NEW SOUTH FEDERAL SAVINGS BANK          | 1         | \$299,754.09           | 2.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PIONEER BANK                            | 1         | \$138,380.75           | 1%          | 0        | \$0.00        | NA       | \$0.00        |
|              | SAHARA MORTGAGE                         | 1         | \$235,412.31           | 1.7%        | 0        | \$0.00        | NA       | \$0.00        |
|              | UMPQUA BANK MORTGAGE                    | 2         | \$445,051.02           | 3.22%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WALLICK AND VOLK INC.                   | 1         | \$173,683.33           | 1.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 1         | \$125,896.72           | 0.91%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 33        | \$6,224,482.99         | 41.35%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>75</b> | <b>\$14,330,696.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |   |           |                        |             |          |               |          |               |
| 31376KPQ3    | OHIO SAVINGS BANK                       | 2         | \$238,011.98           | 1.98%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 64        | \$12,101,733.02        | 98.02%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>66</b> | <b>\$12,339,745.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |   |           |                        |             |          |               |          |               |
| 31376KPR1    | BISHOPS GATE RESIDENTIAL                | 30        | \$5,089,630.96         | 11.49%      | 0        | \$0.00        | NA       | \$0.00        |

|              | MORTGAGE TRUST                          |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | CHASE HOME FINANCE, LLC                 | 13         | \$2,205,989.71         | 4.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY          | 43         | \$6,454,841.13         | 14.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 185        | \$30,675,455.20        | 68.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>271</b> | <b>\$44,425,917.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KPS9    | CHASE HOME FINANCE, LLC                 | 45         | \$8,939,215.15         | 21.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY          | 17         | \$2,771,880.70         | 6.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 166        | \$30,621,579.46        | 72.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>228</b> | <b>\$42,332,675.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KPT7    | CITIMORTGAGE, INC.                      | 26         | \$4,728,394.32         | 9.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION           | 45         | \$8,063,408.92         | 15.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 172        | \$37,978,997.76        | 74.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>243</b> | <b>\$50,770,801.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KPU4    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 26         | \$4,680,068.12         | 12.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE HOME FINANCE, LLC                 | 14         | \$2,504,165.00         | 6.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY          | 29         | \$4,814,065.72         | 12.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 154        | \$25,843,636.45        | 68.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>223</b> | <b>\$37,841,935.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KPV2    | CITIMORTGAGE, INC.                      | 7          | \$1,253,396.72         | 12.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 41         | \$8,554,482.28         | 87.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>48</b>  | <b>\$9,807,879.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KPW0    | CITIMORTGAGE, INC.                      | 6          | \$1,406,718.19         | 14.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 38         | \$8,102,053.98         | 85.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>44</b>  | <b>\$9,508,772.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KPX8    | ADVANTAGE BANK                          | 2          | \$131,075.51           | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                  | 3          | \$197,475.28           | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK                           | 2          | \$97,409.70            | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL         | 1          | \$75,929.61            | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                          | 5          | \$294,117.77           | 0.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | ASSOCIATED MORTGAGE INC.                  | 24 | \$1,532,444.44 | 3.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ATLANTIC PACIFIC MORTGAGE CORPORATION     | 2  | \$110,599.15   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCORPSOUTH BANK                         | 1  | \$82,721.44    | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF NEWPORT                           | 1  | \$55,547.24    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BAXTER CREDIT UNION                       | 1  | \$44,959.32    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 31 | \$1,928,120.27 | 4.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BRYN MAWR TRUST COMPANY THE               | 3  | \$203,114.15   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BUTTE COMMUNITY BANK                      | 1  | \$62,000.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY                  | 5  | \$278,190.21   | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTREBANK                                | 3  | \$129,186.03   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHASE HOME FINANCE, LLC                   | 41 | \$2,544,286.55 | 6.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEVY CHASE BANK FSB                      | 1  | \$49,853.77    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 1  | \$64,938.32    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS BANK                             | 2  | \$91,000.00    | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS BANK OF NORTHERN KENTUCKY        | 1  | \$51,202.54    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE         | 3  | \$182,895.62   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITYWIDE MORTGAGE COMPANY                 | 2  | \$139,192.73   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CLARKE COUNTY STATE BANK                  | 2  | \$111,939.27   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCE BANK & TRUST COMPANY             | 1  | \$56,559.16    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCE SERVICE CORPORATION              | 3  | \$167,000.00   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCIAL BANK OF TEXAS, N.A.            | 1  | \$36,000.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANC MORTGAGE CORPORATION       | 1  | \$37,965.64    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 3  | \$172,912.84   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |              |       |   |        |    |        |
|--|---|--------------|-------|---|--------|----|--------|
| COMMUNITY BANK & TRUST CO.   |   |              |       |   |        |    |        |
| CORNERBANK, NATIONAL ASSOCIATION                                     | 2 | \$80,598.45  | 0.19% | 0 | \$0.00 | NA | \$0.00 |
| CREDIT UNION MORTGAGE CO.  | 2 | \$89,962.95  | 0.21% | 0 | \$0.00 | NA | \$0.00 |
| DESERT SCHOOLS FEDERAL CREDIT UNION                                  | 2 | \$132,575.54 | 0.32% | 0 | \$0.00 | NA | \$0.00 |
| DOW LOUISIANA FEDERAL CREDIT UNION                                   | 1 | \$69,936.72  | 0.17% | 0 | \$0.00 | NA | \$0.00 |
| DUBUQUE BANK AND TRUST COMPANY                                       | 2 | \$99,817.97  | 0.24% | 0 | \$0.00 | NA | \$0.00 |
| DURANT BANK AND TRUST COMPANY  | 2 | \$102,601.23 | 0.24% | 0 | \$0.00 | NA | \$0.00 |
| EMPIRE FEDERAL CREDIT UNION  | 1 | \$53,500.00  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
| ENTERPRISE CORPORATION OF THE DELTA                                  | 1 | \$53,246.94  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
| ESB MORTGAGE COMPANY   | 1 | \$52,800.00  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
| EXTRACO MORTGAGE   | 1 | \$27,974.06  | 0.07% | 0 | \$0.00 | NA | \$0.00 |
| FARMERS AND MERCHANTS TRUST COMPANY                                  | 1 | \$59,943.07  | 0.14% | 0 | \$0.00 | NA | \$0.00 |
| FIRST BANK RICHMOND, NA  | 2 | \$68,408.08  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC                            | 1 | \$65,537.76  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
| FIRST CITIZENS BANK NA   | 3 | \$208,943.04 | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
| FIRST COMMUNITY BANK   | 1 | \$47,500.00  | 0.11% | 0 | \$0.00 | NA | \$0.00 |
| FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 2 | \$143,152.87 | 0.34% | 0 | \$0.00 | NA | \$0.00 |
| FIRST FEDERAL BANK OF OHIO   | 6 | \$368,056.07 | 0.88% | 0 | \$0.00 | NA | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC         | 2 | \$108,354.44 | 0.26% | 0 | \$0.00 | NA | \$0.00 |

|  |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| FIRST HORIZON HOME<br>LOAN CORPORATION | 2 | \$88,882.01  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE<br>BANK               | 1 | \$81,500.00  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MERIT<br>MORTGAGE<br>CORPORATION | 1 | \$51,954.11  | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL<br>BANK OF CARM         | 2 | \$97,875.62  | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL<br>BANK OF OMAHA        | 1 | \$37,416.96  | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                       | 9 | \$494,979.84 | 1.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLAGSTAR<br>BANK-DEDICATED<br>CHANNEL  | 1 | \$56,546.29  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS<br>BANK               | 3 | \$217,910.47 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREATER NEVADA<br>MORTGAGE SERVICES    | 1 | \$84,550.00  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREENWOOD CREDIT<br>UNION              | 1 | \$69,935.17  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GTE FEDERAL CREDIT<br>UNION            | 1 | \$65,938.88  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARANTY BANK<br>F.S.B.                | 1 | \$65,439.33  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HANSCOM FEDERAL<br>CREDIT UNION        | 1 | \$79,396.06  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARBOR FEDERAL<br>SAVINGS BANK         | 1 | \$39,962.04  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HEARTLAND BANK                         | 1 | \$53,954.62  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HEARTLAND CREDIT<br>UNION              | 1 | \$29,610.00  | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FEDERAL<br>SAVINGS BANK           | 2 | \$82,721.43  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HONESDALE<br>NATIONAL BANK THE         | 1 | \$71,185.59  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ILLINOIS NATIONAL<br>BANK              | 1 | \$70,700.00  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IRWIN UNION BANK<br>AND TRUST COMPANY  | 3 | \$166,497.12 | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| JEFFERSON<br>MORTGAGE SERVICES<br>INC. | 1 | \$71,200.00  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| KEY MORTGAGE LINK,<br>INC.             | 1 | \$78,332.50  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA GRANGE STATE<br>BANK                | 1 | \$40,373.47  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | 1 | \$69,933.58  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |        |
|--|---|----|----------------|-------|---|--------|----|--------|
|  | LAKE MORTGAGE COMPANY INC.                                |    |                |       |   |        |    |        |
|  | MAIN STREET BANK AND TRUST                                | 2  | \$104,117.78   | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | MANUFACTURERS BANK AND TRUST CO.                          | 1  | \$68,000.00    | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES                             | 4  | \$123,305.29   | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | MARQUETTE BANK  | 1  | \$34,966.79    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | MEMBERS MORTGAGE SERVICES, LLC                            | 2  | \$130,777.37   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 3  | \$192,322.80   | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | MERIWEST MORTGAGE COMPANY, LLC                            | 1  | \$80,000.00    | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK                          | 1  | \$69,933.58    | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-ISLAND MORTGAGE CORP.                                 | 1  | \$77,529.84    | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST COMMUNITY BANK                                    | 5  | \$195,825.40   | 0.47% | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST LOAN SERVICES INC.                                | 2  | \$96,094.99    | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE AMERICA, INC.                                    | 1  | \$39,963.84    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | MT. MCKINLEY BANK   | 1  | \$59,743.26    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                            | 46 | \$3,025,124.54 | 7.22% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY                     | 1  | \$59,868.14    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 5  | \$307,953.20   | 0.73% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHERN OHIO INVESTMENT COMPANY                          | 4  | \$176,850.00   | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHLAND AREA FEDERAL CREDIT UNION                       | 2  | \$137,000.00   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | NUMERICA CREDIT UNION                                     | 1  | \$61,741.36    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | OCEANFIRST BANK   | 1  | \$81,924.06    | 0.2%  | 0 | \$0.00 | NA | \$0.00 |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | OLIN COMMUNITY CREDIT UNION             | 3 | \$138,668.31 | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PAVILION MORTGAGE COMPANY               | 1 | \$65,000.00  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK, NATIONAL ASSOCIATION      | 3 | \$189,854.00 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES TRUST COMPANY OF ST. ALBANS     | 1 | \$59,945.76  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLYMOUTH EXCHANGE MORTGAGE CORPORATION  | 1 | \$44,990.27  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PORT WASHINGTON STATE BANK              | 3 | \$203,400.00 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEWEST MORTGAGE CORPORATION          | 3 | \$116,815.99 | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PURDUE EMPLOYEES FEDERAL CREDIT UNION   | 3 | \$190,271.71 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RIDDELL NATIONAL BANK                   | 2 | \$138,868.11 | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKY MOUNTAIN MORTGAGE COMPANY         | 5 | \$322,973.28 | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SABINE STATE BANK AND TRUST COMPANY     | 1 | \$83,922.20  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAXON MORTGAGE INC.                     | 1 | \$74,928.83  | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SCHMIDT MORTGAGE COMPANY                | 1 | \$78,675.28  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY FEDERAL CREDIT UNION           | 1 | \$60,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL GROUP                     | 5 | \$301,037.37 | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK  | 1 | \$54,000.00  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION           | 3 | \$127,777.25 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STERLING SAVINGS BANK                   | 1 | \$58,347.20  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO | 1 | \$34,500.00  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SWAIN MORTGAGE                          | 1 | \$54,000.00  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |



|              |   |            |                        |             |          |               |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | COMPANY                                       |            |                        |             |          |               |          |               |
|              | TEXAS BANK                                    | 4          | \$217,749.01           | 0.52%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE GRANGE BANK                               | 1          | \$70,000.00            | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TIERONE BANK                                  | 6          | \$418,306.73           | 1%          | 0        | \$0.00        | NA       | \$0.00        |
|              | TOWN AND COUNTRY<br>BANC MORTGAGE<br>SERVICES | 1          | \$40,800.00            | 0.1%        | 0        | \$0.00        | NA       | \$0.00        |
|              | TSB BANK                                      | 1          | \$82,400.00            | 0.2%        | 0        | \$0.00        | NA       | \$0.00        |
|              | U. S. MORTGAGE<br>CORP.                       | 1          | \$40,762.21            | 0.1%        | 0        | \$0.00        | NA       | \$0.00        |
|              | UNIONBANK                                     | 3          | \$155,862.04           | 0.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNITED BANK OF<br>UNION                       | 2          | \$66,389.11            | 0.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VAN WERT NATIONAL<br>BANK                     | 2          | \$157,955.21           | 0.38%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VISTA FEDERAL<br>CREDIT UNION                 | 4          | \$273,464.52           | 0.65%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORLD SAVINGS<br>BANK                         | 2          | \$119,895.66           | 0.29%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORTHINGTON<br>MORTGAGE GROUP<br>INC.         | 1          | \$44,000.00            | 0.1%        | 0        | \$0.00        | NA       | \$0.00        |
|              | WRIGHT-PATT CREDIT<br>UNION, INC.             | 1          | \$52,201.61            | 0.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                                   | 320        | \$19,729,163.26        | 46.81%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>694</b> | <b>\$42,018,308.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376KPY6    | ARVEST MORTGAGE<br>COMPANY                    | 10         | \$591,366.55           | 13.05%      | 0        | \$0.00        | NA       | \$0.00        |
|              | CASTLE MORTGAGE<br>CORPORATION                | 1          | \$77,528.13            | 1.71%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIMORTGAGE, INC.                            | 9          | \$525,838.62           | 11.61%      | 0        | \$0.00        | NA       | \$0.00        |
|              | CRESCENT<br>MORTGAGE COMPANY                  | 1          | \$51,200.00            | 1.13%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FRANKLIN BANK, SSB                            | 1          | \$79,854.97            | 1.76%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GUARANTY BANK<br>F.S.B.                       | 1          | \$79,925.90            | 1.76%       | 0        | \$0.00        | NA       | \$0.00        |
|              | OHIO SAVINGS BANK                             | 3          | \$210,127.78           | 4.64%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE<br>CORPORATION                   | 20         | \$1,185,636.11         | 26.17%      | 0        | \$0.00        | NA       | \$0.00        |
|              | TEXAS BANK                                    | 1          | \$79,130.12            | 1.75%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                                   | 28         | \$1,649,462.38         | 36.42%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>75</b>  | <b>\$4,530,070.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376KPZ3    | 1ST TRUST BANK FOR<br>SAVINGS                 | 1          | \$100,000.00           | 0.32%       | 0        | \$0.00        | NA       | \$0.00        |
|              |   | 1          | \$89,519.00            | 0.29%       | 0        | \$0.00        | NA       | \$0.00        |

|  |   |    |                |        |   |        |    |        |
|--|---|----|----------------|--------|---|--------|----|--------|
|  | ALTRA FEDERAL CREDIT UNION                |    |                |        |   |        |    |        |
|  | AMERICA FIRST FEDERAL CREDIT UNION        | 1  | \$86,323.77    | 0.28%  | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN NATIONAL BANK, TERRELL           | 1  | \$99,905.11    | 0.32%  | 0 | \$0.00 | NA | \$0.00 |
|  | ASSOCIATED MORTGAGE INC.                  | 6  | \$553,909.13   | 1.77%  | 0 | \$0.00 | NA | \$0.00 |
|  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 10 | \$970,202.54   | 3.11%  | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY                  | 1  | \$91,000.00    | 0.29%  | 0 | \$0.00 | NA | \$0.00 |
|  | CHASE HOME FINANCE, LLC                   | 43 | \$4,236,140.76 | 13.56% | 0 | \$0.00 | NA | \$0.00 |
|  | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 1  | \$105,000.00   | 0.34%  | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE         | 1  | \$108,979.76   | 0.35%  | 0 | \$0.00 | NA | \$0.00 |
|  | CITY NATIONAL BANK OF SULPHUR SPRINGS     | 2  | \$173,722.36   | 0.56%  | 0 | \$0.00 | NA | \$0.00 |
|  | CITYWIDE MORTGAGE COMPANY                 | 1  | \$99,000.00    | 0.32%  | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY CREDIT UNION                    | 1  | \$107,899.97   | 0.35%  | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION WEST                         | 1  | \$87,916.50    | 0.28%  | 0 | \$0.00 | NA | \$0.00 |
|  | CROWN BANK FSB                            | 1  | \$109,146.33   | 0.35%  | 0 | \$0.00 | NA | \$0.00 |
|  | DENALI STATE BANK                         | 1  | \$105,000.00   | 0.34%  | 0 | \$0.00 | NA | \$0.00 |
|  | DURANT BANK AND TRUST COMPANY             | 1  | \$85,500.00    | 0.27%  | 0 | \$0.00 | NA | \$0.00 |
|  | ENTERPRISE CORPORATION OF THE DELTA       | 1  | \$89,194.39    | 0.29%  | 0 | \$0.00 | NA | \$0.00 |
|  | ESB MORTGAGE COMPANY                      | 1  | \$101,850.00   | 0.33%  | 0 | \$0.00 | NA | \$0.00 |
|  | EXTRACO MORTGAGE                          | 2  | \$191,109.32   | 0.61%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC | 1  | \$97,200.00    | 0.31%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST FEDERAL BANK OF OHIO                | 2  | \$193,419.80   | 0.62%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HERITAGE FINANCIAL CORPORATION      | 1  | \$99,905.11    | 0.32%  | 0 | \$0.00 | NA | \$0.00 |
|  |   | 1  | \$87,676.27    | 0.28%  | 0 | \$0.00 | NA | \$0.00 |

|  |    |                |       |   |        |    |   |        |
|--|----|----------------|-------|---|--------|----|---|--------|
| FIRST HORIZON HOME<br>LOAN CORPORATION                     |    |                |       |   |        |    |   |        |
| FIRST MERIT<br>MORTGAGE<br>CORPORATION                     | 1  | \$98,908.30    | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL<br>BANK                                     | 1  | \$100,000.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL<br>BANK OF OMAHA                            | 2  | \$203,613.63   | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL<br>BANK OF WATERLOO                         | 1  | \$99,911.77    | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PENN BANK  | 1  | \$95,313.76    | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK   | 7  | \$667,479.76   | 2.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST TECHNOLOGY<br>CREDIT UNION                           | 1  | \$99,168.51    | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREEDOM MORTGAGE<br>CORP.                                  | 1  | \$107,000.00   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY<br>MORTGAGE<br>CORPORATION                         | 1  | \$99,112.48    | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GEORGIA TELCO<br>CREDIT UNION                              | 1  | \$96,810.25    | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREENWOOD CREDIT<br>UNION                                  | 1  | \$107,000.00   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARBOR FEDERAL<br>SAVINGS BANK                             | 1  | \$99,805.20    | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HONESDALE<br>NATIONAL BANK THE                             | 1  | \$105,000.00   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IRWIN UNION BANK<br>AND TRUST COMPANY                      | 2  | \$197,807.53   | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
| JEFFERSON<br>MORTGAGE SERVICES<br>INC.                     | 2  | \$182,220.39   | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA GRANGE STATE<br>BANK                                    | 1  | \$95,765.43    | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE MORTGAGE<br>COMPANY INC.                              | 1  | \$108,500.00   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AND<br>EQUITY FUNDING<br>CORPORATION DBA<br>MEFC  | 1  | \$109,000.00   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MT. MCKINLEY BANK  | 1  | \$86,800.00    | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL CITY<br>MORTGAGE COMPANY                          | 23 | \$2,304,222.30 | 7.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE<br>ADVANTAGE<br>MORTGAGE COMPANY<br>- DEDICATED | 2  | \$184,320.99   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |                                       |            |                        |             |          |               |          |               |
|--------------|---------------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | CHANNEL                               |            |                        |             |          |               |          |               |
|              | NEW SOUTH FEDERAL SAVINGS BANK        | 1          | \$107,500.00           | 0.34%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NORTHERN OHIO INVESTMENT COMPANY      | 1          | \$108,500.00           | 0.35%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NORTHLAND AREA FEDERAL CREDIT UNION   | 2          | \$196,400.00           | 0.63%       | 0        | \$0.00        | NA       | \$0.00        |
|              | OCEANFIRST BANK                       | 1          | \$89,914.60            | 0.29%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PEOPLES BANK, NATIONAL ASSOCIATION    | 1          | \$86,400.00            | 0.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PORT WASHINGTON STATE BANK            | 1          | \$87,000.00            | 0.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PRIMEWEST MORTGAGE CORPORATION        | 1          | \$88,800.00            | 0.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PURDUE EMPLOYEES FEDERAL CREDIT UNION | 2          | \$187,435.45           | 0.6%        | 0        | \$0.00        | NA       | \$0.00        |
|              | S&T BANK                              | 1          | \$85,693.09            | 0.27%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SECURITY MORTGAGE CORPORATION         | 1          | \$91,263.32            | 0.29%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SKY FINANCIAL GROUP                   | 1          | \$100,940.00           | 0.32%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SUPERIOR FEDERAL CREDIT UNION         | 1          | \$87,416.98            | 0.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TAMPA BAY FEDERAL CREDIT UNION        | 1          | \$87,422.79            | 0.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TEXAS BANK                            | 2          | \$192,325.98           | 0.62%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE BANK OF ILLINOIS IN NORMAL        | 1          | \$90,000.00            | 0.29%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE HERGET NATIONAL BANK OF PEKIN     | 1          | \$106,400.00           | 0.34%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNITED BANK OF UNION                  | 1          | \$89,918.64            | 0.29%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VISTA FEDERAL CREDIT UNION            | 3          | \$292,468.72           | 0.94%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VYSTAR CREDIT UNION                   | 1          | \$108,000.00           | 0.35%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                           | 166        | \$15,939,742.01        | 50%         | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                                       | <b>326</b> | <b>\$31,540,822.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376KQ25    | ARVEST MORTGAGE COMPANY               | 3          | \$289,151.39           | 4.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              |                                       | 1          | \$172,109.77           | 2.54%       | 0        | \$0.00        | NA       | \$0.00        |

|              |  |           |                       |             |          |               |    |          |               |
|--------------|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              | CRESCENT MORTGAGE COMPANY                |           |                       |             |          |               |    |          |               |
|              | OHIO SAVINGS BANK                        | 1         | \$49,213.95           | 0.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                 | 38        | \$6,277,295.95        | 92.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>43</b> | <b>\$6,787,771.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |           |                       |             |          |               |    |          |               |
| 31376KQ33    | ABBEVILLE BUILDING AND LOAN ASSOCIATION  | 2         | \$147,855.02          | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADIRONDACK TRUST COMPANY THE             | 1         | \$225,000.00          | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                           | 7         | \$633,365.42          | 1.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALTRA FEDERAL CREDIT UNION               | 1         | \$111,550.78          | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                   | 8         | \$851,541.82          | 1.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK                            | 1         | \$88,000.00           | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA            | 1         | \$170,636.78          | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL          | 3         | \$421,826.56          | 0.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERITRUST MORTGAGE CORPORATION          | 1         | \$97,385.61           | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                           | 1         | \$70,000.00           | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED CREDIT UNION                  | 1         | \$64,855.10           | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                 | 17        | \$2,153,454.19        | 4.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ATHOL-CLINTON CO-OPERATIVE BANK          | 1         | \$139,200.00          | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AULDS, HORNE & WHITE INVESTMENT CORP.    | 1         | \$53,879.62           | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AURORA FINANCIAL GROUP INC.              | 1         | \$85,134.43           | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | B.F. GOODRICH EMPLOYEES FED CREDIT UNION | 2         | \$131,000.00          | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCORPSOUTH BANK                        | 3         | \$361,706.48          | 0.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF LANCASTER COUNTY NA              | 1         | \$322,500.00          | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF THE CASCADES                     | 1         | \$232,000.00          | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF WAUSAU                           | 1         | \$74,575.00           | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 1         | \$358,798.39          | 0.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |   |                |       |   |        |    |        |
|--|--|---|----------------|-------|---|--------|----|--------|
|  | BANK-FUND STAFF<br>FEDERAL CREDIT<br>UNION                                 |   |                |       |   |        |    |        |
|  | BAXTER CREDIT<br>UNION   | 2 | \$257,138.29   | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | BLACKHAWK CREDIT<br>UNION  | 4 | \$539,446.71   | 1.14% | 0 | \$0.00 | NA | \$0.00 |
|  | BOEING EMPLOYEES<br>CREDIT UNION   | 3 | \$485,699.16   | 1.02% | 0 | \$0.00 | NA | \$0.00 |
|  | BRYN MAWR TRUST<br>COMPANY THE   | 1 | \$144,187.26   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | CAPE COD FIVE CENTS<br>SAVINGS BANK  | 1 | \$174,609.89   | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | CARROLLTON BANK  | 2 | \$169,846.24   | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTENNIAL<br>LENDING, LLC   | 1 | \$134,703.47   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL MORTGAGE<br>COMPANY  | 9 | \$1,148,551.51 | 2.42% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL SAVINGS<br>BANK  | 2 | \$496,527.51   | 1.05% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTREBANK   | 1 | \$80,000.00    | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | CITADEL FEDERAL<br>CREDIT UNION  | 1 | \$330,000.00   | 0.69% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS BANK  | 1 | \$82,500.00    | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST<br>NATIONAL BANK OF<br>STORM LAKE                           | 1 | \$81,600.00    | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST<br>WHOLESALE<br>MORTGAGE                                    | 1 | \$60,000.00    | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS NATIONAL<br>BANK, BROWNWOOD                                       | 1 | \$100,000.00   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | CITY NATIONAL BANK<br>OF SULPHUR SPRINGS                                   | 1 | \$80,339.71    | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMERCE BANK &<br>TRUST COMPANY   | 2 | \$354,861.09   | 0.75% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY BANC<br>MORTGAGE<br>CORPORATION                                  | 1 | \$32,800.00    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY BANK &<br>TRUST CO.  | 1 | \$76,835.80    | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY<br>FEDERAL SAVINGS<br>AND LOAN<br>ASSOCIATION OF<br>LITTLE FALLS | 1 | \$31,000.00    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY STATE<br>BANK OF ROCK FALLS                                      | 2 | \$123,603.25   | 0.26% | 0 | \$0.00 | NA | \$0.00 |

|  |  |   |                |       |   |        |    |   |        |
|--|--|---|----------------|-------|---|--------|----|---|--------|
|  | CORNBELT BANK  | 1 | \$190,422.76   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CORTRUST BANK  | 1 | \$89,802.31    | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE CO.  | 2 | \$183,000.00   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.                                 | 1 | \$189,576.46   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION ONE   | 3 | \$311,219.72   | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DENALI STATE BANK  | 1 | \$66,351.76    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION                                  | 7 | \$1,274,739.21 | 2.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY                                       | 2 | \$187,985.38   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EASTERN BANK   | 1 | \$67,648.86    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EMPIRE FEDERAL CREDIT UNION  | 1 | \$45,396.21    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EPHRATA NATIONAL BANK  | 1 | \$207,000.00   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EXTRACO MORTGAGE   | 3 | \$228,990.06   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FALL RIVER FIVE CENTS SAVINGS BANK                                   | 1 | \$145,000.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS AND MERCHANTS TRUST COMPANY                                  | 3 | \$293,832.81   | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST AMERICAN CREDIT UNION  | 1 | \$64,857.22    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST AMERICAN INTERNATIONAL BANK                                    | 1 | \$134,699.06   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST BANK   | 1 | \$119,610.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC                            | 3 | \$311,048.06   | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 1 | \$125,324.12   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF TYLER                  | 1 | \$156,405.69   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FINANCIAL BANK   | 2 | \$143,679.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK  | 2 | \$303,263.71   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1 | \$65,000.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |                |       |   |        |    |        |
|--|---|---|----------------|-------|---|--------|----|--------|
|  | FIRST NATIONAL BANK                       |   |                |       |   |        |    |        |
|  | FIRST NATIONAL BANK AND TRUST COMPANY     | 1 | \$264,426.45   | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK IN CANNON FALLS       | 1 | \$150,000.00   | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK IN MANITOWOC          | 2 | \$176,288.03   | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF CARM               | 3 | \$256,230.43   | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF DANVILLE           | 1 | \$32,929.63    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF DEERWOOD           | 1 | \$169,421.48   | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HARTFORD           | 1 | \$119,736.41   | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON             | 1 | \$174,626.82   | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF PLATTEVILLE        | 1 | \$132,508.30   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO           | 2 | \$281,761.93   | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PLACE BANK                          | 1 | \$92,798.72    | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST SOUTHERN NATIONAL BANK              | 1 | \$161,200.00   | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | FREEDOM MORTGAGE CORP.                    | 3 | \$344,953.72   | 0.73% | 0 | \$0.00 | NA | \$0.00 |
|  | FREMONT BANK                              | 6 | \$1,430,124.50 | 3.01% | 0 | \$0.00 | NA | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB          | 1 | \$87,928.55    | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY BUSINESS BANK                     | 4 | \$464,034.75   | 0.98% | 0 | \$0.00 | NA | \$0.00 |
|  | GREATER NEVADA MORTGAGE SERVICES          | 2 | \$378,110.51   | 0.8%  | 0 | \$0.00 | NA | \$0.00 |
|  | GTE FEDERAL CREDIT UNION                  | 1 | \$123,842.94   | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | HARVARD UNIVERSITY EMPLOYEES CREDIT UNION | 1 | \$258,278.29   | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | HAYHURST MORTGAGE, INC.                   | 1 | \$325,000.00   | 0.68% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.                | 4 | \$515,777.09   | 1.09% | 0 | \$0.00 | NA | \$0.00 |
|  |   | 2 | \$154,656.10   | 0.33% | 0 | \$0.00 | NA | \$0.00 |



|  |  |   |              |       |   |        |    |        |
|--|--|---|--------------|-------|---|--------|----|--------|
|  | HOME SAVINGS AND<br>LOAN COMPANY           |   |              |       |   |        |    |        |
|  | HOMEFEDERAL BANK                           | 1 | \$73,340.00  | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | I-C FEDERAL CREDIT<br>UNION                | 1 | \$75,000.00  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | INDEPENDENT<br>NATIONAL BANK               | 1 | \$275,000.00 | 0.58% | 0 | \$0.00 | NA | \$0.00 |
|  | INDIAN VILLAGE<br>COMMUNITY BANK           | 1 | \$240,000.00 | 0.51% | 0 | \$0.00 | NA | \$0.00 |
|  | INTERNATIONAL<br>BANK OF COMMERCE          | 1 | \$79,824.28  | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | IOWA BANKERS<br>MORTGAGE<br>CORPORATION    | 2 | \$147,478.25 | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN UNION BANK<br>AND TRUST COMPANY      | 1 | \$62,961.00  | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | ISLAND FEDERAL<br>CREDIT UNION             | 1 | \$335,000.00 | 0.71% | 0 | \$0.00 | NA | \$0.00 |
|  | KERN SCHOOLS<br>FEDERAL CREDIT<br>UNION    | 3 | \$476,916.82 | 1%    | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE MORTGAGE<br>COMPANY INC.              | 2 | \$129,837.68 | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | LOS ALAMOS<br>NATIONAL BANK                | 1 | \$115,741.41 | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | MACHIAS SAVINGS<br>BANK                    | 2 | \$194,140.28 | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | MACON SAVINGS<br>BANK                      | 2 | \$145,678.69 | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | MAIN STREET BANK<br>AND TRUST              | 1 | \$40,000.00  | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | MANUFACTURERS<br>BANK AND TRUST CO.        | 1 | \$36,950.00  | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | MARINE BANK<br>MORTGAGE SERVICES           | 2 | \$151,041.28 | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | MARSHFIELD<br>SAVINGS BANK                 | 1 | \$133,600.00 | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | MAYFLOWER<br>COOPERATIVE BANK              | 3 | \$485,447.84 | 1.02% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION | 6 | \$808,843.33 | 1.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | MERIWEST<br>MORTGAGE<br>COMPANY, LLC       | 1 | \$298,000.00 | 0.63% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRILL MERCHANTS<br>BANK                  | 2 | \$300,000.00 | 0.63% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 2 | \$369,560.69 | 0.78% | 0 | \$0.00 | NA | \$0.00 |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | MERRIMACK COUNTY SAVINGS BANK                             |   |              |       |   |        |    |   |        |
|  | MID AMERICA FEDERAL SAVINGS BANK                          | 6 | \$752,178.68 | 1.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-ISLAND MORTGAGE CORP.                                 | 1 | \$190,000.00 | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-STATE BANK  | 1 | \$72,990.90  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST LOAN SERVICES INC.                                | 1 | \$44,000.00  | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MISSOULA FEDERAL CREDIT UNION                             | 1 | \$162,636.64 | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIZZOU CREDIT UNION                                       | 1 | \$122,400.00 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MONTICELLO BANKING COMPANY                                | 2 | \$123,727.20 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES      | 1 | \$61,198.04  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE AMERICA, INC.                                    | 2 | \$236,052.31 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE CENTER, LLC                                      | 1 | \$73,839.84  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE LENDERS NETOWRK USA, INC                         | 1 | \$164,000.00 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA INC.                                      | 1 | \$55,878.79  | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MT. MCKINLEY BANK   | 1 | \$124,725.43 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                            | 3 | \$739,367.36 | 1.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 7 | \$942,372.62 | 1.98% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW ERA BANK  | 1 | \$113,753.27 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW SOUTH FEDERAL SAVINGS BANK                            | 2 | \$104,275.48 | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWEST FEDERAL CREDIT UNION                            | 4 | \$881,741.14 | 1.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NUMARK CREDIT UNION                                       | 1 | \$99,000.00  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OCEANFIRST BANK   | 1 | \$154,664.53 | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD SECOND MORTGAGE COMPANY                               | 2 | \$334,516.75 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATELCO CREDIT UNION                                      | 1 | \$164,262.61 | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 2 | \$172,423.94 | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                      |   |              |       |   |        |    |   |        |
|--|--------------------------------------|---|--------------|-------|---|--------|----|---|--------|
|  | PAVILION MORTGAGE COMPANY            |   |              |       |   |        |    |   |        |
|  | PEOPLES BANK, NATIONAL ASSOCIATION   | 5 | \$392,552.81 | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES TRUST COMPANY OF ST. ALBANS  | 2 | \$197,565.09 | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PERPETUAL SAVINGS BANK               | 1 | \$124,729.46 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POLICE AND FIRE FEDERAL CREDIT UNION | 1 | \$180,000.00 | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PREMIER BANK OF JACKSONVILLE         | 1 | \$56,000.00  | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEBANK                            | 1 | \$46,500.00  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RIDDELL NATIONAL BANK                | 1 | \$44,500.00  | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SABINE STATE BANK AND TRUST COMPANY  | 1 | \$73,438.33  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL GROUP                  | 5 | \$354,470.00 | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPRATT SAVINGS AND LOAN ASSOCIATION  | 1 | \$217,000.00 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY      | 1 | \$279,384.96 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION        | 3 | \$442,162.22 | 0.93% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF LINCOLN                | 1 | \$61,000.00  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF SOUTHERN UTAH          | 1 | \$123,643.76 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF THE LAKES              | 1 | \$123,200.00 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUFFOLK COUNTY NATIONAL BANK         | 1 | \$300,000.00 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNTRUST MORTGAGE INC.               | 1 | \$66,119.50  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUPERIOR FEDERAL CREDIT UNION        | 2 | \$210,230.31 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SWAIN MORTGAGE COMPANY               | 2 | \$144,131.76 | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYRACUSE SECURITIES INC.             | 1 | \$88,000.00  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAUNTON FEDERAL CREDIT UNION         | 1 | \$330,000.00 | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEXAS BANK                           | 2 | \$231,929.80 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | THE HONOR STATE BANK                    | 1          | \$101,150.00           | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TOWN AND COUNTRY BANC MORTGAGE SERVICES | 2          | \$150,165.97           | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED COMMUNITY BANK                   | 1          | \$36,800.00            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSITY OF WISCONSIN CREDIT UNION    | 1          | \$249,450.86           | 0.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VALLEY BANK AND TRUST COMPANY           | 1          | \$347,224.25           | 0.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VAN WERT NATIONAL BANK                  | 4          | \$180,505.21           | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VERITY CREDIT UNION                     | 1          | \$229,494.79           | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VILLAGE MORTGAGE COMPANY                | 1          | \$224,500.00           | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON CAPITAL MORTGAGE GROUP       | 1          | \$70,000.00            | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 4          | \$710,416.51           | 1.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAUKESHA STATE BANK                     | 3          | \$448,600.00           | 0.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEOKIE CREDIT UNION                     | 1          | \$43,000.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTBY CO-OP CREDIT UNION               | 1          | \$38,914.34            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 3          | \$519,786.28           | 1.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION        | 4          | \$622,762.21           | 1.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY                | 1          | \$150,000.00           | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WOOD COUNTY NATIONAL BANK               | 1          | \$200,000.00           | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORKERS CREDIT UNION                    | 1          | \$189,925.88           | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.         | 1          | \$88,000.00            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.          | 2          | \$139,893.47           | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 43         | \$5,123,727.01         | 10.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>373</b> | <b>\$47,593,244.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                     |           |                       |             |          |               |    |          |               |
|--------------|-------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31376KQ41    | ARVEST MORTGAGE COMPANY             | 10        | \$1,180,639.07        | 16.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                  | 1         | \$111,026.87          | 1.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY           | 1         | \$135,696.83          | 1.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION            | 33        | \$4,684,219.02        | 66.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 7         | \$926,034.88          | 13.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>52</b> | <b>\$7,037,616.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KQ58    | AMERICAN EAGLE FEDERAL CREDIT UNION | 1         | \$327,000.00          | 0.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.            | 3         | \$651,742.90          | 1.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AURORA FINANCIAL GROUP INC.         | 1         | \$165,000.00          | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCORPSOUTH BANK                   | 1         | \$233,600.00          | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANNER BANK                         | 1         | \$232,257.25          | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BLACKHAWK CREDIT UNION              | 1         | \$170,500.00          | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BRYN MAWR TRUST COMPANY THE         | 1         | \$250,000.00          | 0.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BUTTE COMMUNITY BANK                | 1         | \$242,000.00          | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENTENNIAL LENDING, LLC             | 1         | \$303,000.00          | 0.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENTRAL MORTGAGE COMPANY            | 3         | \$564,450.00          | 1.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CROWN BANK FSB                      | 3         | \$562,278.76          | 1.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CROWN BANK, N.A.                    | 1         | \$194,000.00          | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CUNA CREDIT UNION                   | 1         | \$166,400.00          | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DESERT SCHOOLS FEDERAL CREDIT UNION | 1         | \$255,000.00          | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EASTERN BANK                        | 1         | \$319,000.00          | 0.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FALL RIVER FIVE CENTS SAVINGS BANK  | 1         | \$300,000.00          | 0.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FARLEY STATE BANK                   | 1         | \$153,808.00          | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST CITIZENS BANK NA              | 4         | \$859,230.99          | 2.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST MERIT MORTGAGE CORPORATION    | 1         | \$187,000.00          | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST MORTGAGE                      | 1         | \$161,405.00          | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |

| COMPANY, L.L.C.                      |    |                 |        |   |        |    |   |        |
|--------------------------------------|----|-----------------|--------|---|--------|----|---|--------|
| FORUM CREDIT UNION                   | 90 | \$18,008,896.56 | 44.76% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                         | 1  | \$317,362.00    | 0.79%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                | 6  | \$1,298,850.00  | 3.23%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREATER NEVADA MORTGAGE SERVICES     | 1  | \$186,000.00    | 0.46%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HANCOCK BANK                         | 1  | \$187,000.00    | 0.46%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FINANCING CENTER INC.           | 1  | \$230,000.00    | 0.57%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMEFEDERAL BANK                     | 1  | \$204,000.00    | 0.51%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT UNION                | 2  | \$353,505.00    | 0.88%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ALAMOS NATIONAL BANK             | 4  | \$1,000,400.00  | 2.49%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAYFLOWER COOPERATIVE BANK           | 1  | \$359,650.00    | 0.89%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERIWEST MORTGAGE COMPANY, LLC       | 1  | \$174,000.00    | 0.43%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| METUCHEN SAVINGS BANK                | 1  | \$198,000.00    | 0.49%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK     | 6  | \$1,227,100.00  | 3.05%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AMERICA, INC.               | 4  | \$743,150.00    | 1.85%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHERN OHIO INVESTMENT COMPANY     | 2  | \$457,275.00    | 1.14%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWESTERN MORTGAGE COMPANY        | 3  | \$700,672.32    | 1.74%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| ORRSTOWN BANK                        | 1  | \$359,000.00    | 0.89%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PAVILION MORTGAGE COMPANY            | 1  | \$172,000.00    | 0.43%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| POINT LOMA CREDIT UNION              | 1  | \$318,500.00    | 0.79%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| POLICE AND FIRE FEDERAL CREDIT UNION | 1  | \$190,000.00    | 0.47%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRIMEWEST MORTGAGE CORPORATION       | 1  | \$217,000.00    | 0.54%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| REDWOOD CREDIT UNION                 | 1  | \$203,000.00    | 0.5%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. JAMES MORTGAGE CORPORATION       | 1  | \$215,920.00    | 0.54%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|                                      | 1  | \$199,000.00    | 0.49%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |            |                        |             |          |               |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | SUPERIOR FEDERAL CREDIT UNION                                      |            |                        |             |          |               |          |               |
|              | THIRD FEDERAL SAVINGS BANK   | 1          | \$234,000.00           | 0.58%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UMPQUA BANK MORTGAGE   | 3          | \$611,600.00           | 1.52%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNITUS COMMUNITY CREDIT UNION                                      | 1          | \$173,000.00           | 0.43%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VALLEY MORTGAGE COMPANY INC.                                       | 1          | \$350,000.00           | 0.87%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VERITY CREDIT UNION  | 1          | \$359,650.00           | 0.89%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION                            | 1          | \$200,000.00           | 0.5%        | 0        | \$0.00        | NA       | \$0.00        |
|              | WESCOM CREDIT UNION  | 11         | \$2,864,405.69         | 7.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORLD SAVINGS BANK   | 5          | \$981,900.00           | 2.44%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable  | 3          | \$645,900.00           | 1.63%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>189</b> | <b>\$40,238,409.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376KQ66    | ALL AMERICAN HOME MORTGAGE CORP./DBA ALL AMERICAN MORTGAGE BANKERS | 1          | \$317,157.33           | 7.88%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.   | 1          | \$180,000.00           | 4.47%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK OF NEWPORT  | 1          | \$162,400.00           | 4.03%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BOEING EMPLOYEES CREDIT UNION                                      | 1          | \$205,000.00           | 5.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CENTENNIAL LENDING, LLC  | 1          | \$152,000.00           | 3.78%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CROWN BANK FSB   | 5          | \$1,040,790.91         | 25.85%      | 0        | \$0.00        | NA       | \$0.00        |
|              | GATEWAY BUSINESS BANK  | 1          | \$265,000.00           | 6.58%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GREENWOOD CREDIT UNION   | 1          | \$275,000.00           | 6.83%       | 0        | \$0.00        | NA       | \$0.00        |
|              | MORTGAGE LENDERS NETOWRK USA, INC                                  | 1          | \$228,000.00           | 5.66%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NUMERICA CREDIT UNION  | 1          | \$156,600.00           | 3.89%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ST. JAMES MORTGAGE CORPORATION                                     | 1          | \$156,170.00           | 3.88%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VALLEY MORTGAGE COMPANY INC.                                       | 1          | \$209,600.00           | 5.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | 1          | \$263,749.51           | 6.55%       | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                                      |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | WESCOM CREDIT UNION                  |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                          | 2          | \$414,100.00           | 10.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>19</b>  | <b>\$4,025,567.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KQ82    |  | ASSOCIATED MORTGAGE INC.             | 1          | \$221,000.00           | 13.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | COMMERCIAL BANK OF TEXAS, N.A.       | 1          | \$72,850.00            | 4.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FIRST NATIONAL BANK OF OMAHA         | 2          | \$132,000.00           | 8.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | IRWIN UNION BANK AND TRUST COMPANY   | 1          | \$359,650.00           | 22.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | LA GRANGE STATE BANK                 | 1          | \$40,500.00            | 2.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | ST. ANNES CREDIT UNION               | 6          | \$689,447.67           | 42.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | VISTA FEDERAL CREDIT UNION           | 1          | \$58,584.79            | 3.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 1          | \$32,000.00            | 1.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>14</b>  | <b>\$1,606,032.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KQ90    |  | PHH MORTGAGE CORPORATION             | 85         | \$20,020,419.10        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>85</b>  | <b>\$20,020,419.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KQA7    |  | ARVEST MORTGAGE COMPANY              | 25         | \$2,447,787.89         | 12.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | CITIMORTGAGE, INC.                   | 21         | \$2,036,338.09         | 10.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | CRESCENT MORTGAGE COMPANY            | 2          | \$209,041.03           | 1.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FRANKLIN BANK, SSB                   | 3          | \$273,652.70           | 1.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | GUARANTY BANK F.S.B.                 | 1          | \$92,911.75            | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | HOMEOWNERS MORTGAGE ENTERPRISES INC. | 1          | \$90,307.83            | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION             | 65         | \$6,417,565.12         | 32.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | STAR FINANCIAL GROUP, INC.           | 3          | \$267,980.90           | 1.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | TEXAS BANK                           | 1          | \$99,176.35            | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WACHOVIA MORTGAGE CORPORATION        | 25         | \$2,499,457.69         | 12.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 58         | \$5,556,473.41         | 27.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>205</b> | <b>\$19,990,692.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|           |   |    |                 |       |   |        |    |   |        |
|-----------|---|----|-----------------|-------|---|--------|----|---|--------|
| 31376KQB5 | ABBEVILLE BUILDING AND LOAN ASSOCIATION | 3  | \$370,971.42    | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ADIRONDACK TRUST COMPANY THE            | 1  | \$145,000.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ADVANTAGE BANK                          | 5  | \$643,097.03    | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AEA FEDERAL CREDIT UNION                | 1  | \$127,376.08    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ALASKA USA FEDERAL CREDIT UNION         | 2  | \$235,000.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ALERUS FINANCIAL                        | 4  | \$505,481.27    | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ALPINE BANK OF ILLINOIS                 | 10 | \$1,307,776.70  | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ALTRA FEDERAL CREDIT UNION              | 6  | \$750,486.93    | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMARILLO NATIONAL BANK                  | 8  | \$995,549.56    | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMERICA FIRST FEDERAL CREDIT UNION      | 31 | \$3,946,379.28  | 2.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMERICAN BANK                           | 3  | \$371,432.25    | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMERICAN BANK, N.A.                     | 1  | \$144,852.17    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMERICAN FINANCE HOUSE LARIBA           | 4  | \$521,765.00    | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMERICAN HERITAGE FEDERAL CREDIT UNION  | 11 | \$1,404,935.55  | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMERICAN NATIONAL BANK, TERRELL         | 5  | \$653,939.48    | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AMERICAN NATIONAL BANK, WICHITA FALLS   | 1  | \$135,861.34    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ANCHORBANK FSB                          | 4  | \$525,998.66    | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ANHEUSER-BUSCH EMPLOYEES CREDIT UNION   | 3  | \$389,700.00    | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ASSOCIATED CREDIT UNION                 | 5  | \$637,802.81    | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | ASSOCIATED MORTGAGE INC.                | 95 | \$12,273,229.37 | 7.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AUBURNBANK                              | 1  | \$128,871.58    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AULDS, HORNE & WHITE INVESTMENT CORP.   | 1  | \$134,862.36    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | AURORA FINANCIAL GROUP INC.             | 3  | \$362,200.00    | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |    |                |       |   |        |    |   |        |
|--|----|----------------|-------|---|--------|----|---|--------|
| B.F. GOODRICH<br>EMPLOYEES FED<br>CREDIT UNION | 1  | \$146,700.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANCORPSOUTH<br>BANK                           | 13 | \$1,670,419.42 | 0.99% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK CENTER FIRST                              | 1  | \$137,859.29   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK MUTUAL                                    | 16 | \$2,079,804.25 | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF LANCASTER                              | 2  | \$249,867.46   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF LANCASTER<br>COUNTY NA                 | 1  | \$113,500.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF OAKFIELD                               | 1  | \$112,500.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF STANLY                                 | 3  | \$427,406.64   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF WESTON                                 | 2  | \$253,367.64   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK TEXAS,<br>NATIONAL<br>ASSOCIATION         | 1  | \$145,685.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANKERS FINANCIAL<br>GROUP INC.                | 1  | \$135,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BARKSDALE FEDERAL<br>CREDIT UNION              | 5  | \$639,046.15   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BAXTER CREDIT<br>UNION                         | 2  | \$254,363.88   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BENEFICIAL MUTUAL<br>SAVINGS BANK              | 1  | \$121,200.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BETHPAGE FEDERAL<br>CREDIT UNION               | 1  | \$130,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST  | 1  | \$122,585.74   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLACKHAWK CREDIT<br>UNION                      | 2  | \$250,882.75   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLOOMFIELD STATE<br>BANK                       | 1  | \$120,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLUE BALL NATIONAL<br>BANK                     | 3  | \$406,445.03   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BOEING EMPLOYEES<br>CREDIT UNION               | 3  | \$385,952.08   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BRYN MAWR TRUST<br>COMPANY THE                 | 3  | \$385,106.42   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CARDINAL<br>COMMUNITY CREDIT<br>UNION          | 2  | \$248,800.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CARROLLTON BANK                                | 4  | \$522,682.01   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTENNIAL<br>LENDING, LLC                     | 4  | \$504,243.77   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL MORTGAGE<br>COMPANY                    | 12 | \$1,532,521.64 | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | 5  | \$639,477.78   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |        |
|--|---|----|----------------|-------|---|--------|----|--------|
|  | CHASE HOME FINANCE, LLC                   |    |                |       |   |        |    |        |
|  | CHELSEA GROTON SAVINGS BANK               | 1  | \$143,222.12   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 2  | \$242,836.93   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | CITADEL FEDERAL CREDIT UNION              | 2  | \$243,351.64   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS BANK                             | 1  | \$128,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS BANK OF NORTHERN KENTUCKY        | 1  | \$111,888.50   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST NATIONAL BANK              | 4  | \$508,236.51   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE         | 25 | \$3,208,461.08 | 1.9%  | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS STATE BANK                       | 1  | \$123,200.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | CITYWIDE MORTGAGE COMPANY                 | 2  | \$258,876.56   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | CO-OP SERVICES CREDIT UNION               | 1  | \$125,871.53   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | COLUMBIA HOME LOANS, LLC                  | 2  | \$261,500.00   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMERCIAL BANK OF TEXAS, N.A.            | 1  | \$128,122.32   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMERCIAL STATE BANK                     | 1  | \$124,500.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY BANK & TRUST CO.                | 1  | \$124,633.67   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY FIRST CREDIT UNION OF FLORIDA   | 1  | \$119,748.82   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY SECURITY BANK                   | 1  | \$114,885.52   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | CORNBELT BANK                             | 1  | \$127,875.59   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | COTTAGE SAVINGS BANK                      | 1  | \$129,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE CO.                 | 2  | \$247,933.00   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.      | 1  | \$128,119.24   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION ONE                          | 10 | \$1,287,967.06 | 0.76% | 0 | \$0.00 | NA | \$0.00 |
|  | CROWN BANK FSB                            | 4  | \$514,907.30   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | CUNA CREDIT UNION                         | 1  | \$127,869.50   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  |   | 1  | \$141,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | DEAN COOPERATIVE BANK  |    |                |       |   |        |    |   |        |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION                                  | 22 | \$2,800,669.14 | 1.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DIME SAVINGS BANK OF NORWICH   | 2  | \$273,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DPS CREDIT UNION   | 1  | \$136,454.89   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY                                       | 2  | \$250,546.05   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DUPONT STATE BANK  | 1  | \$136,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EMPIRE FEDERAL CREDIT UNION  | 2  | \$266,334.60   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ENT FEDERAL CREDIT UNION   | 2  | \$254,933.07   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EXTRACO MORTGAGE   | 3  | \$412,924.36   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FALL RIVER FIVE CENTS SAVINGS BANK                                   | 1  | \$127,500.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FAMILY TRUST FEDERAL CREDIT UNION                                    | 1  | \$112,500.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FAR WEST BANK  | 1  | \$137,609.56   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS AND MERCHANTS TRUST COMPANY                                  | 3  | \$397,561.84   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS STATE BANK OF WEST SALEM                                     | 1  | \$134,862.36   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST AMERICAN CREDIT UNION  | 1  | \$119,084.15   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST BANK RICHMOND, NA  | 1  | \$120,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CENTURY BANK   | 1  | \$139,500.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY BANK   | 2  | \$254,800.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 1  | \$140,859.63   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST EASTERN MORTGAGE CORPORATION                                   | 1  | \$142,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL BANK OF OHIO   | 1  | \$139,500.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF                        | 2  | \$236,170.22   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |    |                |       |   |        |    |        |
|--|---------------------------------------|----|----------------|-------|---|--------|----|--------|
|  | CHARLESTON, SC                        |    |                |       |   |        |    |        |
|  | FIRST FEDERAL SAVINGS BANK            | 1  | \$125,530.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST FINANCIAL BANK                  | 4  | \$497,610.07   | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HERITAGE FINANCIAL CORPORATION  | 1  | \$138,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION   | 2  | \$253,852.76   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST INTERSTATE BANK                 | 16 | \$2,033,436.93 | 1.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION      | 10 | \$1,277,319.53 | 0.76% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.        | 1  | \$110,497.23   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK                   | 2  | \$247,350.00   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK & TRUST           | 3  | \$404,112.87   | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA            | 7  | \$952,263.50   | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY | 2  | \$250,900.00   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK IN MANITOWOC      | 1  | \$124,872.55   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF CARMi          | 3  | \$390,266.84   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF CHESTER COUNTY | 1  | \$133,500.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF DANVILLE       | 2  | \$258,873.65   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF DEERWOOD       | 1  | \$111,700.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF GRANT PARK     | 2  | \$249,483.00   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HARTFORD       | 1  | \$110,487.24   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HUDSON         | 5  | \$656,003.02   | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA          | 15 | \$1,908,872.48 | 1.13% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF                | 1  | \$125,000.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |

|  |   |    |                |       |   |        |    |        |
|--|---|----|----------------|-------|---|--------|----|--------|
|  | PLATTEVILLE                               |    |                |       |   |        |    |        |
|  | FIRST PLACE BANK                          | 32 | \$4,186,778.68 | 2.48% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST TECHNOLOGY CREDIT UNION             | 2  | \$253,401.79   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST UNITED BANK                         | 1  | \$118,300.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FLAGSTAR BANK-DEDICATED CHANNEL           | 2  | \$283,713.99   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | FLORIDA CREDIT UNION                      | 2  | \$253,147.74   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | FRANDSEN BANK & TRUST                     | 1  | \$143,250.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | FREEDOM MORTGAGE CORP.                    | 1  | \$120,000.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FREMONT BANK                              | 5  | \$650,241.78   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | FULTON BANK                               | 1  | \$136,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB          | 6  | \$762,489.91   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY BUSINESS BANK                     | 14 | \$1,826,022.89 | 1.08% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION              | 2  | \$261,545.54   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | GEORGIA TELCO CREDIT UNION                | 1  | \$148,455.57   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | GRANITE STATE CREDIT UNION                | 1  | \$120,961.19   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | GREATER NEVADA MORTGAGE SERVICES          | 1  | \$137,060.12   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | GREENWOOD CREDIT UNION                    | 1  | \$139,900.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | GTE FEDERAL CREDIT UNION                  | 11 | \$1,420,046.95 | 0.84% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARDIAN MORTGAGE COMPANY INC.            | 1  | \$135,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK               | 10 | \$1,255,279.47 | 0.74% | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR ONE CREDIT UNION                   | 4  | \$498,086.19   | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | HARRY MORTGAGE COMPANY                    | 1  | \$128,574.91   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | HARVARD UNIVERSITY EMPLOYEES CREDIT UNION | 1  | \$134,865.61   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND BANK                            | 1  | \$148,494.79   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  |   | 1  | \$111,991.12   | 0.07% | 0 | \$0.00 | NA | \$0.00 |

|  |                                    |    |                |       |   |        |    |        |
|--|------------------------------------|----|----------------|-------|---|--------|----|--------|
|  | HEARTLAND CREDIT UNION             |    |                |       |   |        |    |        |
|  | HOME FEDERAL SAVINGS BANK          | 1  | \$135,864.61   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.         | 5  | \$610,756.94   | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME SAVINGS AND LOAN COMPANY      | 1  | \$129,864.28   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMEFEDERAL BANK                   | 1  | \$115,000.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTEAD BANK                     | 2  | \$253,800.00   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | I-C FEDERAL CREDIT UNION           | 1  | \$145,000.00   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | IDAHO CENTRAL CREDIT UNION         | 1  | \$147,096.57   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | ILLINOIS NATIONAL BANK             | 1  | \$123,873.57   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | INVESTORS SAVINGS BANK             | 1  | \$119,877.65   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY | 4  | \$551,540.07   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN UNION BANK, FSB              | 1  | \$134,598.87   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | ISLAND FEDERAL CREDIT UNION        | 1  | \$130,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY        | 2  | \$253,700.48   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | KERN SCHOOLS FEDERAL CREDIT UNION  | 6  | \$751,757.42   | 0.44% | 0 | \$0.00 | NA | \$0.00 |
|  | KEY MORTGAGE LINK, INC.            | 1  | \$144,000.00   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | LA GRANGE STATE BANK               | 6  | \$766,451.81   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | LA SALLE STATE BANK                | 1  | \$128,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE FOREST BANK & TRUST           | 1  | \$122,400.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE MORTGAGE COMPANY INC.         | 2  | \$261,192.71   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | LANDMARK CREDIT UNION              | 14 | \$1,826,167.28 | 1.08% | 0 | \$0.00 | NA | \$0.00 |
|  | LEA COUNTY STATE BANK              | 3  | \$376,562.78   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK           | 6  | \$788,981.15   | 0.47% | 0 | \$0.00 | NA | \$0.00 |
|  | MACHIAS SAVINGS BANK               | 1  | \$119,883.37   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  |                                    | 2  | \$230,882.75   | 0.14% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | MACON SAVINGS BANK                         |    |                |       |   |        |    |        |
|  | MAIN STREET BANK AND TRUST                 | 3  | \$377,785.90   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES              | 5  | \$688,228.12   | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | MASSACHUSETTS STATE EMPLOYEES CREDIT UNION | 1  | \$139,860.63   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | MAYFLOWER COOPERATIVE BANK                 | 1  | \$118,684.53   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | MCCLAIN BANK, N.A.                         | 1  | \$113,672.65   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | MCHENRY SAVINGS BANK                       | 1  | \$142,361.49   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | MECHANICS SAVINGS BANK                     | 8  | \$1,035,989.21 | 0.61% | 0 | \$0.00 | NA | \$0.00 |
|  | MEMBERS MORTGAGE SERVICES, LLC             | 3  | \$370,659.19   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCANTILE TRUST & SAVINGS BANK            | 1  | \$118,655.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION       | 21 | \$2,666,264.59 | 1.58% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRILL MERCHANTS BANK                     | 3  | \$387,841.07   | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRIMACK COUNTY SAVINGS BANK              | 1  | \$124,775.66   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK           | 17 | \$2,246,483.53 | 1.33% | 0 | \$0.00 | NA | \$0.00 |
|  | MID MINNESOTA FEDERAL CREDIT UNION         | 1  | \$124,100.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-AMERICA MORTGAGE CORPORATION           | 1  | \$115,700.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-ISLAND MORTGAGE CORP.                  | 1  | \$119,783.46   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-STATE BANK                             | 1  | \$126,609.66   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST COMMUNITY BANK                     | 1  | \$132,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | MIDWEST LOAN SERVICES INC.                 | 2  | \$273,750.00   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | MISSOULA FEDERAL CREDIT UNION              | 1  | \$143,453.59   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | MIZZOU CREDIT UNION                        | 5  | \$681,700.02   | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1  | \$131,865.42   | 0.08% | 0 | \$0.00 | NA | \$0.00 |



|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| MMS MORTGAGE SERVICES, LTD.                               |    |                |       |   |        |    |   |        |
| MORTGAGE AMERICA, INC.                                    | 11 | \$1,359,067.21 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE CENTER, LLC                                      | 1  | \$139,500.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE CLEARING CORPORATION                             | 1  | \$139,857.27   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE LENDERS NETOWRK USA, INC                         | 3  | \$389,604.93   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MT. MCKINLEY BANK   | 3  | \$402,900.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MUTUAL SAVINGS ASSOCIATION FSA                            | 1  | \$122,400.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL CITY MORTGAGE COMPANY                            | 5  | \$643,487.49   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 33 | \$4,223,695.12 | 2.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NAVY FEDERAL CREDIT UNION                                 | 4  | \$576,330.25   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEW ALLIANCE BANK   | 1  | \$134,865.34   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEW ERA BANK  | 1  | \$120,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEW SOUTH FEDERAL SAVINGS BANK                            | 1  | \$148,848.08   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEWFIELD NATIONAL BANK                                    | 1  | \$120,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEWTOWN SAVINGS BANK                                      | 1  | \$122,975.27   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTH SHORE BANK, A CO-OPERATIVE BANK                     | 1  | \$146,419.78   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHERN OHIO INVESTMENT COMPANY                          | 6  | \$751,858.36   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHLAND AREA FEDERAL CREDIT UNION                       | 1  | \$130,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWEST FEDERAL CREDIT UNION                            | 4  | \$522,726.19   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWESTERN MORTGAGE COMPANY                             | 13 | \$1,642,794.00 | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NPB MORTGAGE LLC  | 1  | \$138,700.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NUMERICA CREDIT UNION                                     | 1  | \$128,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OCEANFIRST BANK   | 2  | \$261,888.11   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| OLD FORT BANKING COMPANY                  | 1  | \$140,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD SECOND MORTGAGE COMPANY               | 14 | \$1,864,998.41 | 1.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| ORNL FEDERAL CREDIT UNION                 | 4  | \$527,817.70   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ORRSTOWN BANK                             | 3  | \$386,528.88   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PARTNERS BANK                             | 1  | \$121,500.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PATELCO CREDIT UNION                      | 1  | \$147,699.26   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PAVILION MORTGAGE COMPANY                 | 3  | \$413,700.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PENNSYLVANIA STATE EMPLOYEES CREDIT UNION | 16 | \$2,108,670.59 | 1.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES BANK, NATIONAL ASSOCIATION        | 1  | \$123,277.15   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PEOPLES TRUST COMPANY OF ST. ALBANS       | 1  | \$116,400.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PIONEER CREDIT UNION                      | 1  | \$118,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| POLICE AND FIRE FEDERAL CREDIT UNION      | 5  | \$656,247.34   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PORT WASHINGTON STATE BANK                | 4  | \$514,868.47   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| POTLATCH NO.1 FEDERAL CREDIT UNION        | 1  | \$129,563.07   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PREMIER BANK OF JACKSONVILLE              | 1  | \$134,266.20   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRIMEWEST MORTGAGE CORPORATION            | 2  | \$268,854.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PROGRESSIVE SAVINGS BANK FSB              | 2  | \$243,883.31   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PURDUE EMPLOYEES FEDERAL CREDIT UNION     | 4  | \$524,419.51   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PUTNAM SAVINGS BANK                       | 1  | \$119,880.54   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| RIDDELL NATIONAL BANK                     | 1  | \$135,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| RIVERMARK COMMUNITY CREDIT UNION          | 1  | \$129,500.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |   |                |       |   |        |    |   |        |
|---|---|----------------|-------|---|--------|----|---|--------|
| ROCKLAND FEDERAL CREDIT UNION             | 1 | \$134,288.44   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKLAND TRUST COMPANY                    | 4 | \$535,605.65   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKY MOUNTAIN MORTGAGE COMPANY           | 1 | \$134,450.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| S&T BANK                                  | 5 | \$602,081.82   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SABINE STATE BANK AND TRUST COMPANY       | 1 | \$143,860.04   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAN ANTONIO FEDERAL CREDIT UNION (SAFCU)  | 3 | \$372,909.99   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAVINGS BANK OF MENDOCINO COUNTY          | 1 | \$134,865.61   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SCHMIDT MORTGAGE COMPANY                  | 1 | \$126,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SHELBY SAVINGS BANK, SSB                  | 2 | \$285,700.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SKY FINANCIAL GROUP                       | 9 | \$1,127,019.41 | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOLIDARITY COMMUNITY FEDERAL CREDIT UNION | 1 | \$121,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOUND COMMUNITY BANK                      | 1 | \$119,200.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SPACE COAST CREDIT UNION                  | 9 | \$1,151,349.24 | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SPRATT SAVINGS AND LOAN ASSOCIATION       | 1 | \$120,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. JAMES MORTGAGE CORPORATION            | 2 | \$243,200.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ST. PAUL POSTAL EMPLOYEES CREDIT UNION    | 1 | \$129,307.17   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANDARD MORTGAGE CORPORATION             | 8 | \$1,077,891.82 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANFORD FEDERAL CREDIT UNION             | 1 | \$125,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF LACROSSE                    | 1 | \$130,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF LINCOLN                     | 1 | \$145,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STATE BANK OF THE LAKES                   | 4 | \$518,727.23   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUBURBAN MORTGAGE COMPANY                 | 3 | \$398,747.38   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |                |       |   |        |    |   |        |
|--|---|---|----------------|-------|---|--------|----|---|--------|
|  | OF NEW MEXICO                                 |   |                |       |   |        |    |   |        |
|  | SUNCOAST SCHOOLS<br>FEDERAL CREDIT<br>UNION   | 5 | \$646,400.00   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUPERIOR FEDERAL<br>CREDIT UNION              | 3 | \$358,371.27   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUTTON STATE BANK                             | 3 | \$374,452.17   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SWAIN MORTGAGE<br>COMPANY                     | 2 | \$237,872.96   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAMPA BAY FEDERAL<br>CREDIT UNION             | 1 | \$117,882.53   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEXAS BANK                                    | 3 | \$387,146.95   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HONOR STATE<br>BANK                       | 3 | \$401,902.62   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE PEOPLES BANK                              | 1 | \$145,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE RAHWAY<br>SAVINGS INSTITUTION             | 1 | \$143,500.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIERONE BANK                                  | 6 | \$767,003.19   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TINKER FEDERAL<br>CREDIT UNION                | 2 | \$259,853.83   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWN AND COUNTRY<br>BANC MORTGAGE<br>SERVICES | 1 | \$139,784.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U OF C FEDERAL<br>CREDIT UNION                | 2 | \$273,677.73   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE<br>CORP.                       | 2 | \$271,467.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UMPQUA BANK<br>MORTGAGE                       | 8 | \$1,053,975.14 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK                                     | 3 | \$380,700.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK OF<br>UNION                       | 1 | \$127,872.58   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK, N.A.                             | 2 | \$243,388.01   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED COMMUNITY<br>BANK                      | 3 | \$391,186.82   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED MORTGAGE<br>COMPANY                    | 2 | \$243,500.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED NATIONS<br>FEDERAL CREDIT<br>UNION     | 1 | \$128,800.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITUS COMMUNITY<br>CREDIT UNION              | 2 | \$254,800.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIVERSITY FEDERAL<br>CREDIT UNION            | 2 | \$289,021.44   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | USA MORTGAGE<br>BANKERS<br>CORPORATION        | 1 | \$120,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 2 | \$249,245.62   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              | VALLEY BANK AND TRUST COMPANY           |              |                         |             |          |               |          |               |
|              | VALLEY MORTGAGE COMPANY INC.            | 3            | \$417,178.48            | 0.25%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VERITY CREDIT UNION                     | 1            | \$145,000.00            | 0.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VILLAGE MORTGAGE COMPANY                | 2            | \$293,200.00            | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VISTA FEDERAL CREDIT UNION              | 1            | \$127,744.52            | 0.08%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VYSTAR CREDIT UNION                     | 2            | \$266,364.11            | 0.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON CAPITAL MORTGAGE GROUP       | 4            | \$487,470.03            | 0.29%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 4            | \$518,422.63            | 0.31%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON TRUST BANK                   | 3            | \$388,858.00            | 0.23%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WAUKESHA STATE BANK                     | 7            | \$895,768.32            | 0.53%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 7            | \$963,233.82            | 0.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESTSTAR MORTGAGE CORPORATION           | 1            | \$133,000.00            | 0.08%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION        | 6            | \$788,891.01            | 0.47%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WILMINGTON TRUST COMPANY                | 2            | \$268,860.63            | 0.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORKERS CREDIT UNION                    | 2            | \$272,353.83            | 0.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORLD SAVINGS BANK                      | 2            | \$272,861.70            | 0.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.          | 1            | \$142,354.72            | 0.08%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 229          | \$29,254,520.22         | 17.25%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>1,312</b> | <b>\$169,143,900.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376KQC3    | ARVEST MORTGAGE COMPANY                 | 28           | \$3,695,258.51          | 18.78%      | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 4            | \$472,333.98            | 2.4%        | 0        | \$0.00        | NA       | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY               | 3            | \$435,149.65            | 2.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FRANKLIN BANK, SSB                      | 2            | \$266,342.31            | 1.35%       | 0        | \$0.00        | NA       | \$0.00        |
|              |   | 1            | \$141,758.73            | 0.72%       | 0        | \$0.00        | NA       | \$0.00        |

|              |  |            |                        |             |          |               |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | GUARANTY BANK<br>F.S.B.                            |            |                        |             |          |               |          |               |
|              | HIBERNIA NATIONAL<br>BANK                          | 1          | \$126,841.89           | 0.64%       | 0        | \$0.00        | NA       | \$0.00        |
|              | OHIO SAVINGS BANK                                  | 1          | \$124,544.90           | 0.63%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE<br>CORPORATION                        | 92         | \$11,952,681.95        | 60.74%      | 0        | \$0.00        | NA       | \$0.00        |
|              | STAR FINANCIAL<br>GROUP, INC.                      | 1          | \$133,860.09           | 0.68%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA<br>MORTGAGE<br>CORPORATION                | 4          | \$500,298.46           | 2.54%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable  | 14         | \$1,830,106.11         | 9.31%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>151</b> | <b>\$19,679,176.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376KQD1    | ABACUS FEDERAL<br>SAVINGS BANK                     | 1          | \$449,541.20           | 0.46%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ADIRONDACK TRUST<br>COMPANY THE                    | 1          | \$238,000.00           | 0.24%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMARILLO NATIONAL<br>BANK                          | 5          | \$985,732.88           | 1%          | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN FINANCE<br>HOUSE LARIBA                   | 1          | \$170,000.00           | 0.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN HOME<br>MORTGAGE<br>CORPORATION           | 5          | \$1,071,781.15         | 1.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN NATIONAL<br>BANK, TERRELL                 | 4          | \$730,545.12           | 0.74%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN NATIONAL<br>BANK, WICHITA<br>FALLS        | 1          | \$224,700.00           | 0.23%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ANHEUSER-BUSCH<br>EMPLOYEES CREDIT<br>UNION        | 1          | \$196,000.00           | 0.2%        | 0        | \$0.00        | NA       | \$0.00        |
|              | ASSOCIATED CREDIT<br>UNION                         | 1          | \$184,811.38           | 0.19%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ASTORIA FEDERAL<br>SAVINGS AND LOAN<br>ASSOCIATION | 2          | \$527,781.92           | 0.54%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANCORPSOUTH<br>BANK                               | 1          | \$153,850.32           | 0.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BANK-FUND STAFF<br>FEDERAL CREDIT<br>UNION         | 1          | \$195,800.16           | 0.2%        | 0        | \$0.00        | NA       | \$0.00        |
|              | BAXTER CREDIT<br>UNION                             | 1          | \$154,642.17           | 0.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | BETHPAGE FEDERAL<br>CREDIT UNION                   | 4          | \$1,015,950.00         | 1.03%       | 0        | \$0.00        | NA       | \$0.00        |

|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 2  | \$360,540.56   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BRYN MAWR TRUST COMPANY THE               | 1  | \$259,734.92   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CARVER FEDERAL SAVINGS BANK               | 1  | \$150,000.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL MORTGAGE COMPANY                  | 1  | \$180,000.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHASE HOME FINANCE, LLC                   | 16 | \$3,938,007.52 | 4%    | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 3  | \$965,966.02   | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST WHOLESALE MORTGAGE         | 31 | \$5,687,054.28 | 5.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS NATIONAL BANK, BROWNWOOD         | 1  | \$170,000.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLUMBIA HOME LOANS, LLC                  | 1  | \$295,200.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN BANK FSB                            | 23 | \$5,566,336.55 | 5.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EMIGRANT MORTGAGE COMPANY, INC.           | 1  | \$359,650.00   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ENVISION CREDIT UNION                     | 1  | \$152,000.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EVANS NATIONAL BANK                       | 1  | \$219,000.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXTRACO MORTGAGE                          | 8  | \$1,797,579.46 | 1.83% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN INTERNATIONAL BANK         | 1  | \$359,000.00   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK                       | 1  | \$195,000.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                          | 1  | \$165,358.84   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLAGSTAR BANK-DEDICATED CHANNEL           | 2  | \$367,740.25   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLORIDA CREDIT UNION                      | 4  | \$760,129.86   | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GTE FEDERAL CREDIT UNION                  | 21 | \$4,712,047.57 | 4.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARDIAN MORTGAGE COMPANY INC.            | 1  | \$283,200.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARBOR FEDERAL SAVINGS BANK               | 11 | \$2,156,595.33 | 2.19% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| HARTFORD FUNDING LTD.                                     | 1  | \$259,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HAYHURST MORTGAGE, INC.                                   | 2  | \$571,383.86   | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOME FINANCING CENTER INC.                                | 14 | \$3,271,611.59 | 3.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| INDEPENDENT NATIONAL BANK                                 | 1  | \$150,000.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| INTERNATIONAL BANK OF COMMERCE                            | 3  | \$652,057.78   | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ISLAND FEDERAL CREDIT UNION                               | 4  | \$919,750.00   | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
| KEY MORTGAGE LINK, INC.                                   | 1  | \$156,843.71   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA GRANGE STATE BANK                                      | 5  | \$1,073,312.94 | 1.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LIBERTY FEDERAL SAVINGS BANK                              | 1  | \$227,778.40   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LYONS MORTGAGE SERVICES, INC.                             | 2  | \$709,274.50   | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ISLAND MORTGAGE CORP.                                 | 4  | \$1,076,058.93 | 1.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE LENDERS NETOWRK USA, INC                         | 1  | \$164,090.35   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NASSAU EDUCATORS FEDERAL CREDIT UNION                     | 6  | \$1,790,706.95 | 1.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL CITY MORTGAGE COMPANY                            | 7  | \$1,373,608.81 | 1.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 2  | \$454,000.00   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NAVY FEDERAL CREDIT UNION                                 | 5  | \$1,153,986.81 | 1.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTH FORK BANK   | 1  | \$295,698.21   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWEST FEDERAL CREDIT UNION                            | 3  | \$928,601.51   | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OCEAN BANK  | 1  | \$220,000.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OCEANFIRST BANK   | 1  | \$198,397.52   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PATELCO CREDIT UNION                                      | 1  | \$303,850.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRIMEWEST MORTGAGE CORPORATION                            | 3  | \$778,681.41   | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
| RIDGEWOOD SAVINGS BANK                                    | 9  | \$2,727,876.03 | 2.77% | 0 | \$0.00 | NA | 0 | \$0.00 |



|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | ROCKY MOUNTAIN MORTGAGE COMPANY         | 3          | \$422,908.97           | 0.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SARASOTA COASTAL CREDIT UNION           | 1          | \$322,583.55           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SHELBY SAVINGS BANK, SSB                | 1          | \$170,000.00           | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SOUTHWEST AIRLINES FEDERAL CREDIT UNION | 1          | \$191,900.00           | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SPACE COAST CREDIT UNION                | 12         | \$2,641,163.09         | 2.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUFFOLK COUNTY NATIONAL BANK            | 1          | \$320,000.00           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNCOAST SCHOOLS FEDERAL CREDIT UNION   | 4          | \$861,423.20           | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK                              | 6          | \$1,444,175.19         | 1.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE GRANGE BANK                         | 1          | \$287,187.37           | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U. S. MORTGAGE CORP.                    | 9          | \$2,347,787.90         | 2.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED NATIONS FEDERAL CREDIT UNION     | 1          | \$260,000.00           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VALLEY MORTGAGE COMPANY INC.            | 2          | \$447,862.35           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VISIONS FEDERAL CREDIT UNION            | 1          | \$244,000.00           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VISTA FEDERAL CREDIT UNION              | 3          | \$611,594.87           | 0.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VYSTAR CREDIT UNION                     | 3          | \$695,865.06           | 0.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                      | 1          | \$150,000.00           | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 142        | \$32,093,909.12        | 32.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>432</b> | <b>\$98,368,207.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KQE9    | ARVEST MORTGAGE COMPANY                 | 1          | \$226,624.17           | 0.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 9          | \$2,027,309.10         | 8.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY               | 1          | \$151,845.03           | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                    | 2          | \$194,807.19           | 0.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | LA GRANGE STATE BANK                    | 1          | \$298,153.52           | 1.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                       | 1          | \$206,788.95           | 0.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                | 55         | \$12,639,190.82        | 53.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | TEXAS BANK                                   | 5          | \$1,180,667.77         | 4.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                | 7          | \$1,598,831.44         | 6.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 23         | \$5,124,152.44         | 21.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>105</b> | <b>\$23,648,370.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |    |          |               |
| 31376KQF6    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC. | 8          | \$1,711,154.83         | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | 1ST ADVANTAGE MORTGAGE, LLC                  | 1          | \$300,000.00           | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | A.J. SMITH FEDERAL SAVINGS BANK              | 2          | \$420,000.00           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABBEVILLE BUILDING AND LOAN ASSOCIATION      | 6          | \$1,044,998.23         | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                               | 7          | \$1,548,013.75         | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AEA FEDERAL CREDIT UNION                     | 3          | \$469,224.22           | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AF BANK                                      | 2          | \$316,100.00           | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AFFINITY PLUS FEDERAL CREDIT UNION           | 1          | \$256,500.00           | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION              | 3          | \$729,000.00           | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALERUS FINANCIAL                             | 1          | \$160,000.00           | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                      | 9          | \$2,365,184.29         | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALTRA FEDERAL CREDIT UNION                   | 5          | \$893,054.97           | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION           | 26         | \$5,034,467.65         | 1.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK                                | 5          | \$1,044,888.18         | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK OF NEW JERSEY                  | 1          | \$225,000.00           | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK, N.A.                          | 2          | \$390,713.80           | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN EAGLE FEDERAL CREDIT UNION          | 2          | \$472,000.00           | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA                | 6          | \$1,550,072.46         | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HERITAGE FEDERAL CREDIT UNION       | 3          | \$445,382.81           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 3          | \$652,341.62           | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |     |                 |       |   |        |    |   |        |
|--|-----|-----------------|-------|---|--------|----|---|--------|
| AMERITRUST MORTGAGE CORPORATION          |     |                 |       |   |        |    |   |        |
| ANCHORBANK FSB                           | 14  | \$2,994,656.33  | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| ANHEUSER-BUSCH EMPLOYEES CREDIT UNION    | 4   | \$861,626.86    | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| ASSOCIATED CREDIT UNION                  | 2   | \$350,915.38    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ASSOCIATED MORTGAGE INC.                 | 145 | \$29,591,592.54 | 6.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ATHOL-CLINTON CO-OPERATIVE BANK          | 3   | \$744,045.19    | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AULDS, HORNE & WHITE INVESTMENT CORP.    | 2   | \$349,643.15    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AURORA FINANCIAL GROUP INC.              | 4   | \$856,553.21    | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| B.F. GOODRICH EMPLOYEES FED CREDIT UNION | 4   | \$664,366.48    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANCORPSOUTH BANK                        | 6   | \$1,151,786.66  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK CALUMET, N.A.                       | 1   | \$260,700.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK MUTUAL                              | 21  | \$4,023,685.40  | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF HANOVER AND TRUST COMPANY        | 1   | \$152,643.47    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF HAWAII                           | 8   | \$2,320,628.89  | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF LANCASTER                        | 1   | \$199,800.90    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF NEWPORT                          | 2   | \$570,018.25    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF STANLY                           | 2   | \$480,512.71    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF THE CASCADES                     | 5   | \$1,008,500.00  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK-FUND STAFF FEDERAL CREDIT UNION     | 8   | \$2,196,902.33  | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANKERS FINANCIAL GROUP INC.             | 1   | \$189,806.29    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BARKSDALE FEDERAL CREDIT UNION           | 3   | \$552,226.71    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BAXTER CREDIT UNION                      | 10  | \$2,529,803.72  | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BENEFICIAL MUTUAL SAVINGS BANK           | 1   | \$250,000.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BETHPAGE FEDERAL CREDIT UNION            | 3   | \$791,139.49    | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLACKHAWK CREDIT UNION                   | 3   | \$498,906.16    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| BLOOMFIELD STATE BANK                     | 1  | \$192,653.38   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLUE BALL NATIONAL BANK                   | 3  | \$572,069.81   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BOEING EMPLOYEES CREDIT UNION             | 11 | \$2,813,035.74 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BROOKLINE BANK                            | 2  | \$549,432.55   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BRYN MAWR TRUST COMPANY THE               | 3  | \$586,554.45   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BSI FINANCIAL SERVICES, INC.              | 1  | \$218,790.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BUTTE COMMUNITY BANK                      | 4  | \$885,757.10   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CAPE COD FIVE CENTS SAVINGS BANK          | 14 | \$3,345,283.12 | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CAPITAL CENTER, L.L.C.                    | 1  | \$159,840.72   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CARDINAL COMMUNITY CREDIT UNION           | 2  | \$414,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CARROLLTON BANK                           | 3  | \$732,877.00   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL BANK OF PROVO                     | 1  | \$300,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL MORTGAGE COMPANY                  | 16 | \$3,215,176.78 | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEMICAL BANK                             | 1  | \$165,000.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEVY CHASE BANK FSB                      | 1  | \$155,717.49   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 26 | \$6,450,968.44 | 1.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITADEL FEDERAL CREDIT UNION              | 3  | \$700,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS BANK MORTGAGE CORPORATION        | 3  | \$827,731.16   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS BANK OF NORTHERN KENTUCKY        | 1  | \$315,685.42   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST NATIONAL BANK              | 3  | \$589,350.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS STATE BANK OF CORTEZ             | 1  | \$250,750.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS UNION SAVINGS BANK               | 2  | \$346,849.61   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CO-OP SERVICES CREDIT UNION               | 3  | \$628,130.91   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|   | 5  | \$1,059,323.38 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | COLUMBIA CREDIT UNION  |    |                |       |   |        |    |        |
|  | COLUMBIA HOME LOANS, LLC                                       | 2  | \$601,392.77   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMERCE BANK & TRUST COMPANY                                  | 4  | \$911,141.80   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMERCE SERVICE CORPORATION                                   | 1  | \$315,000.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMERCIAL STATE BANK  | 3  | \$527,037.34   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY BANC MORTGAGE CORPORATION                            | 1  | \$84,912.09    | 0.02% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY FEDERAL SAVINGS AND LOAN ASSOCIATION OF LITTLE FALLS | 1  | \$256,544.35   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY SECURITY BANK  | 1  | \$155,000.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY STATE BANK   | 3  | \$705,470.95   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.                           | 7  | \$1,429,699.80 | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION OF JOHNSON COUNTY                                 | 2  | \$436,754.26   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION ONE   | 13 | \$2,224,618.38 | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | CROWN BANK FSB   | 3  | \$510,195.33   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | CROWN BANK, N.A.   | 1  | \$276,000.00   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | CUNA CREDIT UNION  | 11 | \$2,466,965.28 | 0.58% | 0 | \$0.00 | NA | \$0.00 |
|  | DEAN COOPERATIVE BANK  | 1  | \$187,500.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | DEERE HARVESTER CREDIT UNION                                   | 1  | \$163,233.41   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | DENALI STATE BANK  | 1  | \$210,385.28   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | DESERT SCHOOLS FEDERAL CREDIT UNION                            | 44 | \$9,306,596.95 | 2.18% | 0 | \$0.00 | NA | \$0.00 |
|  | DFCU FINANCIAL   | 1  | \$291,645.19   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | DIME SAVINGS BANK OF NORWICH                                   | 3  | \$826,718.13   | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | DOW LOUISIANA FEDERAL CREDIT UNION                             | 1  | \$207,782.84   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | DPS CREDIT UNION   | 2  | \$330,943.48   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | DUBUQUE BANK AND TRUST COMPANY                                 | 8  | \$1,536,651.01 | 0.36% | 0 | \$0.00 | NA | \$0.00 |

|  |   |                |       |   |        |    |   |        |
|--|---|----------------|-------|---|--------|----|---|--------|
| EASTERN BANK   | 2 | \$524,821.58   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EMPORIA STATE BANK & TRUST COMPANY                                   | 1 | \$337,663.52   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ENT FEDERAL CREDIT UNION   | 1 | \$171,021.25   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EPHRATA NATIONAL BANK  | 3 | \$480,500.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXTRACO MORTGAGE   | 1 | \$187,200.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| F & A FEDERAL CREDIT UNION   | 4 | \$1,050,861.87 | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FALL RIVER FIVE CENTS SAVINGS BANK                                   | 6 | \$1,402,712.65 | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS AND MERCHANTS TRUST COMPANY                                  | 4 | \$757,932.52   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIMI, INC.   | 2 | \$371,620.53   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN INTERNATIONAL BANK                                    | 1 | \$299,701.35   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC                            | 4 | \$944,398.49   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK NA   | 2 | \$387,781.31   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY BANK   | 1 | \$165,600.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 3 | \$567,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST EASTERN MORTGAGE CORPORATION                                   | 2 | \$386,780.34   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL BANK OF OHIO   | 2 | \$318,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL OF CHAMPAIGN-URBANA                                    | 1 | \$150,969.56   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC         | 1 | \$243,000.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK   | 3 | \$461,935.14   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FINANCIAL BANK   | 4 | \$808,272.51   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HAWAIIAN BANK  | 9 | \$2,201,325.77 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |

|                                       |    |                 |       |   |        |    |   |        |
|---------------------------------------|----|-----------------|-------|---|--------|----|---|--------|
| FIRST HERITAGE FINANCIAL CORPORATION  | 1  | \$171,828.77    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HORIZON HOME LOAN CORPORATION   | 7  | \$1,595,310.76  | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE BANK                 | 15 | \$3,167,008.35  | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MERIT MORTGAGE CORPORATION      | 4  | \$695,651.85    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE COMPANY, L.L.C.        | 3  | \$595,904.65    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK ALASKA            | 10 | \$2,447,645.22  | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK AND TRUST COMPANY | 2  | \$439,550.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK IN CANNON FALLS   | 3  | \$531,821.17    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK IN MANITOWOC      | 2  | \$340,287.23    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF DEERWOOD       | 2  | \$278,802.21    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF GRANT PARK     | 2  | \$463,500.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF HARTFORD       | 1  | \$200,000.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF HUDSON         | 8  | \$1,702,952.85  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF OMAHA          | 16 | \$3,078,014.71  | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF SUFFIELD THE   | 4  | \$806,375.80    | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF WATERLOO       | 1  | \$192,200.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PENN BANK                       | 1  | \$234,808.05    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                      | 51 | \$10,710,322.90 | 2.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST REPUBLIC SAVINGS BANK           | 3  | \$778,125.24    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST TECHNOLOGY CREDIT UNION         | 11 | \$2,433,580.06  | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST UNITED BANK                     | 1  | \$156,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLAGSTAR BANK-DEDICATED CHANNEL       | 5  | \$1,090,120.79  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                 |       |   |        |    |   |        |
|--|--|----|-----------------|-------|---|--------|----|---|--------|
|  | FORUM CREDIT UNION                                 | 1  | \$190,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FOSTER BANK  | 1  | \$258,000.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                                       | 44 | \$11,338,198.91 | 2.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FULTON BANK  | 3  | \$785,450.98    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GARDINER SAVINGS<br>INSTITUTION FSB                | 5  | \$1,124,646.73  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BANK,<br>F.S.B.                            | 1  | \$154,841.97    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY BUSINESS<br>BANK                           | 28 | \$5,923,893.85  | 1.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY<br>MORTGAGE<br>CORPORATION                 | 13 | \$2,604,015.93  | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREATER NEVADA<br>MORTGAGE SERVICES                | 20 | \$4,578,942.03  | 1.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENWOOD CREDIT<br>UNION                          | 1  | \$165,842.49    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARDIAN CREDIT<br>UNION                           | 1  | \$306,687.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARDIAN<br>MORTGAGE COMPANY<br>INC.               | 2  | \$418,200.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUILD MORTGAGE<br>COMPANY                          | 4  | \$787,037.23    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HAMPDEN BANK                                       | 1  | \$184,806.85    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANCOCK BANK                                       | 3  | \$584,000.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HANSCOM FEDERAL<br>CREDIT UNION                    | 2  | \$480,607.48    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR ONE CREDIT<br>UNION                         | 14 | \$2,947,314.49  | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARRY MORTGAGE<br>COMPANY                          | 2  | \$357,838.91    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARVARD<br>UNIVERSITY<br>EMPLOYEES CREDIT<br>UNION | 2  | \$577,178.64    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HAWAII HOME LOANS,<br>INC.                         | 5  | \$1,914,126.02  | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND BANK                                     | 7  | \$1,475,910.56  | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND CREDIT<br>UNION                          | 4  | \$722,297.56    | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FEDERAL<br>SAVINGS BANK                       | 1  | \$340,000.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME STATE BANK                                    | 5  | \$994,840.58    | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEFEDERAL BANK                                   | 2  | \$335,975.00    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | I-C FEDERAL CREDIT<br>UNION                        | 3  | \$606,781.98    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1  | \$160,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |



|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | IDAHO CENTRAL CREDIT UNION                 |    |                |       |   |        |    |        |
|  | IRWIN UNION BANK AND TRUST COMPANY         | 13 | \$2,632,996.27 | 0.62% | 0 | \$0.00 | NA | \$0.00 |
|  | ISB COMMUNITY BANK                         | 1  | \$250,000.00   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY                | 4  | \$918,187.56   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | KERN SCHOOLS FEDERAL CREDIT UNION          | 5  | \$1,027,451.56 | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | KEYSTONE NAZARETH BANK & TRUST             | 2  | \$490,708.47   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | KIRTLAND FEDERAL CREDIT UNION              | 2  | \$364,037.24   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE AREA BANK                             | 1  | \$312,000.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE FOREST BANK & TRUST                   | 6  | \$1,494,600.00 | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE MORTGAGE COMPANY INC.                 | 1  | \$150,000.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | LANDMARK CREDIT UNION                      | 29 | \$5,521,031.34 | 1.29% | 0 | \$0.00 | NA | \$0.00 |
|  | LEADER MORTGAGE COMPANY INC.               | 1  | \$300,000.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | LORIMAC CORPORATION                        | 1  | \$369,000.00   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK                   | 23 | \$5,656,582.94 | 1.33% | 0 | \$0.00 | NA | \$0.00 |
|  | LOS ANGELES POLICE CREDIT UNION            | 2  | \$572,421.33   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | MACON SAVINGS BANK                         | 3  | \$512,243.39   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | MANUFACTURERS BANK AND TRUST CO.           | 1  | \$359,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES              | 6  | \$1,064,851.78 | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | MARQUETTE BANK                             | 3  | \$517,652.93   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | MASSACHUSETTS STATE EMPLOYEES CREDIT UNION | 4  | \$946,230.31   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | MAYFLOWER COOPERATIVE BANK                 | 2  | \$401,077.44   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | MCHENRY SAVINGS BANK                       | 2  | \$474,693.83   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | MECHANICS SAVINGS BANK                     | 3  | \$614,585.63   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | MEMBERS MORTGAGE COMPANY INC.              | 1  | \$236,000.00   | 0.06% | 0 | \$0.00 | NA | \$0.00 |

|  |    |                 |       |   |        |    |   |        |
|--|----|-----------------|-------|---|--------|----|---|--------|
| MEMBERS MORTGAGE SERVICES, LLC                   | 3  | \$595,713.41    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION             | 20 | \$4,437,097.62  | 1.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERIWEST MORTGAGE COMPANY, LLC                   | 4  | \$977,982.88    | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRILL MERCHANTS BANK                           | 7  | \$1,466,477.16  | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRIMACK COUNTY SAVINGS BANK                    | 7  | \$1,421,307.61  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRIMACK VALLEY FEDERAL CREDIT UNION            | 2  | \$460,000.00    | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| METUCHEN SAVINGS BANK                            | 1  | \$267,000.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK                 | 66 | \$14,463,111.74 | 3.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ATLANTIC FEDERAL CREDIT UNION                | 1  | \$217,000.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-STATE BANK                                   | 7  | \$2,017,374.20  | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST COMMUNITY BANK                           | 3  | \$517,448.68    | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MINOTOLA NATIONAL BANK                           | 1  | \$186,568.49    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MISSOULA FEDERAL CREDIT UNION                    | 1  | \$191,449.90    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIZZOU CREDIT UNION                              | 1  | \$270,000.00    | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MONTICELLO BANKING COMPANY                       | 1  | \$188,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AMERICA, INC.                           | 34 | \$7,341,450.09  | 1.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AND EQUITY FUNDING CORPORATION DBA MEFC | 1  | \$200,000.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE CENTER, LLC                             | 1  | \$232,000.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE LENDERS NETOWRK USA, INC                | 18 | \$3,686,413.20  | 0.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE MARKETS, LLC                            | 1  | \$152,150.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MT. MCKINLEY BANK                                | 3  | \$572,546.12    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | 1  | \$155,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                 |       |   |        |    |        |
|--|---|----|-----------------|-------|---|--------|----|--------|
|  | MUTUAL SAVINGS ASSOCIATION FSA                            |    |                 |       |   |        |    |        |
|  | NATIONAL CITY MORTGAGE COMPANY                            | 19 | \$4,953,499.73  | 1.16% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 29 | \$5,995,607.90  | 1.41% | 0 | \$0.00 | NA | \$0.00 |
|  | NAVY FEDERAL CREDIT UNION                                 | 18 | \$4,696,264.65  | 1.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | NEW ALLIANCE BANK   | 2  | \$431,828.44    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | NEW REPUBLIC SAVINGS BANK                                 | 1  | \$238,455.66    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | NEW SOUTH FEDERAL SAVINGS BANK                            | 3  | \$575,533.99    | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | NEWFIELD NATIONAL BANK                                    | 2  | \$370,761.42    | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | NEWTOWN SAVINGS BANK                                      | 3  | \$826,493.32    | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHEAST COMMUNITY CREDIT UNION                          | 3  | \$683,589.72    | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHERN OHIO INVESTMENT COMPANY                          | 6  | \$1,058,196.87  | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHLAND AREA FEDERAL CREDIT UNION                       | 1  | \$199,800.90    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHMARK BANK  | 1  | \$209,790.94    | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWEST FEDERAL CREDIT UNION                            | 42 | \$10,778,162.84 | 2.53% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                             | 8  | \$1,645,943.76  | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | OCEANFIRST BANK   | 10 | \$2,153,749.14  | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | OLD FORT BANKING COMPANY                                  | 3  | \$471,900.00    | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | OLD SECOND MORTGAGE COMPANY                               | 12 | \$2,540,871.49  | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | ORNL FEDERAL CREDIT UNION                                 | 4  | \$849,262.38    | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | ORRSTOWN BANK   | 2  | \$334,639.83    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | PACIFIC NW FEDERAL CREDIT UNION                           | 2  | \$327,661.86    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | PATELCO CREDIT UNION                                      | 7  | \$1,644,777.16  | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | PAVILION MORTGAGE COMPANY                                 | 10 | \$1,878,729.49  | 0.44% | 0 | \$0.00 | NA | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | PENNSYLVANIA STATE EMPLOYEES CREDIT UNION | 21 | \$3,900,160.91 | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES TRUST COMPANY OF ST. ALBANS       | 2  | \$463,619.04   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PFF BANK AND TRUST                        | 3  | \$644,761.87   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POINT LOMA CREDIT UNION                   | 1  | \$240,000.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POLICE AND FIRE FEDERAL CREDIT UNION      | 12 | \$2,333,457.88 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PORT WASHINGTON STATE BANK                | 8  | \$1,911,662.25 | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POTLATCH NO.1 FEDERAL CREDIT UNION        | 1  | \$152,000.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMARY MORTGAGE CORPORATION              | 2  | \$447,221.98   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PROGRESSIVE SAVINGS BANK FSB              | 1  | \$270,124.31   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PURDUE EMPLOYEES FEDERAL CREDIT UNION     | 6  | \$1,039,542.67 | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RANDOLPH SAVINGS BANK                     | 8  | \$2,072,567.32 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RAYTHEON EMPLOYEES FEDERAL CREDIT UNION   | 7  | \$1,564,948.27 | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REDWOOD CREDIT UNION                      | 2  | \$395,601.86   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND FEDERAL CREDIT UNION             | 2  | \$481,687.57   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND TRUST COMPANY                    | 4  | \$758,653.98   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAFE CREDIT UNION                         | 11 | \$2,717,128.62 | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS BANK OF MENDOCINO COUNTY          | 3  | \$788,660.94   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS INSTITUTE BANK AND TRUST COMPANY  | 1  | \$174,825.78   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAXON MORTGAGE INC.                       | 2  | \$349,140.32   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION             | 3  | \$615,278.35   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SIUSLAW VALLEY BANK                       | 1  | \$183,500.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 13 | \$2,814,221.37 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |                |       |   |        |    |        |
|--|---|---|----------------|-------|---|--------|----|--------|
|  | SKY FINANCIAL GROUP                       |   |                |       |   |        |    |        |
|  | SOLIDARITY COMMUNITY FEDERAL CREDIT UNION | 1 | \$153,500.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | SOUND COMMUNITY BANK                      | 1 | \$188,000.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK    | 1 | \$230,188.61   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | SPENCER SAVINGS BANK                      | 1 | \$166,833.75   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | ST. CLAIR COUNTY STATE BANK               | 2 | \$342,477.01   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | ST. JAMES MORTGAGE CORPORATION            | 9 | \$1,826,448.69 | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | ST. PAUL POSTAL EMPLOYEES CREDIT UNION    | 4 | \$776,166.48   | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY           | 2 | \$522,000.00   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION             | 7 | \$1,658,745.13 | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF LACROSSE                    | 4 | \$560,111.25   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF LINCOLN                     | 1 | \$150,000.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF SOUTHERN UTAH               | 3 | \$567,400.00   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY  | 2 | \$461,068.11   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO   | 3 | \$704,510.32   | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | SUPERIOR FEDERAL CREDIT UNION             | 3 | \$573,482.26   | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | SWAIN MORTGAGE COMPANY                    | 2 | \$350,500.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | THE GOLDEN 1 CREDIT UNION                 | 8 | \$1,997,753.59 | 0.47% | 0 | \$0.00 | NA | \$0.00 |
|  | THE HONOR STATE BANK                      | 1 | \$300,000.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | THE NATIONAL B&T OF SYCAMORE              | 1 | \$150,000.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  |   | 3 | \$675,011.09   | 0.16% | 0 | \$0.00 | NA | \$0.00 |

|  |   |    |                |       |   |        |    |        |
|--|---|----|----------------|-------|---|--------|----|--------|
|  | THE NATIONAL BANK OF INDIANAPOLIS       |    |                |       |   |        |    |        |
|  | THE PEOPLES BANK                        | 1  | \$264,000.00   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | THE RAHWAY SAVINGS INSTITUTION          | 2  | \$492,850.00   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | THE TRADERS NATIONAL BANK               | 1  | \$240,000.00   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | TIERONE BANK                            | 5  | \$900,980.57   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | TINKER FEDERAL CREDIT UNION             | 2  | \$219,890.49   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES | 5  | \$1,163,163.82 | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | TRAVERSE MORTGAGE CORPORATION           | 1  | \$205,000.00   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | TRUMARK FINANCIAL CREDIT UNION          | 5  | \$1,135,128.60 | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | U OF C FEDERAL CREDIT UNION             | 8  | \$1,661,328.24 | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | U. S. MORTGAGE CORP.                    | 7  | \$1,419,871.49 | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | UMPQUA BANK MORTGAGE                    | 13 | \$2,701,365.17 | 0.63% | 0 | \$0.00 | NA | \$0.00 |
|  | UNION CENTER NATIONAL BANK              | 1  | \$199,791.18   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | UNION FEDERAL BANK OF INDIANAPOLIS      | 1  | \$156,593.95   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | UNION FEDERAL SAVINGS BANK              | 2  | \$349,000.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | UNIONBANK                               | 2  | \$400,610.00   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | UNITED BANK OF UNION                    | 5  | \$796,282.92   | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | UNITED COMMUNITY BANK                   | 4  | \$785,480.88   | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | UNITED MORTGAGE COMPANY                 | 2  | \$365,000.00   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | UNIVERSITY OF WISCONSIN CREDIT UNION    | 1  | \$194,250.00   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | VAN WERT NATIONAL BANK                  | 2  | \$459,335.63   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | VERITY CREDIT UNION                     | 2  | \$523,721.30   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | VILLAGE MORTGAGE COMPANY                | 2  | \$464,000.00   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  |   | 3  | \$473,610.00   | 0.11% | 0 | \$0.00 | NA | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | WASHINGTON CAPITAL MORTGAGE GROUP         |              |                         |             |          |               |    |          |               |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION   | 6            | \$1,260,363.99          | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAUKESHA STATE BANK                       | 6            | \$1,259,413.70          | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEOKIE CREDIT UNION                       | 2            | \$321,721.66            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESCOM CREDIT UNION                       | 2            | \$371,134.91            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTBY CO-OP CREDIT UNION                 | 1            | \$211,400.00            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTCONSIN CREDIT UNION                   | 5            | \$1,095,861.73          | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION          | 10           | \$1,837,541.07          | 0.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILLIAM PENN SAVINGS AND LOAN ASSOCIATION | 1            | \$349,651.57            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY                  | 4            | \$832,394.88            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORKERS CREDIT UNION                      | 6            | \$1,329,225.32          | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WORLD SAVINGS BANK                        | 14           | \$3,330,844.53          | 0.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WRIGHT-PATT CREDIT UNION, INC.            | 3            | \$580,161.50            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 227          | \$47,114,756.89         | 10.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1,987</b> | <b>\$427,907,719.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |
| 31376KQG4    | ARVEST MORTGAGE COMPANY                   | 30           | \$6,450,261.76          | 11.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                        | 2            | \$522,795.38            | 0.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE MORTGAGE VENTURES, LLC        | 1            | \$217,328.20            | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY                 | 4            | \$974,926.09            | 1.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                      | 1            | \$159,000.00            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK                    | 1            | \$190,560.89            | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMEOWNERS MORTGAGE ENTERPRISES INC.      | 6            | \$1,508,105.70          | 2.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | PHH MORTGAGE CORPORATION                     | 202        | \$44,497,739.90        | 76.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STAR FINANCIAL GROUP, INC.                   | 3          | \$660,315.38           | 1.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION                | 1          | \$84,732.48            | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 14         | \$3,131,337.22         | 5.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>265</b> | <b>\$58,397,103.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KQH2    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC. | 4          | \$1,509,189.65         | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABACUS FEDERAL SAVINGS BANK                  | 3          | \$1,059,000.00         | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABBEVILLE BUILDING AND LOAN ASSOCIATION      | 1          | \$111,000.00           | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ACACIA FEDERAL SAVINGS BANK                  | 2          | \$448,000.00           | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                               | 1          | \$112,000.00           | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AEA FEDERAL CREDIT UNION                     | 2          | \$319,000.00           | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION              | 2          | \$178,800.00           | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALERUS FINANCIAL                             | 2          | \$384,725.94           | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                      | 1          | \$195,741.76           | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALTRA FEDERAL CREDIT UNION                   | 1          | \$115,000.00           | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMEGY MORTGAGE                               | 8          | \$1,175,091.99         | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION           | 4          | \$500,030.00           | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK                                | 1          | \$108,300.00           | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN BANK, N.A.                          | 1          | \$175,600.00           | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION           | 2          | \$399,468.28           | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL              | 1          | \$135,500.00           | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                               | 9          | \$1,845,530.78         | 0.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                     | 6          | \$748,780.07           | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AUBURNBANK                                   | 2          | \$611,000.00           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AULDS, HORNE & WHITE INVESTMENT              | 20         | \$3,280,533.11         | 1.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | CORP.  |    |                |       |   |        |    |   |        |
|  | B.F. GOODRICH<br>EMPLOYEES FED<br>CREDIT UNION | 1  | \$163,833.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANCORPSOUTH<br>BANK                           | 46 | \$8,931,496.28 | 3.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF HAWAII                                 | 25 | \$6,882,409.27 | 2.93% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF LANCASTER<br>COUNTY NA                 | 1  | \$134,000.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF THE<br>CASCADES                        | 10 | \$1,959,258.00 | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK-FUND STAFF<br>FEDERAL CREDIT<br>UNION     | 3  | \$679,162.63   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BARKSDALE FEDERAL<br>CREDIT UNION              | 6  | \$924,796.81   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BAXTER CREDIT<br>UNION                         | 3  | \$614,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BENCHMARK BANK                                 | 3  | \$610,030.11   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BENEFICIAL MUTUAL<br>SAVINGS BANK              | 1  | \$145,000.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BETHPAGE FEDERAL<br>CREDIT UNION               | 14 | \$3,139,819.37 | 1.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST  | 1  | \$216,762.47   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLACKHAWK CREDIT<br>UNION                      | 1  | \$246,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BOEING EMPLOYEES<br>CREDIT UNION               | 41 | \$9,028,356.30 | 3.85% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTENNIAL<br>LENDING, LLC                     | 2  | \$262,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTEX HOME<br>EQUITY COMPANY,<br>LLC          | 2  | \$321,491.69   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL ONE<br>FEDERAL CREDIT<br>UNION         | 1  | \$180,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL PACIFIC<br>BANK                        | 1  | \$497,896.21   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CENTRAL SAVINGS<br>BANK                        | 1  | \$137,698.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHASE HOME<br>FINANCE, LLC                     | 5  | \$752,003.28   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHELSEA GROTON<br>SAVINGS BANK                 | 1  | \$332,933.91   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHEVY CHASE BANK,<br>FSB - DEDICATED           | 5  | \$1,128,747.75 | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |

| CHANNEL                                 |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| CITADEL FEDERAL CREDIT UNION            | 2  | \$357,468.22   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST NATIONAL BANK            | 1  | \$321,525.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITYWIDE MORTGAGE COMPANY               | 3  | \$746,033.48   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CLINTON NATIONAL BANK                   | 1  | \$240,000.00   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLUMBIA CREDIT UNION                   | 1  | \$218,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLUMBIA HOME LOANS, LLC                | 1  | \$189,709.64   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMERCE BANK & TRUST COMPANY           | 1  | \$149,338.71   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY CREDIT UNION                  | 1  | \$128,112.89   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY FIRST CREDIT UNION OF FLORIDA | 8  | \$1,330,767.91 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY MORTGAGE FUNDING, LLC         | 1  | \$311,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY SECURITY BANK                 | 1  | \$90,000.00    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CORTRUST BANK                           | 5  | \$774,260.40   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION MORTGAGE CO.               | 1  | \$135,000.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION MORTGAGE SERVICES, INC.    | 24 | \$4,306,924.11 | 1.84% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION OF JOHNSON COUNTY          | 2  | \$224,578.29   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION ONE                        | 4  | \$642,727.66   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CRESCENT CREDIT UNION                   | 2  | \$576,685.59   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN BANK FSB                          | 12 | \$2,072,204.54 | 0.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CUNA CREDIT UNION                       | 1  | \$332,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DEAN COOPERATIVE BANK                   | 1  | \$324,652.55   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DESERT SCHOOLS FEDERAL CREDIT UNION     | 5  | \$805,086.28   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DFCU FINANCIAL                          | 33 | \$6,730,782.72 | 2.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DPS CREDIT UNION                        | 3  | \$515,674.84   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DUBUQUE BANK AND TRUST COMPANY          | 1  | \$153,837.68   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EASTERN BANK                            | 1  | \$135,000.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |    |                |       |   |        |    |   |        |
|--|----|----------------|-------|---|--------|----|---|--------|
| EMIGRANT MORTGAGE COMPANY, INC.                                      | 1  | \$130,000.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ENT FEDERAL CREDIT UNION   | 2  | \$258,652.56   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXTRACO MORTGAGE   | 1  | \$232,495.24   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FALL RIVER FIVE CENTS SAVINGS BANK                                   | 1  | \$185,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FAR WEST BANK  | 1  | \$219,753.48   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS AND MERCHANTS TRUST COMPANY                                  | 1  | \$141,960.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIMI, INC.   | 3  | \$294,095.25   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN CREDIT UNION  | 3  | \$355,398.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CENTURY BANK, NA   | 2  | \$261,300.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC                            | 42 | \$7,418,790.83 | 3.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY BANK   | 4  | \$447,818.79   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 2  | \$292,500.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FINANCIAL BANK   | 1  | \$150,000.00   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HAWAIIAN BANK  | 25 | \$6,974,121.50 | 2.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HORIZON HOME LOAN CORPORATION                                  | 4  | \$696,230.87   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE BANK  | 27 | \$4,873,840.14 | 2.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MERIT MORTGAGE CORPORATION                                     | 5  | \$687,925.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE COMPANY INC.  | 3  | \$480,920.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK  | 1  | \$125,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK ALASKA   | 6  | \$1,098,559.48 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK AND TRUST COMPANY                                | 5  | \$679,155.26   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | 13 | \$2,587,433.43 | 1.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | FIRST NATIONAL BANK OF OMAHA                 |    |                |       |   |        |    |        |
|  | FIRST NATIONAL BANK OF WATERLOO              | 1  | \$103,000.00   | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PENN BANK                              | 19 | \$3,296,850.37 | 1.41% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PLACE BANK                             | 5  | \$1,257,980.71 | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST TECHNOLOGY CREDIT UNION                | 8  | \$1,757,398.85 | 0.75% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST UNITED BANK                            | 2  | \$370,800.00   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | FLAGSTAR BANK-DEDICATED CHANNEL              | 1  | \$155,000.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | FORUM CREDIT UNION                           | 1  | \$184,500.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | FULTON BANK                                  | 2  | \$268,200.00   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB             | 1  | \$154,400.00   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY BUSINESS BANK                        | 18 | \$3,863,569.79 | 1.65% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION                 | 1  | \$225,000.00   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 9  | \$1,285,920.73 | 0.55% | 0 | \$0.00 | NA | \$0.00 |
|  | GREAT LAKES CREDIT UNION                     | 9  | \$1,606,584.23 | 0.68% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARDIAN MORTGAGE COMPANY INC.               | 4  | \$974,987.66   | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | HANCOCK BANK                                 | 8  | \$1,530,400.00 | 0.65% | 0 | \$0.00 | NA | \$0.00 |
|  | HAWAII HOME LOANS, INC.                      | 2  | \$828,000.00   | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND CREDIT UNION                       | 3  | \$627,607.88   | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | HERSHEY STATE BANK                           | 1  | \$148,500.00   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL BANK                            | 1  | \$112,872.00   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK                    | 1  | \$244,000.00   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.                   | 1  | \$169,813.93   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTEAD BANK                               | 1  | \$114,000.00   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | IBM SOUTHEAST EMPLOYEES FEDERAL CREDIT UNION | 7  | \$1,265,184.06 | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | INDEPENDENT BANK CORPORATION                 | 1  | \$174,808.45   | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1  | \$180,500.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |

|  |   |    |                |       |   |        |    |        |
|--|---|----|----------------|-------|---|--------|----|--------|
|  | KERN SCHOOLS<br>FEDERAL CREDIT<br>UNION     |    |                |       |   |        |    |        |
|  | KEYSTONE NAZARETH<br>BANK & TRUST           | 1  | \$209,739.10   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | LA GRANGE STATE<br>BANK                     | 2  | \$248,265.31   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE AREA BANK                              | 1  | \$210,000.00   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | LAKE REGION BANK                            | 1  | \$114,400.00   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | LANDMARK CREDIT<br>UNION                    | 36 | \$6,342,067.51 | 2.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | MACON SAVINGS<br>BANK                       | 9  | \$1,379,297.94 | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  | MARINE BANK<br>MORTGAGE SERVICES            | 10 | \$1,864,156.08 | 0.79% | 0 | \$0.00 | NA | \$0.00 |
|  | MARQUETTE BANK                              | 2  | \$430,920.00   | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | MAYFLOWER<br>COOPERATIVE BANK               | 4  | \$945,178.78   | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | MECHANICS SAVINGS<br>BANK                   | 1  | \$85,240.00    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION  | 8  | \$1,141,991.26 | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | MERIWEST<br>MORTGAGE<br>COMPANY, LLC        | 1  | \$270,000.00   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRILL MERCHANTS<br>BANK                   | 1  | \$113,500.00   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRIMACK VALLEY<br>FEDERAL CREDIT<br>UNION | 1  | \$320,000.00   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | METROPOLITAN<br>CREDIT UNION                | 6  | \$1,137,201.96 | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | METUCHEN SAVINGS<br>BANK                    | 1  | \$122,000.00   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | MID AMERICA<br>FEDERAL SAVINGS<br>BANK      | 2  | \$519,560.58   | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | MID MINNESOTA<br>FEDERAL CREDIT<br>UNION    | 1  | \$149,827.94   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-ATLANTIC<br>FEDERAL CREDIT<br>UNION     | 6  | \$1,299,531.17 | 0.55% | 0 | \$0.00 | NA | \$0.00 |
|  | MID-ISLAND<br>MORTGAGE CORP.                | 1  | \$289,000.00   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | MISSOULA FEDERAL<br>CREDIT UNION            | 7  | \$1,187,382.12 | 0.51% | 0 | \$0.00 | NA | \$0.00 |

|  |   |    |                 |       |   |        |    |   |        |
|--|---|----|-----------------|-------|---|--------|----|---|--------|
|  | MONSON SAVINGS BANK                                       | 2  | \$329,500.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE AMERICA, INC.                                    | 6  | \$791,029.53    | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE LENDERS NETOWRK USA, INC                         | 12 | \$2,037,843.70  | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE MARKETS, LLC                                     | 1  | \$174,812.91    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MT. MCKINLEY BANK   | 1  | \$96,000.00     | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NASSAU EDUCATORS FEDERAL CREDIT UNION                     | 3  | \$915,632.23    | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                            | 4  | \$614,789.33    | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY                     | 1  | \$120,000.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 37 | \$7,483,100.03  | 3.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NAVY FEDERAL CREDIT UNION                                 | 38 | \$7,875,579.80  | 3.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW SOUTH FEDERAL SAVINGS BANK                            | 1  | \$97,895.23     | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWFIELD NATIONAL BANK                                    | 1  | \$234,748.77    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS BANK                                      | 2  | \$457,321.24    | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHEAST COMMUNITY CREDIT UNION                          | 2  | \$383,646.14    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN MORTGAGE COMPANY                             | 1  | \$175,120.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD SECOND MORTGAGE COMPANY                               | 10 | \$2,305,075.00  | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PARK BANK   | 1  | \$217,600.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATELCO CREDIT UNION                                      | 1  | \$226,052.30    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PENNSYLVANIA STATE EMPLOYEES CREDIT UNION                 | 86 | \$12,043,881.33 | 5.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK  | 1  | \$235,000.00    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PFF BANK AND TRUST  | 1  | \$320,000.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POINT LOMA CREDIT UNION                                   | 1  | \$173,700.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 5  | \$986,970.00    | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | PORT WASHINGTON STATE BANK               |    |                |       |   |        |    |        |
|  | PRIMEBANK                                | 1  | \$111,880.26   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | PRIOR LAKE STATE BANK                    | 1  | \$220,000.00   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | PUBLIC SERVICE EMPLOYEES CREDIT UNION    | 6  | \$874,977.00   | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | QUALSTAR CREDIT UNION                    | 1  | \$270,532.36   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | RANDOLPH SAVINGS BANK                    | 2  | \$497,338.94   | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | ROCKLAND FEDERAL CREDIT UNION            | 11 | \$2,645,439.76 | 1.13% | 0 | \$0.00 | NA | \$0.00 |
|  | ROCKY MOUNTAIN MORTGAGE COMPANY          | 2  | \$268,143.15   | 0.11% | 0 | \$0.00 | NA | \$0.00 |
|  | SABINE STATE BANK AND TRUST COMPANY      | 1  | \$108,880.69   | 0.05% | 0 | \$0.00 | NA | \$0.00 |
|  | SAFE CREDIT UNION                        | 2  | \$383,764.81   | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | SAHARA MORTGAGE                          | 1  | \$146,850.13   | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | SEATTLE SAVINGS BANK                     | 1  | \$200,000.00   | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION            | 8  | \$1,150,922.39 | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | SKY FINANCIAL GROUP                      | 1  | \$241,600.00   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | SOUND COMMUNITY BANK                     | 6  | \$1,211,524.29 | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | SOUTHWEST AIRLINES FEDERAL CREDIT UNION  | 2  | \$287,321.97   | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION            | 11 | \$2,158,118.12 | 0.92% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF LACROSSE                   | 1  | \$85,250.00    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF NEW PRAGUE                 | 1  | \$350,000.00   | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF SOUTHERN UTAH              | 2  | \$239,600.00   | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY | 6  | \$1,209,002.98 | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO  | 3  | \$557,500.00   | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | SUNCOAST SCHOOLS FEDERAL CREDIT          | 2  | \$193,600.00   | 0.08% | 0 | \$0.00 | NA | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | UNION                                   |    |                |       |   |        |    |   |        |
|  | SUPERIOR FEDERAL CREDIT UNION           | 8  | \$1,086,728.57 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAUNTON FEDERAL CREDIT UNION            | 1  | \$199,561.17   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEACHERS FEDERAL CREDIT UNION           | 13 | \$3,109,000.00 | 1.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEXAS BANK                              | 4  | \$626,700.96   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE FIRST NATIONAL BANK OF BERWICK      | 1  | \$199,536.46   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HARVARD STATE BANK                  | 4  | \$642,609.38   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIERONE BANK                            | 4  | \$519,300.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TINKER FEDERAL CREDIT UNION             | 3  | \$384,277.91   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOYOTA FEDERAL CREDIT UNION             | 1  | \$209,770.14   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE CORP.                    | 1  | \$104,000.00   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UMPQUA BANK MORTGAGE                    | 5  | \$758,871.71   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED COMMUNITY BANK                   | 5  | \$661,026.76   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITUS COMMUNITY CREDIT UNION           | 1  | \$193,000.00   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIVERSITY FEDERAL CREDIT UNION         | 9  | \$1,219,787.72 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY MORTGAGE COMPANY INC.            | 4  | \$643,010.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY NATIONAL BANK                    | 1  | \$110,000.00   | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON STATE EMPLOYEES CREDIT UNION | 19 | \$3,031,201.25 | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WAYNE BANK                              | 1  | \$199,791.18   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WAYNE BANK AND TRUST COMPANY            | 2  | \$346,500.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WEOKIE CREDIT UNION                     | 1  | \$103,788.92   | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WESCOM CREDIT UNION                     | 4  | \$1,162,135.21 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WESTCONSIN CREDIT UNION                 | 7  | \$1,226,263.62 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WESTSTAR MORTGAGE CORPORATION           | 1  | \$168,000.00   | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WHATCOM EDUCATIONAL                     | 7  | \$1,228,569.74 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |



|              |   |              |                         |             |          |               |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              | CREDIT UNION                            |              |                         |             |          |               |          |               |
|              | WILMINGTON TRUST COMPANY                | 9            | \$1,498,767.99          | 0.64%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORKERS CREDIT UNION                    | 5            | \$916,678.08            | 0.39%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.         | 7            | \$1,033,149.83          | 0.44%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 127          | \$21,029,576.60         | 8.96%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>1,271</b> | <b>\$234,700,593.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376KQJ8    | ARVEST MORTGAGE COMPANY                 | 88           | \$14,223,102.93         | 12.3%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY               | 6            | \$696,646.16            | 0.6%        | 0        | \$0.00        | NA       | \$0.00        |
|              | OHIO SAVINGS BANK                       | 4            | \$510,867.45            | 0.44%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE CORPORATION                | 447          | \$95,266,884.96         | 82.41%      | 0        | \$0.00        | NA       | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                  | 1            | \$150,435.06            | 0.13%       | 0        | \$0.00        | NA       | \$0.00        |
|              | STAR FINANCIAL GROUP, INC.              | 1            | \$224,259.99            | 0.19%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION           | 15           | \$2,266,898.56          | 1.96%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 14           | \$2,268,653.29          | 1.97%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>576</b>   | <b>\$115,607,748.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376KQK5    | ABBEVILLE BUILDING AND LOAN ASSOCIATION | 1            | \$59,781.84             | 0.4%        | 0        | \$0.00        | NA       | \$0.00        |
|              | AEA FEDERAL CREDIT UNION                | 1            | \$78,750.00             | 0.52%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AF BANK                                 | 1            | \$80,000.00             | 0.53%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION         | 2            | \$157,921.96            | 1.05%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALERUS FINANCIAL                        | 1            | \$79,914.47             | 0.53%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMARILLO NATIONAL BANK                  | 1            | \$66,928.37             | 0.45%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMEGY MORTGAGE                          | 3            | \$167,968.02            | 1.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION      | 1            | \$67,923.80             | 0.45%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN NATIONAL BANK, WICHITA FALLS   | 1            | \$71,750.00             | 0.48%       | 0        | \$0.00        | NA       | \$0.00        |
|              |   | 1            | \$70,000.00             | 0.47%       | 0        | \$0.00        | NA       | \$0.00        |

|  |  |    |              |       |   |        |    |        |
|--|--|----|--------------|-------|---|--------|----|--------|
|  | ASHORE FUNDING,<br>INC                           |    |              |       |   |        |    |        |
|  | AULDS, HORNE &<br>WHITE INVESTMENT<br>CORP.      | 1  | \$83,000.00  | 0.55% | 0 | \$0.00 | NA | \$0.00 |
|  | B.F. GOODRICH<br>EMPLOYEES FED<br>CREDIT UNION   | 1  | \$73,600.00  | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | BANCORPSOUTH<br>BANK                             | 13 | \$888,959.48 | 5.92% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF LENOX                                    | 1  | \$67,228.05  | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF THE<br>CASCADES                          | 2  | \$142,000.00 | 0.95% | 0 | \$0.00 | NA | \$0.00 |
|  | BARKSDALE FEDERAL<br>CREDIT UNION                | 2  | \$98,588.39  | 0.66% | 0 | \$0.00 | NA | \$0.00 |
|  | BAXTER CREDIT<br>UNION                           | 1  | \$36,860.55  | 0.25% | 0 | \$0.00 | NA | \$0.00 |
|  | BETHPAGE FEDERAL<br>CREDIT UNION                 | 1  | \$75,000.00  | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | BOEING EMPLOYEES<br>CREDIT UNION                 | 3  | \$217,800.38 | 1.45% | 0 | \$0.00 | NA | \$0.00 |
|  | BRYN MAWR TRUST<br>COMPANY THE                   | 1  | \$70,000.00  | 0.47% | 0 | \$0.00 | NA | \$0.00 |
|  | CHELSEA GROTON<br>SAVINGS BANK                   | 1  | \$83,000.00  | 0.55% | 0 | \$0.00 | NA | \$0.00 |
|  | CHEVY CHASE BANK,<br>FSB - DEDICATED<br>CHANNEL  | 2  | \$158,426.66 | 1.06% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST<br>NATIONAL BANK OF<br>STORM LAKE | 1  | \$60,000.00  | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST<br>WHOLESALE<br>MORTGAGE          | 1  | \$70,000.00  | 0.47% | 0 | \$0.00 | NA | \$0.00 |
|  | CLINTON NATIONAL<br>BANK                         | 1  | \$60,400.00  | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY CREDIT<br>UNION                        | 1  | \$59,384.93  | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY FIRST<br>CREDIT UNION OF<br>FLORIDA    | 1  | \$57,437.06  | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | CORTRUST BANK                                    | 1  | \$53,000.00  | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION<br>MORTGAGE SERVICES,<br>INC.       | 3  | \$179,594.41 | 1.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | CROWN BANK FSB                                   | 1  | \$63,587.14  | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | DFCU FINANCIAL                                   | 1  | \$84,726.11  | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1  | \$82,909.15  | 0.55% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | DIME SAVINGS BANK OF NORWICH   |    |                |       |   |        |    |        |
|  | DPS CREDIT UNION   | 1  | \$67,000.00    | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST AMERICAN CREDIT UNION  | 4  | \$260,989.95   | 1.74% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CENTURY BANK, NA   | 1  | \$44,100.00    | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC                            | 17 | \$1,081,753.02 | 7.21% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 1  | \$77,916.62    | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST FINANCIAL BANK   | 1  | \$49,950.00    | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HAWAIIAN BANK  | 2  | \$157,407.50   | 1.05% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST INTERSTATE BANK  | 2  | \$143,935.86   | 0.96% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION                                     | 3  | \$231,900.00   | 1.54% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK & TRUST  | 1  | \$74,800.00    | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY                                | 1  | \$49,500.00    | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA   | 1  | \$79,800.00    | 0.53% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO                                      | 1  | \$84,909.21    | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PLACE BANK   | 1  | \$75,838.84    | 0.51% | 0 | \$0.00 | NA | \$0.00 |
|  | FORUM CREDIT UNION   | 1  | \$57,500.00    | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | FRANSEN BANK & TRUST   | 1  | \$52,300.00    | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO                         | 9  | \$552,243.02   | 3.68% | 0 | \$0.00 | NA | \$0.00 |
|  | GREAT LAKES CREDIT UNION   | 1  | \$47,500.00    | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | HANCOCK BANK   | 1  | \$85,000.00    | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND CREDIT UNION   | 1  | \$73,000.00    | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK  | 1  | \$84,800.00    | 0.56% | 0 | \$0.00 | NA | \$0.00 |
|  |  | 1  | \$64,785.59    | 0.43% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |        |   |        |    |   |        |
|--|--|----|----------------|--------|---|--------|----|---|--------|
|  | IBM SOUTHEAST<br>EMPLOYEES FEDERAL<br>CREDIT UNION |    |                |        |   |        |    |   |        |
|  | LANDMARK CREDIT<br>UNION                           | 6  | \$362,862.44   | 2.42%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LIBERTY SAVINGS<br>BANK, FSB                       | 1  | \$69,000.00    | 0.46%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS<br>NATIONAL BANK                        | 1  | \$58,500.00    | 0.39%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MACON SAVINGS<br>BANK                              | 3  | \$227,315.07   | 1.51%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARINE BANK<br>MORTGAGE SERVICES                   | 3  | \$212,983.35   | 1.42%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MISSOULA FEDERAL<br>CREDIT UNION                   | 1  | \$78,097.17    | 0.52%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE LENDERS<br>NETOWRK USA, INC               | 1  | \$82,909.15    | 0.55%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MT. MCKINLEY BANK                                  | 1  | \$65,000.00    | 0.43%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NASSAU EDUCATORS<br>FEDERAL CREDIT<br>UNION        | 1  | \$85,000.00    | 0.57%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY<br>MORTGAGE COMPANY                  | 4  | \$296,051.39   | 1.97%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NAVY FEDERAL<br>CREDIT UNION                       | 3  | \$219,906.96   | 1.46%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS<br>BANK                            | 1  | \$55,000.00    | 0.37%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ORNL FEDERAL<br>CREDIT UNION                       | 1  | \$83,722.92    | 0.56%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATELCO CREDIT<br>UNION                            | 1  | \$72,843.55    | 0.49%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PENNSYLVANIA<br>STATE EMPLOYEES<br>CREDIT UNION    | 32 | \$2,112,979.06 | 14.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POLICE AND FIRE<br>FEDERAL CREDIT<br>UNION         | 1  | \$80,000.00    | 0.53%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PUBLIC SERVICE<br>EMPLOYEES CREDIT<br>UNION        | 1  | \$65,929.45    | 0.44%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAN ANTONIO<br>FEDERAL CREDIT<br>UNION (SAFCU)     | 3  | \$184,201.39   | 1.23%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE<br>CORPORATION                   | 2  | \$126,361.18   | 0.84%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL<br>GROUP                             | 1  | \$62,000.00    | 0.41%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1  | \$29,000.00    | 0.19%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | SOUND COMMUNITY BANK                    |            |                        |             |          |               |          |               |
|              | STANDARD MORTGAGE CORPORATION           | 2          | \$124,212.30           | 0.83%       | 0        | \$0.00        | NA       | \$0.00        |
|              | STATE BANK OF NEW PRAGUE                | 1          | \$61,933.72            | 0.41%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SUNCOAST SCHOOLS FEDERAL CREDIT UNION   | 2          | \$136,050.00           | 0.91%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TEXAS BANK                              | 1          | \$56,525.00            | 0.38%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TINKER FEDERAL CREDIT UNION             | 2          | \$147,187.04           | 0.98%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UMPQUA BANK MORTGAGE                    | 2          | \$135,131.58           | 0.9%        | 0        | \$0.00        | NA       | \$0.00        |
|              | UNITED COMMUNITY BANK                   | 4          | \$250,272.72           | 1.67%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VISIONS FEDERAL CREDIT UNION            | 1          | \$85,000.00            | 0.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              | VISTA FEDERAL CREDIT UNION              | 1          | \$81,898.85            | 0.55%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 4          | \$264,145.40           | 1.76%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WEOKIE CREDIT UNION                     | 1          | \$55,350.00            | 0.37%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESCOM CREDIT UNION                     | 1          | \$76,546.66            | 0.51%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION        | 1          | \$70,090.28            | 0.47%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORLD SAVINGS BANK                      | 1          | \$59,936.15            | 0.4%        | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 23         | \$1,614,717.91         | 10.71%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>223</b> | <b>\$15,012,031.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31376KQL3    | ADVANTAGE BANK                          | 1          | \$51,023.95            | 0.55%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AEA FEDERAL CREDIT UNION                | 2          | \$91,676.85            | 0.98%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMARILLO NATIONAL BANK                  | 2          | \$113,543.89           | 1.22%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN BANK                           | 1          | \$50,400.00            | 0.54%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA           | 1          | \$47,834.95            | 0.51%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ANCHORBANK FSB                          | 2          | \$98,654.92            | 1.06%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                | 1          | \$63,782.27            | 0.68%       | 0        | \$0.00        | NA       | \$0.00        |
|              |   | 2          | \$68,558.34            | 0.74%       | 0        | \$0.00        | NA       | \$0.00        |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | BANCORPSOUTH BANK                         |   |              |       |   |        |    |   |        |
|  | BANK OF HAWAII                            | 1 | \$46,834.92  | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANK OF STANLY                            | 1 | \$83,708.07  | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BLACKHAWK CREDIT UNION                    | 1 | \$83,007.42  | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BREMER FINANCIAL CORPORATION              | 1 | \$44,841.94  | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CHARTER BANK                              | 1 | \$58,588.90  | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS FIRST NATIONAL BANK              | 2 | \$95,022.13  | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCE BANK & TRUST COMPANY             | 1 | \$74,739.35  | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMERCIAL BANK OF TEXAS, N.A.            | 1 | \$30,893.40  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY BANK & TRUST CO.                | 2 | \$114,791.48 | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | COMMUNITY STATE BANK OF ROCK FALLS        | 1 | \$55,209.22  | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CORNERBANK, NATIONAL ASSOCIATION          | 1 | \$25,908.67  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CROWN BANK FSB                            | 4 | \$259,882.23 | 2.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CENTURY BANK, NA                    | 1 | \$62,000.00  | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC | 1 | \$74,742.11  | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY BANK                      | 3 | \$148,193.56 | 1.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL BANK OF OHIO                | 2 | \$101,736.56 | 1.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL SAVINGS BANK OF THE GLADES  | 1 | \$40,000.00  | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                     | 2 | \$95,365.36  | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION          | 1 | \$16,044.04  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF DANVILLE           | 1 | \$30,000.00  | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA              | 5 | \$237,845.98 | 2.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREEDOM MORTGAGE CORP.                    | 2 | \$141,043.62 | 1.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                              | 3 | \$220,770.87 | 2.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 3 | \$207,032.57 | 2.22% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |              |       |   |        |    |        |
|--|--|----|--------------|-------|---|--------|----|--------|
|  | GATEWAY BUSINESS BANK                    |    |              |       |   |        |    |        |
|  | GATEWAY MORTGAGE CORPORATION             | 1  | \$63,000.00  | 0.68% | 0 | \$0.00 | NA | \$0.00 |
|  | GEORGIA TELCO CREDIT UNION               | 1  | \$79,721.98  | 0.86% | 0 | \$0.00 | NA | \$0.00 |
|  | GREATER NEW ORLEANS FEDERAL CREDIT UNION | 1  | \$49,427.62  | 0.53% | 0 | \$0.00 | NA | \$0.00 |
|  | GREYLOCK FEDERAL CREDIT UNION            | 1  | \$80,718.49  | 0.87% | 0 | \$0.00 | NA | \$0.00 |
|  | GUILD MORTGAGE COMPANY                   | 2  | \$151,854.11 | 1.63% | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK              | 1  | \$74,736.56  | 0.8%  | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.               | 1  | \$75,000.00  | 0.81% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME STATE BANK                          | 2  | \$128,606.25 | 1.38% | 0 | \$0.00 | NA | \$0.00 |
|  | HONESDALE NATIONAL BANK THE              | 2  | \$137,700.00 | 1.48% | 0 | \$0.00 | NA | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY              | 2  | \$157,277.83 | 1.69% | 0 | \$0.00 | NA | \$0.00 |
|  | JEFFERSON MORTGAGE SERVICES INC.         | 1  | \$74,742.11  | 0.8%  | 0 | \$0.00 | NA | \$0.00 |
|  | LA GRANGE STATE BANK                     | 1  | \$63,908.87  | 0.69% | 0 | \$0.00 | NA | \$0.00 |
|  | LEA COUNTY STATE BANK                    | 1  | \$27,901.66  | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES            | 4  | \$201,144.02 | 2.16% | 0 | \$0.00 | NA | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION     | 1  | \$50,824.63  | 0.55% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRIMACK COUNTY SAVINGS BANK            | 1  | \$79,719.00  | 0.86% | 0 | \$0.00 | NA | \$0.00 |
|  | MERRIMACK VALLEY FEDERAL CREDIT UNION    | 1  | \$46,500.00  | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE CLEARING CORPORATION            | 1  | \$65,369.58  | 0.7%  | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY           | 14 | \$828,094.96 | 8.89% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY    | 5  | \$303,100.00 | 3.25% | 0 | \$0.00 | NA | \$0.00 |

|  |                                     |   |              |       |   |        |    |        |
|--|-------------------------------------|---|--------------|-------|---|--------|----|--------|
|  | - DEDICATED CHANNEL                 |   |              |       |   |        |    |        |
|  | NEW SOUTH FEDERAL SAVINGS BANK      | 1 | \$35,000.00  | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTHERN OHIO INVESTMENT COMPANY    | 1 | \$61,383.63  | 0.66% | 0 | \$0.00 | NA | \$0.00 |
|  | OLD FORT BANKING COMPANY            | 1 | \$55,000.00  | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  | PARTNERS BANK                       | 1 | \$40,000.00  | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | PEOPLES BANK, NATIONAL ASSOCIATION  | 3 | \$138,493.95 | 1.49% | 0 | \$0.00 | NA | \$0.00 |
|  | PRIMEWEST MORTGAGE CORPORATION      | 3 | \$182,210.00 | 1.96% | 0 | \$0.00 | NA | \$0.00 |
|  | SABINE STATE BANK AND TRUST COMPANY | 2 | \$115,199.65 | 1.24% | 0 | \$0.00 | NA | \$0.00 |
|  | SALEM FIVE MORTGAGE COMPANY, LLC    | 1 | \$75,982.17  | 0.82% | 0 | \$0.00 | NA | \$0.00 |
|  | SKY FINANCIAL GROUP                 | 2 | \$107,872.37 | 1.16% | 0 | \$0.00 | NA | \$0.00 |
|  | SPACE COAST CREDIT UNION            | 3 | \$216,288.73 | 2.32% | 0 | \$0.00 | NA | \$0.00 |
|  | SPRATT SAVINGS AND LOAN ASSOCIATION | 1 | \$35,873.65  | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | SUPERIOR FEDERAL CREDIT UNION       | 1 | \$59,490.31  | 0.64% | 0 | \$0.00 | NA | \$0.00 |
|  | TEXAS BANK                          | 1 | \$62,183.14  | 0.67% | 0 | \$0.00 | NA | \$0.00 |
|  | THE HERGET NATIONAL BANK OF PEKIN   | 1 | \$53,411.73  | 0.57% | 0 | \$0.00 | NA | \$0.00 |
|  | THE TRADERS NATIONAL BANK           | 1 | \$43,300.00  | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | TRAVERSE MORTGAGE CORPORATION       | 1 | \$45,500.00  | 0.49% | 0 | \$0.00 | NA | \$0.00 |
|  | UMPQUA BANK MORTGAGE                | 1 | \$60,000.00  | 0.64% | 0 | \$0.00 | NA | \$0.00 |
|  | UNIONBANK                           | 5 | \$283,847.17 | 3.05% | 0 | \$0.00 | NA | \$0.00 |
|  | UNITED BANK OF UNION                | 1 | \$30,000.00  | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | VALLEY MORTGAGE COMPANY INC.        | 1 | \$60,910.00  | 0.65% | 0 | \$0.00 | NA | \$0.00 |
|  | WHATCOM EDUCATIONAL CREDIT UNION    | 1 | \$68,616.09  | 0.74% | 0 | \$0.00 | NA | \$0.00 |



|              |   |            |                       |             |          |               |    |          |               |
|--------------|---|------------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              | Unavailable                               | 35         | \$1,811,947.04        | 19.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>166</b> | <b>\$9,315,534.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KQM1    | AMERICAN HOME MORTGAGE CORPORATION        | 1          | \$179,374.44          | 2.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ANCHORBANK FSB                            | 1          | \$89,686.55           | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF NEWPORT                           | 1          | \$109,617.71          | 1.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 1          | \$129,543.38          | 1.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITADEL FEDERAL CREDIT UNION              | 1          | \$84,707.72           | 1.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS FIRST WHOLESALE MORTGAGE         | 1          | \$102,316.00          | 1.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COMMUNITY BANK & TRUST CO.                | 2          | \$196,645.26          | 2.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CROWN BANK FSB                            | 6          | \$1,047,179.47        | 13.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DEERE HARVESTER CREDIT UNION              | 1          | \$84,701.44           | 1.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DIME SAVINGS BANK OF NORWICH              | 1          | \$181,000.00          | 2.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST PLACE BANK                          | 1          | \$162,626.77          | 2.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FREMONT BANK                              | 5          | \$1,032,229.03        | 13.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY MORTGAGE CORPORATION              | 1          | \$154,000.00          | 1.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GTE FEDERAL CREDIT UNION                  | 1          | \$215,500.00          | 2.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARVARD UNIVERSITY EMPLOYEES CREDIT UNION | 1          | \$124,138.21          | 1.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | INDEPENDENT NATIONAL BANK                 | 1          | \$180,000.00          | 2.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IOWA STATE BANK                           | 1          | \$147,679.45          | 1.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | JAMES B. NUTTER AND COMPANY               | 1          | \$119,578.50          | 1.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | KERN SCHOOLS FEDERAL CREDIT UNION         | 1          | \$187,339.66          | 2.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | KITSAP COMMUNITY FEDERAL CREDIT UNION     | 1          | \$128,500.00          | 1.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MERCHANTS BANK, NATIONAL ASSOCIATION      | 2          | \$266,072.08          | 3.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                                       |            |                        |             |          |               |    |          |               |
|--------------|---------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | MERIWEST MORTGAGE COMPANY, LLC        | 1          | \$132,000.00           | 1.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MERRIMACK VALLEY FEDERAL CREDIT UNION | 1          | \$100,000.00           | 1.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NEWTOWN SAVINGS BANK                  | 1          | \$227,500.00           | 2.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TAUNTON FEDERAL CREDIT UNION          | 1          | \$135,000.00           | 1.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK                            | 1          | \$96,000.00            | 1.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE NATIONAL B&T OF SYCAMORE          | 1          | \$90,000.00            | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILLIAMSVILLE STATE BANK AND TRUST    | 1          | \$179,600.00           | 2.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WINTER HILL FEDERAL SAVINGS BANK      | 1          | \$300,000.00           | 3.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 12         | \$1,617,156.01         | 20.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>52</b>  | <b>\$7,799,691.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                                       |            |                        |             |          |               |    |          |               |
| 31376KQN9    | AMSOUTH BANK                          | 5          | \$242,028.35           | 2.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ARVEST MORTGAGE COMPANY               | 13         | \$732,476.80           | 6.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                    | 31         | \$1,853,252.62         | 17.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY             | 2          | \$129,771.69           | 1.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FRANKLIN BANK, SSB                    | 3          | \$213,120.81           | 2%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK                | 1          | \$89,683.88            | 0.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION              | 27         | \$1,688,518.03         | 15.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 90         | \$5,721,770.19         | 53.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>172</b> | <b>\$10,670,622.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                                       |            |                        |             |          |               |    |          |               |
| 31376KQP4    | AMSOUTH BANK                          | 3          | \$676,510.40           | 10.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ARVEST MORTGAGE COMPANY               | 2          | \$292,044.42           | 4.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION              | 17         | \$2,862,258.10         | 43.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 14         | \$2,696,493.38         | 41.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>36</b>  | <b>\$6,527,306.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                                       |            |                        |             |          |               |    |          |               |
| 31376KQQ2    | ABACUS FEDERAL SAVINGS BANK           | 1          | \$67,000.00            | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |                                       | 5          | \$237,949.77           | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |    |              |       |   |        |    |   |        |
|--|----|--------------|-------|---|--------|----|---|--------|
| ABBEVILLE BUILDING AND LOAN ASSOCIATION  |    |              |       |   |        |    |   |        |
| ADVANTAGE BANK                           | 6  | \$345,439.68 | 1.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AEA FEDERAL CREDIT UNION                 | 3  | \$207,350.00 | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AF BANK                                  | 1  | \$55,000.00  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| ALPINE BANK OF ILLINOIS                  | 8  | \$489,348.00 | 1.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ALTRA FEDERAL CREDIT UNION               | 2  | \$123,746.21 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AMARILLO NATIONAL BANK                   | 3  | \$175,082.34 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AMEGY MORTGAGE                           | 2  | \$110,350.00 | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AMERICA FIRST FEDERAL CREDIT UNION       | 6  | \$405,594.24 | 1.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AMERICAN BANK                            | 2  | \$157,427.91 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AMERICAN NATIONAL BANK, WICHITA FALLS    | 2  | \$75,873.11  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AMERIHOME MORTGAGE CORPORATION           | 1  | \$66,480.00  | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ANCHORBANK FSB                           | 1  | \$37,367.16  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ASSOCIATED MORTGAGE INC.                 | 1  | \$68,057.55  | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AUBURNBANK                               | 2  | \$111,098.13 | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AULDS, HORNE & WHITE INVESTMENT CORP.    | 2  | \$93,338.79  | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
| B.F. GOODRICH EMPLOYEES FED CREDIT UNION | 1  | \$34,873.11  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANCORPSOUTH BANK                        | 11 | \$670,899.67 | 2.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK MUTUAL                              | 6  | \$443,301.55 | 1.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF HAWAII                           | 2  | \$134,755.07 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF LENOX                            | 2  | \$124,470.79 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF STANLY                           | 3  | \$189,356.05 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BAXTER CREDIT UNION                      | 1  | \$69,500.00  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BETHPAGE FEDERAL CREDIT UNION            | 1  | \$50,000.00  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLACKHAWK CREDIT UNION                   | 3  | \$178,573.09 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BRYN MAWR TRUST COMPANY THE              | 1  | \$82,204.03  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| CAPE COD FIVE CENTS SAVINGS BANK       | 1 | \$75,629.27  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CARDINAL COMMUNITY CREDIT UNION        | 2 | \$98,735.42  | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CARROLLTON BANK                        | 1 | \$82,200.00  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL MORTGAGE COMPANY               | 4 | \$148,373.67 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL SAVINGS BANK                   | 1 | \$65,765.72  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEMICAL BANK                          | 1 | \$50,000.00  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS BANK MORTGAGE CORPORATION     | 1 | \$75,600.00  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS BANK OF NORTHERN KENTUCKY     | 1 | \$23,914.80  | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST NATIONAL BANK           | 1 | \$55,300.00  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST WHOLESALE MORTGAGE      | 3 | \$200,533.08 | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COLORADO EAST BANK & TRUST             | 1 | \$44,836.85  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMERCE BANK & TRUST COMPANY          | 1 | \$78,551.77  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY STATE BANK OF ROCK FALLS     | 1 | \$49,820.63  | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION MORTGAGE SERVICES, INC.   | 1 | \$27,897.41  | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION ONE                       | 9 | \$570,181.80 | 2.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN BANK FSB                         | 1 | \$33,180.53  | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CUNA CREDIT UNION                      | 1 | \$58,000.00  | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DEERE HARVESTER CREDIT UNION           | 2 | \$105,796.97 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DUBUQUE BANK AND TRUST COMPANY         | 4 | \$266,779.62 | 0.99% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DUPONT STATE BANK                      | 1 | \$52,309.56  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS & MERCHANTS BANK AND TRUST CO. | 1 | \$38,000.00  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS AND MERCHANTS TRUST COMPANY    | 3 | \$200,751.45 | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIMI, INC.                             | 1 | \$72,738.10  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST BANK RICHMOND, NA                | 2 | \$70,900.00  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| FIRST CITIZENS BANK & TRUST COMPANY OF SC                    | 9 | \$591,066.92 | 2.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK NA                                       | 3 | \$170,620.62 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY BANK   | 1 | \$45,500.00  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL BANK, FSB                                      | 1 | \$49,260.01  | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC | 2 | \$127,500.00 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK                                   | 3 | \$170,787.09 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FINANCIAL BANK   | 4 | \$142,817.29 | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE BANK  | 7 | \$447,170.88 | 1.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST MORTGAGE COMPANY, L.L.C.                               | 1 | \$69,850.00  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK & TRUST                                  | 4 | \$255,080.29 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK ALASKA                                   | 2 | \$128,029.21 | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK IN MANITOWOC                             | 1 | \$71,738.96  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF CARMI                                 | 3 | \$143,735.29 | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF DEERWOOD                              | 2 | \$97,646.72  | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF OMAHA                                 | 6 | \$372,252.75 | 1.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF PLATTEVILLE                           | 1 | \$72,800.00  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF WATERLOO                              | 1 | \$75,721.78  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK   | 6 | \$298,104.66 | 1.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST SOUTHERN NATIONAL BANK                                 | 1 | \$59,782.47  | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST UNITED BANK  | 1 | \$50,000.00  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLORIDA CREDIT UNION   | 1 | \$77,723.12  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORUM CREDIT UNION   | 1 | \$62,671.95  | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK   | 4 | \$300,787.44 | 1.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GARDINER SAVINGS INSTITUTION FSB                             | 2 | \$103,330.93 | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |              |       |   |        |    |   |        |
|--|--|----|--------------|-------|---|--------|----|---|--------|
|  | GATEWAY BUSINESS BANK                        | 1  | \$79,713.00  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION                 | 2  | \$104,625.57 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 11 | \$650,242.73 | 2.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREATER NEVADA MORTGAGE SERVICES             | 1  | \$79,709.96  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENPOINT MORTGAGE FUNDING, INC.            | 1  | \$64,764.34  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GTE FEDERAL CREDIT UNION                     | 1  | \$49,818.73  | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARDIAN CREDIT UNION                        | 1  | \$34,874.44  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND BANK                               | 1  | \$76,029.15  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND CREDIT UNION                       | 3  | \$194,378.75 | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK                    | 1  | \$57,692.28  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME FINANCING CENTER INC.                   | 2  | \$105,822.51 | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOME SAVINGS AND LOAN COMPANY                | 2  | \$149,356.14 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEFEDERAL BANK                             | 1  | \$56,546.40  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IDAHO CENTRAL CREDIT UNION                   | 1  | \$54,300.00  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE               | 2  | \$68,750.00  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IOWA BANKERS MORTGAGE CORPORATION            | 1  | \$45,000.00  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IOWA STATE BANK                              | 1  | \$60,000.00  | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IOWA STATE BANK AND TRUST COMPANY            | 1  | \$30,000.00  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY           | 2  | \$140,756.83 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | JAMES B. NUTTER AND COMPANY                  | 1  | \$58,192.69  | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KERN SCHOOLS FEDERAL CREDIT UNION            | 1  | \$49,423.93  | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LA SALLE STATE BANK                          | 2  | \$125,000.00 | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST                     | 1  | \$60,000.00  | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |              |       |   |        |    |   |        |
|--|---|----|--------------|-------|---|--------|----|---|--------|
|  | LANDMARK CREDIT UNION                                     | 3  | \$199,067.98 | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LORIMAC CORPORATION                                       | 1  | \$51,412.92  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK                                  | 2  | \$131,757.08 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MACHIAS SAVINGS BANK                                      | 2  | \$108,268.01 | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MACON SAVINGS BANK  | 2  | \$96,352.68  | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES                             | 3  | \$185,324.08 | 0.69% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARQUETTE BANK  | 1  | \$82,500.00  | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCANTILE TRUST & SAVINGS BANK                           | 1  | \$30,400.00  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 12 | \$693,480.60 | 2.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK                          | 9  | \$617,665.20 | 2.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST COMMUNITY BANK                                    | 1  | \$28,895.97  | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST LOAN SERVICES INC.                                | 1  | \$46,500.00  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MINOTOLA NATIONAL BANK                                    | 1  | \$66,263.94  | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MISSOULA FEDERAL CREDIT UNION                             | 2  | \$154,443.94 | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE CENTER, LLC                                      | 2  | \$117,822.51 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE CLEARING CORPORATION                             | 2  | \$118,645.02 | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL COOPERATIVE BANK, N.A.                           | 1  | \$74,733.77  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 10 | \$658,745.73 | 2.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW SOUTH FEDERAL SAVINGS BANK                            | 3  | \$89,802.67  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHLAND AREA FEDERAL CREDIT UNION                       | 1  | \$44,840.26  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OCEAN BANK  | 1  | \$80,000.00  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | OLD SECOND MORTGAGE COMPANY               | 3 | \$207,000.00 | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ORRSTOWN BANK                             | 2 | \$157,709.96 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATELCO CREDIT UNION                      | 1 | \$65,763.22  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK                              | 1 | \$36,000.00  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK, NATIONAL ASSOCIATION        | 3 | \$183,992.48 | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES TRUST COMPANY OF ST. ALBANS       | 1 | \$62,776.36  | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PIONEER BANK                              | 2 | \$136,869.01 | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PORT WASHINGTON STATE BANK                | 2 | \$135,398.42 | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PREMIER BANK OF JACKSONVILLE              | 1 | \$43,680.00  | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEBANK                                 | 1 | \$35,868.10  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PROVIDENT SAVINGS BANK                    | 1 | \$75,229.14  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PURDUE EMPLOYEES FEDERAL CREDIT UNION     | 1 | \$50,000.00  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKY MOUNTAIN MORTGAGE COMPANY           | 1 | \$61,775.22  | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SABINE STATE BANK AND TRUST COMPANY       | 1 | \$39,856.50  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAXON MORTGAGE INC.                       | 2 | \$158,435.58 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION             | 1 | \$52,000.00  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL GROUP                       | 4 | \$174,667.67 | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOLIDARITY COMMUNITY FEDERAL CREDIT UNION | 1 | \$34,000.00  | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOUTHERN BANK & TRUST COMPANY             | 1 | \$45,000.00  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SPENCER SAVINGS BANK                      | 1 | \$76,723.76  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION             | 9 | \$586,760.10 | 2.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF LACROSSE                    | 2 | \$130,742.59 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STURDY SAVINGS BANK                       | 1 | \$21,843.42  | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |



|  |   |   |              |       |   |        |    |   |        |
|--|---|---|--------------|-------|---|--------|----|---|--------|
|  | SUPERIOR FEDERAL CREDIT UNION           | 5 | \$234,132.91 | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SWAIN MORTGAGE COMPANY                  | 1 | \$74,733.76  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAYLOR COUNTY BANK                      | 2 | \$77,029.05  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEXAS BANK                              | 5 | \$312,552.56 | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE FIRST NATIONAL BANK                 | 1 | \$36,865.86  | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HERGET NATIONAL BANK OF PEKIN       | 1 | \$32,783.21  | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HONOR STATE BANK                    | 1 | \$40,000.00  | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE TRADERS NATIONAL BANK               | 1 | \$55,000.00  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIERONE BANK                            | 5 | \$352,391.42 | 1.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TINKER FEDERAL CREDIT UNION             | 1 | \$75,724.47  | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES | 2 | \$63,445.66  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOYOTA FEDERAL CREDIT UNION             | 2 | \$139,990.62 | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TSB BANK                                | 1 | \$73,225.00  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE CORP.                    | 2 | \$155,500.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UMPQUA BANK MORTGAGE                    | 2 | \$147,740.87 | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNION FEDERAL BANK OF INDIANAPOLIS      | 1 | \$77,424.24  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK                               | 1 | \$59,787.01  | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED MORTGAGE COMPANY                 | 1 | \$82,000.00  | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY MORTGAGE COMPANY INC.            | 1 | \$51,811.48  | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VAN WERT NATIONAL BANK                  | 5 | \$280,903.70 | 1.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VERITY CREDIT UNION                     | 1 | \$70,381.41  | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON CAPITAL MORTGAGE GROUP       | 1 | \$64,766.81  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON STATE EMPLOYEES CREDIT UNION | 1 | \$65,000.00  | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 2 | \$132,871.61 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |                                    |            |                        |             |          |               |          |               |
|--------------|------------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | WAUKESHA STATE BANK                |            |                        |             |          |               |          |               |
|              | WAYNE BANK AND TRUST COMPANY       | 4          | \$250,020.12           | 0.93%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WEOKIE CREDIT UNION                | 3          | \$124,789.75           | 0.46%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESTCONSIN CREDIT UNION            | 3          | \$202,037.33           | 0.75%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION   | 8          | \$479,612.13           | 1.78%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WILMINGTON TRUST COMPANY           | 1          | \$54,802.68            | 0.2%        | 0        | \$0.00        | NA       | \$0.00        |
|              | WORLD SAVINGS BANK                 | 4          | \$219,748.21           | 0.82%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.    | 1          | \$74,725.22            | 0.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                        | 48         | \$2,808,679.73         | 10.43%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                                    | <b>454</b> | <b>\$26,948,699.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |                                    |            |                        |             |          |               |          |               |
| 31376KQR0    | AMSOUTH BANK                       | 13         | \$910,272.06           | 13.43%      | 0        | \$0.00        | NA       | \$0.00        |
|              | ARVEST MORTGAGE COMPANY            | 25         | \$1,349,910.63         | 19.91%      | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIMORTGAGE, INC.                 | 11         | \$577,095.42           | 8.51%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY          | 2          | \$115,582.08           | 1.71%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HIBERNIA NATIONAL BANK             | 2          | \$131,862.48           | 1.95%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE CORPORATION           | 35         | \$1,990,484.47         | 29.36%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                        | 29         | \$1,703,367.28         | 25.13%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                                    | <b>117</b> | <b>\$6,778,574.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |                                    |            |                        |             |          |               |          |               |
| 31376KQS8    | ABACUS FEDERAL SAVINGS BANK        | 2          | \$189,257.07           | 1.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ADVANTAGE BANK                     | 3          | \$296,485.84           | 1.71%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AFFINITY PLUS FEDERAL CREDIT UNION | 1          | \$90,000.00            | 0.52%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMARILLO NATIONAL BANK             | 2          | \$196,078.88           | 1.13%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMEGY MORTGAGE                     | 1          | \$91,961.83            | 0.53%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN BANK                      | 1          | \$102,462.15           | 0.59%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ANCHORBANK FSB                     | 1          | \$100,000.00           | 0.58%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.           | 1          | \$87,687.61            | 0.51%       | 0        | \$0.00        | NA       | \$0.00        |

|  |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION                   | 1 | \$100,000.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANCORPSOUTH BANK  | 3 | \$278,007.56 | 1.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK MUTUAL  | 4 | \$376,307.84 | 2.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANKFINANCIAL FSB  | 1 | \$105,600.00 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLACKHAWK CREDIT UNION   | 2 | \$180,749.23 | 1.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLUE BALL NATIONAL BANK  | 1 | \$99,645.01  | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CAPE COD FIVE CENTS SAVINGS BANK                               | 2 | \$174,351.00 | 1.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL MORTGAGE COMPANY                                       | 1 | \$99,641.25  | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEVY CHASE BANK, FSB - DEDICATED CHANNEL                      | 3 | \$291,945.05 | 1.69% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS BANK OF NORTHERN KENTUCKY                             | 1 | \$89,600.00  | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST WHOLESALE MORTGAGE                              | 1 | \$100,000.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY FEDERAL SAVINGS AND LOAN ASSOCIATION OF LITTLE FALLS | 1 | \$91,000.00  | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY STATE BANK OF ROCK FALLS                             | 1 | \$105,000.00 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION MORTGAGE CO.                                      | 1 | \$108,000.00 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION ONE   | 2 | \$193,555.24 | 1.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN BANK FSB   | 1 | \$98,806.56  | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CUNA CREDIT UNION  | 1 | \$109,500.00 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DEERE HARVESTER CREDIT UNION                                   | 1 | \$95,000.00  | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DUBUQUE BANK AND TRUST COMPANY                                 | 1 | \$97,844.72  | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXTRACO MORTGAGE   | 1 | \$100,000.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS AND MERCHANTS TRUST COMPANY                            | 1 | \$104,000.00 | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN CREDIT UNION                                    | 1 | \$98,246.28  | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY                            | 1 | \$89,673.70  | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |                                       |   |              |       |   |        |    |   |        |
|--|---------------------------------------|---|--------------|-------|---|--------|----|---|--------|
|  | OF SC                                 |   |              |       |   |        |    |   |        |
|  | FIRST COMMUNITY BANK                  | 2 | \$198,000.00 | 1.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL SAVINGS BANK            | 1 | \$101,626.30 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FINANCIAL BANK                  | 1 | \$99,637.45  | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE BANK                 | 1 | \$100,000.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST MORTGAGE COMPANY, L.L.C.        | 1 | \$99,637.45  | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK & TRUST           | 1 | \$104,619.32 | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY | 1 | \$99,637.45  | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK IN MANITOWOC      | 1 | \$91,666.45  | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF DANVILLE       | 1 | \$90,000.00  | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF GRANT PARK     | 1 | \$104,500.00 | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA          | 2 | \$196,465.05 | 1.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST PLACE BANK                      | 2 | \$184,784.08 | 1.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST STATE BANK OF RUSH CITY         | 1 | \$89,677.12  | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FLAGSTAR BANK-DEDICATED CHANNEL       | 1 | \$91,669.95  | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREEDOM MORTGAGE CORP.                | 1 | \$104,000.00 | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FREMONT BANK                          | 4 | \$383,633.30 | 2.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION          | 1 | \$100,000.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GREENPOINT MORTGAGE FUNDING, INC.     | 2 | \$197,285.87 | 1.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GTE FEDERAL CREDIT UNION              | 1 | \$109,600.00 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK           | 2 | \$198,700.00 | 1.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARRY MORTGAGE COMPANY                | 1 | \$93,267.73  | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND CREDIT UNION                | 5 | \$467,694.46 | 2.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|   |   |              |       |   |        |    |   |        |
|---|---|--------------|-------|---|--------|----|---|--------|
| HOMEAMERICAN MORTGAGE CORPORATION                 | 1 | \$94,990.00  | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMETOWN BANK                                     | 1 | \$102,776.00 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
| I-C FEDERAL CREDIT UNION                          | 1 | \$105,000.00 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ILLINOIS NATIONAL BANK                            | 1 | \$95,890.00  | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
| KERN SCHOOLS FEDERAL CREDIT UNION                 | 2 | \$207,257.64 | 1.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| LA GRANGE STATE BANK                              | 2 | \$197,381.68 | 1.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE MORTGAGE COMPANY INC.                        | 1 | \$108,000.00 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT UNION                             | 2 | \$191,296.57 | 1.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ALAMOS NATIONAL BANK                          | 1 | \$101,962.98 | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MANUFACTURERS BANK AND TRUST CO.                  | 1 | \$99,500.00  | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MCCLAIN BANK, N.A.                                | 1 | \$89,680.52  | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MECHANICS SAVINGS BANK                            | 1 | \$99,645.01  | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MEDWAY COOPERATIVE BANK                           | 1 | \$87,850.00  | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION              | 3 | \$300,415.04 | 1.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK                  | 7 | \$655,314.38 | 3.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID MINNESOTA FEDERAL CREDIT UNION                | 1 | \$100,000.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORRILL & JANES BANK AND TRUST COMPANY            | 1 | \$92,000.00  | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AMERICA, INC.                            | 1 | \$100,000.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE MARKETS, LLC                             | 1 | \$90,000.00  | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGEAMERICA INC.                              | 1 | \$105,952.51 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED | 3 | \$273,500.00 | 1.58% | 0 | \$0.00 | NA | 0 | \$0.00 |

| CHANNEL                                   |   |              |       |   |        |    |   |        |
|---|---|--------------|-------|---|--------|----|---|--------|
| NEW SOUTH FEDERAL SAVINGS BANK            | 1 | \$94,858.46  | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEWFIELD NATIONAL BANK                    | 1 | \$100,000.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHWESTERN MORTGAGE COMPANY             | 1 | \$85,253.05  | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NUMERICA CREDIT UNION                     | 1 | \$105,600.00 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD SECOND MORTGAGE COMPANY               | 2 | \$190,000.00 | 1.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| ORRSTOWN BANK                             | 1 | \$95,000.00  | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PARK BANK                                 | 1 | \$100,000.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PAVILION MORTGAGE COMPANY                 | 1 | \$108,608.96 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PIONEER BANK                              | 1 | \$108,612.85 | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRIMEWEST MORTGAGE CORPORATION            | 2 | \$183,500.00 | 1.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PURDUE EMPLOYEES FEDERAL CREDIT UNION     | 2 | \$175,061.05 | 1.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKLAND TRUST COMPANY                    | 1 | \$99,637.45  | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ROCKY MOUNTAIN MORTGAGE COMPANY           | 1 | \$87,680.96  | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SABINE STATE BANK AND TRUST COMPANY       | 1 | \$104,427.98 | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAFE CREDIT UNION                         | 1 | \$100,000.00 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAN ANTONIO FEDERAL CREDIT UNION (SAFCU)  | 1 | \$76,937.57  | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SAXON MORTGAGE INC.                       | 1 | \$90,676.96  | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOLIDARITY COMMUNITY FEDERAL CREDIT UNION | 2 | \$191,872.70 | 1.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SOUTHEAST OAKLAND COMMUNITY CREDIT UNION  | 1 | \$91,300.00  | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SPACE COAST CREDIT UNION                  | 3 | \$274,540.14 | 1.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| STANDARD MORTGAGE CORPORATION             | 1 | \$95,609.40  | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|   | 1 | \$107,110.26 | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              | SUPERIOR FEDERAL CREDIT UNION           |            |                        |             |          |               |          |               |
|              | TAYLOR COUNTY BANK                      | 1          | \$101,630.20           | 0.59%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TEXAS BANK                              | 2          | \$193,993.26           | 1.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TOWN AND COUNTRY BANC MORTGAGE SERVICES | 1          | \$90,000.00            | 0.52%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRAVERSE MORTGAGE CORPORATION           | 1          | \$98,500.00            | 0.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UMPQUA BANK MORTGAGE                    | 1          | \$108,106.64           | 0.62%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNITED BANK OF UNION                    | 1          | \$90,673.53            | 0.52%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNITED COMMUNITY BANK                   | 1          | \$95,746.69            | 0.55%       | 0        | \$0.00        | NA       | \$0.00        |
|              | UNIVERSITY FEDERAL CREDIT UNION         | 1          | \$93,659.20            | 0.54%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 1          | \$104,500.00           | 0.6%        | 0        | \$0.00        | NA       | \$0.00        |
|              | WAYNE BANK AND TRUST COMPANY            | 1          | \$106,100.00           | 0.61%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WEOKIE CREDIT UNION                     | 1          | \$106,010.17           | 0.61%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WESTCONSIN CREDIT UNION                 | 1          | \$100,000.00           | 0.58%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION        | 2          | \$191,126.57           | 1.1%        | 0        | \$0.00        | NA       | \$0.00        |
|              | WORTHINGTON MORTGAGE GROUP INC.         | 2          | \$185,333.23           | 1.07%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                             | 21         | \$2,048,451.28         | 11.77%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |   | <b>179</b> | <b>\$17,325,039.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |          |               |
| 31376KQT6    | AMSOUTH BANK                            | 12         | \$1,123,124.88         | 19.9%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ARVEST MORTGAGE COMPANY                 | 7          | \$666,663.66           | 11.81%      | 0        | \$0.00        | NA       | \$0.00        |
|              | CITIMORTGAGE, INC.                      | 2          | \$193,868.34           | 3.43%       | 0        | \$0.00        | NA       | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY               | 1          | \$85,286.38            | 1.51%       | 0        | \$0.00        | NA       | \$0.00        |
|              | FRANKLIN BANK, SSB                      | 1          | \$99,769.64            | 1.77%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HIBERNIA NATIONAL BANK                  | 2          | \$199,086.80           | 3.53%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HOMEOWNERS MORTGAGE                     | 1          | \$100,084.00           | 1.77%       | 0        | \$0.00        | NA       | \$0.00        |

|              |  |           |                       |             |          |               |          |               |
|--------------|--|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
|              | ENTERPRISES INC.                             |           |                       |             |          |               |          |               |
|              | OHIO SAVINGS BANK                            | 1         | \$94,316.81           | 1.67%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE CORPORATION                     | 10        | \$954,013.94          | 16.9%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                                  | 22        | \$2,128,305.12        | 37.71%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>59</b> | <b>\$5,644,519.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |           |                       |             |          |               |          |               |
| 31376KQU3    | 1ST 2ND MORTGAGE COMPANY OF NEW JERSEY, INC. | 2         | \$381,390.13          | 0.39%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ABACUS FEDERAL SAVINGS BANK                  | 4         | \$1,454,679.60        | 1.47%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ABBEVILLE BUILDING AND LOAN ASSOCIATION      | 1         | \$84,691.83           | 0.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ADIRONDACK TRUST COMPANY THE                 | 5         | \$879,000.00          | 0.89%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ADVANTAGE BANK                               | 3         | \$567,540.80          | 0.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AEA FEDERAL CREDIT UNION                     | 3         | \$581,922.35          | 0.59%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION              | 1         | \$129,030.50          | 0.13%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALPINE BANK OF ILLINOIS                      | 1         | \$147,474.62          | 0.15%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ALTRA FEDERAL CREDIT UNION                   | 2         | \$289,328.90          | 0.29%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMARILLO NATIONAL BANK                       | 1         | \$127,811.46          | 0.13%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMEGY MORTGAGE                               | 2         | \$312,598.87          | 0.32%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION           | 1         | \$139,885.61          | 0.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN BANK                                | 2         | \$233,944.41          | 0.24%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN EAGLE FEDERAL CREDIT UNION          | 2         | \$304,698.26          | 0.31%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN FINANCE HOUSE LARIBA                | 1         | \$358,322.73          | 0.36%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN NATIONAL BANK, TERRELL              | 1         | \$333,700.00          | 0.34%       | 0        | \$0.00        | NA       | \$0.00        |
|              | AMERICAN SAVINGS BANK                        | 2         | \$279,372.24          | 0.28%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ANHEUSER-BUSCH EMPLOYEES CREDIT UNION        | 1         | \$120,000.00          | 0.12%       | 0        | \$0.00        | NA       | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                     | 4         | \$723,407.14          | 0.73%       | 0        | \$0.00        | NA       | \$0.00        |



|  |   |                |       |   |        |    |   |        |
|--|---|----------------|-------|---|--------|----|---|--------|
| ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 2 | \$338,761.59   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AUBURNBANK                                   | 1 | \$241,500.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| AURORA FINANCIAL GROUP INC.                  | 1 | \$233,500.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANCORPSOUTH BANK                            | 8 | \$1,401,675.00 | 1.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK MUTUAL                                  | 7 | \$1,161,106.69 | 1.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK OF LANCASTER                            | 1 | \$120,000.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANK-FUND STAFF FEDERAL CREDIT UNION         | 3 | \$970,104.87   | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BANKFINANCIAL FSB                            | 1 | \$276,000.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BAXTER CREDIT UNION                          | 5 | \$857,871.06   | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BENCHMARK BANK                               | 1 | \$191,303.91   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLACKHAWK CREDIT UNION                       | 3 | \$390,584.04   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLACKHAWK STATE BANK                         | 1 | \$110,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLOOMFIELD STATE BANK                        | 1 | \$135,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BRYN MAWR TRUST COMPANY THE                  | 3 | \$513,587.43   | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BUTTE COMMUNITY BANK                         | 1 | \$328,828.57   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CAPE COD FIVE CENTS SAVINGS BANK             | 3 | \$540,000.00   | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CARROLLTON BANK                              | 2 | \$543,209.00   | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTENNIAL LENDING, LLC                      | 1 | \$161,904.64   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL BANK OF PROVO                        | 2 | \$633,600.00   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL MORTGAGE COMPANY                     | 3 | \$483,927.40   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHELSEA GROTON SAVINGS BANK                  | 1 | \$130,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CHEVY CHASE BANK, FSB - DEDICATED CHANNEL    | 3 | \$661,124.18   | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS BANK OF NORTHERN KENTUCKY           | 1 | \$160,000.00   | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST NATIONAL BANK                 | 1 | \$123,200.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST WHOLESALE                     | 4 | \$955,967.64   | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 |

| MORTGAGE   |    |                |       |   |        |    |   |        |
|--|----|----------------|-------|---|--------|----|---|--------|
| COLUMBIA CREDIT UNION  | 1  | \$247,500.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMERCIAL STATE BANK  | 1  | \$85,000.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY BANC MORTGAGE CORPORATION                                  | 1  | \$191,318.43   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMUNITY STATE BANK OF ROCK FALLS                                   | 1  | \$139,491.77   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CORNERBANK, NATIONAL ASSOCIATION                                     | 1  | \$220,547.49   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION MORTGAGE CO.  | 1  | \$121,300.00   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION MORTGAGE SERVICES, INC.                                 | 1  | \$84,691.83    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION ONE   | 7  | \$1,090,792.70 | 1.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN BANK FSB   | 2  | \$245,780.58   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CROWN BANK, N.A.   | 1  | \$85,000.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CUNA CREDIT UNION  | 3  | \$580,105.91   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DENALI STATE BANK  | 2  | \$251,593.95   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DIME SAVINGS BANK OF NORWICH   | 1  | \$140,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DUBUQUE BANK AND TRUST COMPANY                                       | 1  | \$114,583.94   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ENT FEDERAL CREDIT UNION   | 1  | \$128,797.18   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FALL RIVER FIVE CENTS SAVINGS BANK                                   | 1  | \$187,500.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS AND MERCHANTS TRUST COMPANY                                  | 2  | \$426,041.55   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIMI, INC.   | 1  | \$129,528.68   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST AMERICAN INTERNATIONAL BANK                                    | 4  | \$1,726,000.00 | 1.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CITIZENS BANK & TRUST COMPANY OF SC                            | 10 | \$1,842,844.14 | 1.86% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY BANK   | 1  | \$125,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 1  | \$110,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |    |                |       |   |        |    |   |        |
|--|----|----------------|-------|---|--------|----|---|--------|
| FIRST FEDERAL SAVINGS BANK OF THE GLADES | 1  | \$129,533.62   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FINANCIAL BANK                     | 5  | \$960,720.84   | 0.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST HAWAIIAN BANK                      | 2  | \$508,170.36   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST INTERSTATE BANK                    | 7  | \$1,108,315.71 | 1.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK & TRUST              | 2  | \$306,600.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK ALASKA               | 1  | \$128,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK AND TRUST COMPANY    | 1  | \$207,245.90   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK IN CANNON FALLS      | 1  | \$140,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF DEERWOOD          | 2  | \$316,847.09   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF HUDSON            | 2  | \$366,590.92   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF OMAHA             | 4  | \$593,071.19   | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF WATERLOO          | 1  | \$179,341.07   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST PLACE BANK                         | 15 | \$3,158,326.76 | 3.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST REPUBLIC SAVINGS BANK              | 1  | \$250,000.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST UNITED BANK                        | 1  | \$312,000.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST US COMMUNITY CREDIT UNION          | 1  | \$300,000.00   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLAGSTAR BANK-DEDICATED CHANNEL          | 4  | \$551,024.80   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLORIDA CREDIT UNION                     | 2  | \$325,824.31   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREEDOM MORTGAGE CORP.                   | 1  | \$307,000.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FREMONT BANK                             | 15 | \$3,164,358.54 | 3.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                    | 3  | \$455,558.74   | 0.46% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY MORTGAGE CORPORATION             | 1  | \$149,467.53   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GOLDEN FIRST MORTGAGE                    | 1  | \$358,359.76   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |              |       |   |        |    |        |
|--|---|---|--------------|-------|---|--------|----|--------|
|  | CORPORATION                               |   |              |       |   |        |    |        |
|  | GREATER NEVADA MORTGAGE SERVICES          | 2 | \$441,000.00 | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | GREENPOINT MORTGAGE FUNDING, INC.         | 5 | \$829,993.88 | 0.84% | 0 | \$0.00 | NA | \$0.00 |
|  | GTE FEDERAL CREDIT UNION                  | 4 | \$570,578.92 | 0.58% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARANTY LOAN AND REAL ESTATE COMPANY     | 1 | \$132,000.00 | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | HARBOR FEDERAL SAVINGS BANK               | 3 | \$493,151.06 | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | HARVARD UNIVERSITY EMPLOYEES CREDIT UNION | 2 | \$309,343.69 | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND BANK                            | 3 | \$443,420.33 | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND CREDIT UNION                    | 2 | \$344,790.24 | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK                 | 2 | \$383,024.90 | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.                | 4 | \$727,854.23 | 0.74% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME STATE BANK                           | 1 | \$129,538.53 | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMEAMERICAN MORTGAGE CORPORATION         | 1 | \$146,385.00 | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMEFEDERAL BANK                          | 2 | \$239,063.36 | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTREET BANK                           | 3 | \$515,215.39 | 0.52% | 0 | \$0.00 | NA | \$0.00 |
|  | ILLINOIS NATIONAL BANK                    | 1 | \$205,600.00 | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE            | 4 | \$851,888.90 | 0.86% | 0 | \$0.00 | NA | \$0.00 |
|  | IOWA STATE BANK                           | 1 | \$124,556.28 | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY        | 1 | \$129,528.68 | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | JEFFERSON MORTGAGE SERVICES INC.          | 3 | \$772,790.02 | 0.78% | 0 | \$0.00 | NA | \$0.00 |
|  | KERN SCHOOLS FEDERAL CREDIT UNION         | 5 | \$926,803.42 | 0.94% | 0 | \$0.00 | NA | \$0.00 |
|  | KEYSTONE NAZARETH BANK & TRUST            | 1 | \$266,615.08 | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | KEYWORTH MORTGAGE FUNDING CORPORATION     | 1 | \$250,800.00 | 0.25% | 0 | \$0.00 | NA | \$0.00 |

|  |    |                |       |   |        |    |   |        |
|--|----|----------------|-------|---|--------|----|---|--------|
| LA GRANGE STATE BANK                       | 2  | \$438,350.14   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE FOREST BANK & TRUST                   | 1  | \$250,000.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE MORTGAGE COMPANY INC.                 | 1  | \$127,500.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LANDMARK CREDIT UNION                      | 7  | \$1,103,685.01 | 1.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ALAMOS NATIONAL BANK                   | 5  | \$893,797.65   | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MACON SAVINGS BANK                         | 1  | \$165,404.47   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MAIN STREET BANK AND TRUST                 | 1  | \$359,600.00   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARINE BANK MORTGAGE SERVICES              | 5  | \$819,853.27   | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MASSACHUSETTS STATE EMPLOYEES CREDIT UNION | 2  | \$321,046.26   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MECHANICS SAVINGS BANK                     | 1  | \$190,000.00   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION       | 6  | \$991,863.62   | 1%    | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERIWEST MORTGAGE COMPANY, LLC             | 1  | \$282,212.24   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRILL MERCHANTS BANK                     | 2  | \$277,000.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERRIMACK VALLEY FEDERAL CREDIT UNION      | 1  | \$139,503.03   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK           | 18 | \$3,165,000.26 | 3.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID MINNESOTA FEDERAL CREDIT UNION         | 1  | \$142,700.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ISLAND MORTGAGE CORP.                  | 2  | \$348,343.28   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MIDWEST COMMUNITY BANK                     | 1  | \$140,001.25   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MINOTOLA NATIONAL BANK                     | 2  | \$508,058.84   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MISSOULA FEDERAL CREDIT UNION              | 2  | \$242,550.83   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AMERICA, INC.                     | 2  | \$322,864.33   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | MORTGAGE LENDERS<br>NETOWRK USA, INC                                  | 2  | \$281,989.74   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE COMPANY<br>- DEDICATED<br>CHANNEL | 19 | \$2,988,138.00 | 3.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW SOUTH FEDERAL<br>SAVINGS BANK                                     | 1  | \$193,650.00   | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS<br>BANK   | 1  | \$112,605.35   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHERN OHIO<br>INVESTMENT<br>COMPANY                                | 1  | \$110,000.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHMARK BANK  | 3  | \$697,512.23   | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWEST FEDERAL<br>CREDIT UNION                                     | 2  | \$397,723.71   | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN<br>MORTGAGE COMPANY                                      | 1  | \$144,000.00   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NUMERICA CREDIT<br>UNION  | 1  | \$111,725.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD FORT BANKING<br>COMPANY   | 1  | \$219,000.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD SECOND<br>MORTGAGE COMPANY  | 5  | \$771,239.40   | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATELCO CREDIT<br>UNION   | 1  | \$149,461.87   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PAVILION MORTGAGE<br>COMPANY  | 5  | \$707,491.79   | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK,<br>NATIONAL<br>ASSOCIATION                              | 1  | \$111,750.00   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PFF BANK AND TRUST  | 2  | \$375,264.56   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PIONEER BANK  | 2  | \$354,261.50   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POLICE AND FIRE<br>FEDERAL CREDIT<br>UNION                            | 2  | \$313,981.44   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PORT WASHINGTON<br>STATE BANK   | 2  | \$588,674.66   | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEWEST<br>MORTGAGE<br>CORPORATION                                  | 1  | \$115,145.43   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIOR LAKE STATE<br>BANK  | 1  | \$135,000.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PROGRESSIVE<br>SAVINGS BANK FSB                                       | 1  | \$167,384.57   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PURDUE EMPLOYEES<br>FEDERAL CREDIT                                    | 2  | \$430,344.38   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |   |              |       |   |        |    |        |
|--|---|---|--------------|-------|---|--------|----|--------|
|  | UNION                                     |   |              |       |   |        |    |        |
|  | REDWOOD CREDIT UNION                      | 1 | \$179,340.52 | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | ROCKLAND TRUST COMPANY                    | 1 | \$120,000.00 | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | SAFE CREDIT UNION                         | 3 | \$589,402.43 | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | SAVINGS BANK OF MENDOCINO COUNTY          | 1 | \$171,557.11 | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | SEATTLE SAVINGS BANK                      | 1 | \$186,314.88 | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION             | 1 | \$151,000.00 | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | SHREWSBURY FEDERAL CREDIT UNION           | 1 | \$145,000.00 | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | SKY FINANCIAL GROUP                       | 2 | \$338,498.91 | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | SOLIDARITY COMMUNITY FEDERAL CREDIT UNION | 1 | \$145,000.00 | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | SOUTH CAROLINA FEDERAL CREDIT UNION       | 1 | \$149,456.17 | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | SPACE COAST CREDIT UNION                  | 1 | \$129,065.11 | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | SPENCER SAVINGS BANK                      | 1 | \$130,000.00 | 0.13% | 0 | \$0.00 | NA | \$0.00 |
|  | ST. JAMES MORTGAGE CORPORATION            | 2 | \$335,925.00 | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | STANDARD BANK AND TRUST COMPANY           | 2 | \$270,438.05 | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | STANDARD MORTGAGE CORPORATION             | 2 | \$328,949.27 | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | STANFORD FEDERAL CREDIT UNION             | 1 | \$139,600.00 | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK AND TRUST                      | 1 | \$322,250.00 | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF LACROSSE                    | 2 | \$382,865.00 | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF SOUTHERN UTAH               | 1 | \$268,000.00 | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | STATE BANK OF THE LAKES                   | 4 | \$530,000.00 | 0.54% | 0 | \$0.00 | NA | \$0.00 |
|  | STILLWATER NATIONAL BANK & TRUST COMPANY  | 2 | \$474,739.66 | 0.48% | 0 | \$0.00 | NA | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO | 1  | \$134,912.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUFFOLK COUNTY NATIONAL BANK            | 1  | \$175,000.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEXAS BANK                              | 1  | \$276,255.37   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE FIRST NATIONAL BANK                 | 1  | \$146,671.92   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HONOR STATE BANK                    | 1  | \$224,192.81   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TINKER FEDERAL CREDIT UNION             | 1  | \$130,000.00   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWN AND COUNTRY BANC MORTGAGE SERVICES | 4  | \$887,627.50   | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOYOTA FEDERAL CREDIT UNION             | 1  | \$151,460.43   | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U OF C FEDERAL CREDIT UNION             | 2  | \$566,859.06   | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE CORP.                    | 3  | \$414,050.00   | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UMPQUA BANK MORTGAGE                    | 4  | \$797,000.00   | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNIONBANK                               | 1  | \$242,000.00   | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK OF UNION                    | 1  | \$142,985.20   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED COMMUNITY BANK                   | 3  | \$388,700.00   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY MORTGAGE COMPANY INC.            | 1  | \$140,950.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VAN WERT NATIONAL BANK                  | 2  | \$315,462.92   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VERITY CREDIT UNION                     | 3  | \$718,422.26   | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON STATE EMPLOYEES CREDIT UNION | 1  | \$127,535.93   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WAUKESHA STATE BANK                     | 3  | \$622,675.54   | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WEOKIE CREDIT UNION                     | 1  | \$124,551.57   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WHATCOM EDUCATIONAL CREDIT UNION        | 10 | \$1,571,213.68 | 1.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WILMINGTON TRUST COMPANY                | 3  | \$506,533.62   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WORLD SAVINGS BANK                      | 6  | \$1,276,974.44 | 1.29% | 0 | \$0.00 | NA | 0 | \$0.00 |



|              |                                       |            |                        |             |          |               |    |          |               |
|--------------|---------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | WORTHINGTON MORTGAGE GROUP INC.       | 2          | \$325,298.65           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Y-12 FEDERAL CREDIT UNION             | 1          | \$109,601.20           | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 61         | \$11,533,595.01        | 11.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>542</b> | <b>\$99,138,882.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                                       |            |                        |             |          |               |    |          |               |
| 31376KQV1    | AMSOUTH BANK                          | 14         | \$2,563,752.20         | 12.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ARVEST MORTGAGE COMPANY               | 20         | \$3,314,452.27         | 15.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                    | 1          | \$84,071.34            | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY             | 4          | \$636,711.38           | 2.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FRANKLIN BANK, SSB                    | 2          | \$318,116.06           | 1.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK                | 2          | \$359,946.98           | 1.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION              | 59         | \$10,787,938.88        | 50.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK                            | 1          | \$200,000.00           | 0.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 15         | \$2,997,567.12         | 14.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>118</b> | <b>\$21,262,556.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                                       |            |                        |             |          |               |    |          |               |
| 31376KQW9    | ABACUS FEDERAL SAVINGS BANK           | 1          | \$225,000.00           | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMEGY MORTGAGE                        | 5          | \$342,750.42           | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AUBURNBANK                            | 1          | \$172,364.70           | 0.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AULDS, HORNE & WHITE INVESTMENT CORP. | 2          | \$151,129.76           | 0.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCORPSOUTH BANK                     | 14         | \$1,414,713.38         | 3.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                        | 7          | \$1,348,206.37         | 3.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF THE CASCADES                  | 2          | \$483,600.00           | 1.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BAXTER CREDIT UNION                   | 2          | \$90,792.67            | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BETHPAGE FEDERAL CREDIT UNION         | 9          | \$1,420,211.05         | 3.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CAPE COD FIVE CENTS SAVINGS BANK      | 1          | \$262,026.28           | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENTEX HOME EQUITY COMPANY, LLC       | 1          | \$116,244.69           | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENTRAL SAVINGS BANK                  | 1          | \$76,714.91            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |                                       | 1          | \$129,000.00           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | CHELSEA GROTON SAVINGS BANK                  |    |                |       |   |        |    |        |
|  | CITIZENS COMMUNITY BANK                      | 2  | \$110,546.79   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST WHOLESALE MORTGAGE            | 1  | \$358,304.45   | 0.92% | 0 | \$0.00 | NA | \$0.00 |
|  | COLUMBIA CREDIT UNION                        | 1  | \$115,500.00   | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION MORTGAGE SERVICES, INC.         | 3  | \$323,400.18   | 0.83% | 0 | \$0.00 | NA | \$0.00 |
|  | CREDIT UNION ONE                             | 3  | \$260,311.30   | 0.67% | 0 | \$0.00 | NA | \$0.00 |
|  | FALL RIVER FIVE CENTS SAVINGS BANK           | 1  | \$141,304.24   | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | FIMI, INC.                                   | 1  | \$91,157.67    | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CENTURY BANK, NA                       | 1  | \$119,949.55   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST CITIZENS BANK & TRUST COMPANY OF SC    | 12 | \$1,268,144.42 | 3.26% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST COMMUNITY BANK                         | 1  | \$73,327.50    | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST HAWAIIAN BANK                          | 12 | \$2,008,900.83 | 5.17% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST INTERSTATE BANK                        | 1  | \$142,000.00   | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST MERIT MORTGAGE CORPORATION             | 4  | \$290,300.00   | 0.75% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK ALASKA                   | 1  | \$240,000.00   | 0.62% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK AND TRUST COMPANY        | 6  | \$493,305.71   | 1.27% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF HARTFORD              | 1  | \$45,000.00    | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF WATERLOO              | 2  | \$413,275.00   | 1.06% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST TECHNOLOGY CREDIT UNION                | 32 | \$4,043,601.25 | 10.4% | 0 | \$0.00 | NA | \$0.00 |
|  | FREEDOM MORTGAGE CORP.                       | 4  | \$634,132.38   | 1.63% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY BUSINESS BANK                        | 1  | \$323,784.09   | 0.83% | 0 | \$0.00 | NA | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 10 | \$911,640.24   | 2.34% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | GREENPOINT MORTGAGE FUNDING, INC.          | 1  | \$214,195.62   | 0.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEARTLAND CREDIT UNION                     | 13 | \$1,292,967.00 | 3.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEAMERICAN MORTGAGE CORPORATION          | 1  | \$162,500.00   | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN UNION BANK AND TRUST COMPANY         | 2  | \$380,296.98   | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KITSAP BANK                                | 1  | \$358,268.51   | 0.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LAKE FOREST BANK & TRUST                   | 1  | \$344,729.41   | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LANDMARK CREDIT UNION                      | 4  | \$478,489.16   | 1.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK                   | 1  | \$139,575.84   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MACON SAVINGS BANK                         | 2  | \$174,812.93   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES              | 1  | \$95,000.00    | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MASSACHUSETTS STATE EMPLOYEES CREDIT UNION | 2  | \$215,846.75   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MAYFLOWER COOPERATIVE BANK                 | 2  | \$459,847.16   | 1.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION       | 3  | \$639,025.10   | 1.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID AMERICA FEDERAL SAVINGS BANK           | 2  | \$230,996.73   | 0.59% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID MINNESOTA FEDERAL CREDIT UNION         | 1  | \$60,000.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-ATLANTIC FEDERAL CREDIT UNION          | 2  | \$452,489.07   | 1.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-STATE BANK                             | 1  | \$140,477.97   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORRILL & JANES BANK AND TRUST COMPANY     | 1  | \$51,160.00    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE LENDERS NETOWRK USA, INC          | 1  | \$58,281.13    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MUTUAL SAVINGS AND LOAN ASSOCIATION        | 6  | \$578,803.98   | 1.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1  | \$118,647.53   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | NATIONAL CITY MORTGAGE COMPANY                            |    |                |       |   |        |    |   |        |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 6  | \$1,242,356.13 | 3.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHMARK BANK  | 1  | \$298,889.28   | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWEST FEDERAL CREDIT UNION                            | 1  | \$100,000.00   | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD SECOND MORTGAGE COMPANY                               | 1  | \$300,000.00   | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATELCO CREDIT UNION                                      | 2  | \$145,407.46   | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND FEDERAL CREDIT UNION                             | 8  | \$1,301,924.30 | 3.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SABINE STATE BANK AND TRUST COMPANY                       | 1  | \$187,303.96   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAN ANTONIO FEDERAL CREDIT UNION (SAFCU)                  | 1  | \$55,056.66    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SECURITY MORTGAGE CORPORATION                             | 3  | \$307,251.95   | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOUND COMMUNITY BANK                                      | 1  | \$209,222.49   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOUTH CAROLINA FEDERAL CREDIT UNION                       | 1  | \$129,400.00   | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUPERIOR FEDERAL CREDIT UNION                             | 4  | \$347,195.84   | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TIERONE BANK  | 1  | \$111,200.00   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TINKER FEDERAL CREDIT UNION                               | 2  | \$103,050.00   | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U OF C FEDERAL CREDIT UNION                               | 1  | \$249,074.41   | 0.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED COMMUNITY BANK                                     | 10 | \$639,842.09   | 1.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VALLEY BANK AND TRUST COMPANY                             | 1  | \$107,500.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | VERITY CREDIT UNION                                       | 2  | \$222,103.69   | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WESTCONSIN CREDIT UNION                                   | 1  | \$62,100.00    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WHATCOM EDUCATIONAL CREDIT UNION                          | 32 | \$3,800,611.64 | 9.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WILMINGTON TRUST COMPANY                                  | 4  | \$611,652.96   | 1.57% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |                                       |            |                        |             |          |               |    |          |               |
|--------------|---------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | WRIGHT-PATT CREDIT UNION, INC.        | 1          | \$122,000.00           | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 24         | \$3,138,390.44         | 7.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>305</b> | <b>\$39,078,584.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                                       |            |                        |             |          |               |    |          |               |
| 31376KQX7    | AMSOUTH BANK                          | 9          | \$1,567,515.27         | 17.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ARVEST MORTGAGE COMPANY               | 11         | \$1,239,847.90         | 14.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CRESCENT MORTGAGE COMPANY             | 1          | \$134,500.17           | 1.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FRANKLIN BANK, SSB                    | 2          | \$272,456.17           | 3.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK                | 9          | \$1,241,772.03         | 14.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION              | 25         | \$4,127,393.91         | 46.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 1          | \$264,958.91           | 2.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>58</b>  | <b>\$8,848,444.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |                                       |            |                        |             |          |               |    |          |               |
| 31376KQY5    | ABACUS FEDERAL SAVINGS BANK           | 1          | \$248,411.46           | 1.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADIRONDACK TRUST COMPANY THE          | 1          | \$147,000.00           | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADVANTAGE BANK                        | 2          | \$74,271.25            | 0.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AEA FEDERAL CREDIT UNION              | 1          | \$57,270.40            | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ALASKA USA FEDERAL CREDIT UNION       | 1          | \$190,978.73           | 1.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                | 3          | \$227,341.66           | 1.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICA FIRST FEDERAL CREDIT UNION    | 3          | \$239,306.26           | 1.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAS CHRISTIAN CREDIT UNION       | 1          | \$109,000.00           | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AULDS, HORNE & WHITE INVESTMENT CORP. | 1          | \$102,000.00           | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AURORA FINANCIAL GROUP INC.           | 1          | \$42,755.83            | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCORPSOUTH BANK                     | 6          | \$285,215.91           | 1.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK CENTER FIRST                     | 1          | \$49,682.29            | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF NEWPORT                       | 1          | \$216,642.48           | 1.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF SPRINGFIELD                   | 1          | \$140,198.00           | 0.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF THE                           | 1          | \$153,000.00           | 0.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |

| CASCADES   |   |              |       |   |        |    |   |        |
|--|---|--------------|-------|---|--------|----|---|--------|
| BANKFINANCIAL FSB  | 4 | \$352,275.94 | 2.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| BLUE BALL NATIONAL BANK  | 2 | \$171,913.16 | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BRUCETON BANK  | 1 | \$62,102.87  | 0.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| BUSEY BANK   | 1 | \$212,298.02 | 1.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CAPE COD FIVE CENTS SAVINGS BANK                                     | 4 | \$407,966.67 | 2.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CCO MORTGAGE CORPORATION   | 4 | \$426,278.03 | 2.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL MORTGAGE COMPANY   | 9 | \$481,338.61 | 2.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CENTRAL SAVINGS BANK   | 1 | \$33,639.28  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS FIRST NATIONAL BANK   | 1 | \$88,500.00  | 0.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
| COMMERCE BANK & TRUST COMPANY  | 2 | \$102,629.35 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CONSUMER LOAN SERVICES, LLC  | 1 | \$35,086.70  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CREDIT UNION MORTGAGE CO.  | 1 | \$93,203.98  | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DUPONT STATE BANK  | 1 | \$41,727.32  | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FARMERS & MERCHANTS BANK AND TRUST CO.                               | 1 | \$90,000.00  | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST BANK RICHMOND, NA  | 1 | \$70,000.00  | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CENTURY BANK, NA   | 1 | \$70,500.00  | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST COMMUNITY CREDIT UNION ABN OREGON FIRST COMMUNITY CREDIT UNION | 1 | \$35,277.44  | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL BANK OF OHIO   | 1 | \$65,000.00  | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK   | 2 | \$167,160.05 | 1%    | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FINANCIAL BANK   | 2 | \$79,682.29  | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK  | 1 | \$78,778.23  | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK IN MANITOWOC                                     | 2 | \$134,558.18 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST NATIONAL BANK OF CARM  | 1 | \$116,867.68 | 0.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | 2 | \$138,570.45 | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |   |              |       |   |        |    |        |
|--|--|---|--------------|-------|---|--------|----|--------|
|  | FIRST NATIONAL BANK OF OMAHA                 |   |              |       |   |        |    |        |
|  | FOSTER BANK                                  | 1 | \$39,750.91  | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | FREMONT BANK                                 | 2 | \$366,949.93 | 2.19% | 0 | \$0.00 | NA | \$0.00 |
|  | GARDINER SAVINGS INSTITUTION FSB             | 1 | \$76,861.79  | 0.46% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY BUSINESS BANK                        | 3 | \$509,325.34 | 3.03% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY MORTGAGE CORPORATION                 | 1 | \$74,032.94  | 0.44% | 0 | \$0.00 | NA | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 2 | \$56,606.14  | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | GRANITE STATE CREDIT UNION                   | 1 | \$98,751.64  | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  | GREENWOOD CREDIT UNION                       | 1 | \$175,000.00 | 1.04% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARANTY BANK F.S.B.                         | 1 | \$84,467.10  | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND BANK                               | 1 | \$298,093.74 | 1.78% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND CREDIT UNION                       | 1 | \$43,927.02  | 0.26% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK                    | 1 | \$55,000.00  | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FINANCING CENTER INC.                   | 2 | \$273,116.37 | 1.63% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTEAD BANK                               | 1 | \$45,000.00  | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | IDAHO CENTRAL CREDIT UNION                   | 1 | \$37,875.00  | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | ILLINI BANK                                  | 1 | \$20,000.00  | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | INDEPENDENT BANK CORPORATION                 | 3 | \$135,147.37 | 0.81% | 0 | \$0.00 | NA | \$0.00 |
|  | INDIAN VILLAGE COMMUNITY BANK                | 1 | \$44,500.00  | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE               | 3 | \$174,762.87 | 1.04% | 0 | \$0.00 | NA | \$0.00 |
|  | IOWA STATE BANK AND TRUST COMPANY            | 1 | \$65,000.00  | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | IVANHOE FINANCIAL INC.                       | 1 | \$99,373.06  | 0.59% | 0 | \$0.00 | NA | \$0.00 |
|  | MACHIAS SAVINGS BANK                         | 2 | \$133,400.00 | 0.79% | 0 | \$0.00 | NA | \$0.00 |
|  | MAIN STREET BANK AND TRUST                   | 1 | \$32,300.00  | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES                | 1 | \$101,007.99 | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  |  | 3 | \$207,180.46 | 1.23% | 0 | \$0.00 | NA | \$0.00 |

|  |   |    |                |        |   |        |    |   |        |
|--|---|----|----------------|--------|---|--------|----|---|--------|
|  | MERCHANTS BANK,<br>NATIONAL<br>ASSOCIATION                            |    |                |        |   |        |    |   |        |
|  | MID AMERICA<br>FEDERAL SAVINGS<br>BANK                                | 5  | \$713,066.92   | 4.25%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID MINNESOTA<br>FEDERAL CREDIT<br>UNION                              | 1  | \$49,682.29    | 0.3%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST BANK OF<br>WESTERN ILLINOIS                                   | 1  | \$64,885.08    | 0.39%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MIDWEST<br>COMMUNITY BANK   | 1  | \$42,726.78    | 0.25%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MISSOULA FEDERAL<br>CREDIT UNION                                      | 1  | \$64,188.58    | 0.38%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY<br>MORTGAGE COMPANY                                     | 1  | \$90,772.50    | 0.54%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE<br>ADVANTAGE<br>MORTGAGE COMPANY<br>- DEDICATED<br>CHANNEL | 5  | \$473,669.27   | 2.82%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW REPUBLIC<br>SAVINGS BANK  | 1  | \$32,000.00    | 0.19%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWESTERN<br>MORTGAGE COMPANY                                      | 3  | \$405,000.00   | 2.41%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD FORT BANKING<br>COMPANY   | 3  | \$219,000.00   | 1.3%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD SECOND<br>MORTGAGE COMPANY  | 1  | \$118,000.00   | 0.7%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PAVILION MORTGAGE<br>COMPANY  | 1  | \$120,000.00   | 0.71%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PEOPLES BANK,<br>NATIONAL<br>ASSOCIATION                              | 1  | \$50,000.00    | 0.3%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PIONEER BANK  | 1  | \$33,089.83    | 0.2%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKY MOUNTAIN<br>MORTGAGE COMPANY                                    | 1  | \$77,550.00    | 0.46%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | S&T BANK  | 2  | \$157,050.00   | 0.94%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS BANK OF<br>MENDOCINO COUNTY                                   | 1  | \$70,000.00    | 0.42%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SAVINGS INSTITUTE<br>BANK AND TRUST<br>COMPANY                        | 1  | \$179,900.00   | 1.07%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SKY FINANCIAL<br>GROUP  | 24 | \$1,843,702.24 | 10.98% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. JAMES MORTGAGE<br>CORPORATION                                     | 1  | \$99,368.84    | 0.59%  | 0 | \$0.00 | NA | 0 | \$0.00 |



|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | STANDARD MORTGAGE CORPORATION           | 5          | \$228,028.95           | 1.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF THE LAKES                 | 3          | \$215,000.00           | 1.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STEARNS LENDING, INC.                   | 1          | \$82,300.00            | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO | 1          | \$29,813.19            | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUTTON STATE BANK                       | 1          | \$53,700.00            | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK                              | 2          | \$218,677.05           | 1.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE PARK BANK                           | 1          | \$71,148.09            | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TOWN AND COUNTRY BANC MORTGAGE SERVICES | 2          | \$73,215.97            | 0.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TOYOTA FEDERAL CREDIT UNION             | 1          | \$59,623.84            | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIONBANK                               | 1          | \$45,148.00            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED BANK OF UNION                    | 1          | \$85,000.00            | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNITED COMMUNITY BANK                   | 3          | \$161,102.62           | 0.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | VAN WERT NATIONAL BANK                  | 2          | \$44,811.92            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON STATE EMPLOYEES CREDIT UNION | 1          | \$56,637.81            | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAYNE BANK AND TRUST COMPANY            | 2          | \$68,000.00            | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FEDERAL BANK                      | 1          | \$99,364.58            | 0.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WHATCOM EDUCATIONAL CREDIT UNION        | 1          | \$47,143.52            | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY                | 1          | \$213,633.86           | 1.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 10         | \$990,045.08           | 5.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>205</b> | <b>\$16,831,905.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376KQZ2    | ABACUS FEDERAL SAVINGS BANK             | 2          | \$629,208.25           | 1.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ABBEVILLE BUILDING AND LOAN ASSOCIATION | 1          | \$92,000.00            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ADIRONDACK TRUST COMPANY THE            | 1          | \$134,697.29           | 0.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 1          | \$154,848.91           | 0.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |   |                |       |   |        |    |        |
|--|---|---|----------------|-------|---|--------|----|--------|
|  | ADVANCIAL FEDERAL CREDIT UNION            |   |                |       |   |        |    |        |
|  | ADVANTAGE BANK                            | 2 | \$240,965.20   | 0.67% | 0 | \$0.00 | NA | \$0.00 |
|  | AMEGY MORTGAGE                            | 2 | \$305,952.61   | 0.85% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICA FIRST FEDERAL CREDIT UNION        | 1 | \$217,800.00   | 0.61% | 0 | \$0.00 | NA | \$0.00 |
|  | AMERICAN SAVINGS BANK                     | 1 | \$72,286.11    | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | ANCHORBANK FSB                            | 3 | \$458,731.45   | 1.28% | 0 | \$0.00 | NA | \$0.00 |
|  | ANHEUSER-BUSCH EMPLOYEES CREDIT UNION     | 1 | \$150,400.00   | 0.42% | 0 | \$0.00 | NA | \$0.00 |
|  | AUBURNBANK                                | 1 | \$100,684.84   | 0.28% | 0 | \$0.00 | NA | \$0.00 |
|  | BANCORPSOUTH BANK                         | 3 | \$220,226.29   | 0.61% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF HAWAII                            | 3 | \$546,924.38   | 1.52% | 0 | \$0.00 | NA | \$0.00 |
|  | BANK OF LENOX                             | 1 | \$52,700.00    | 0.15% | 0 | \$0.00 | NA | \$0.00 |
|  | BANKIOWA                                  | 1 | \$140,500.00   | 0.39% | 0 | \$0.00 | NA | \$0.00 |
|  | BARKSDALE FEDERAL CREDIT UNION            | 2 | \$457,832.93   | 1.28% | 0 | \$0.00 | NA | \$0.00 |
|  | BAXTER CREDIT UNION                       | 1 | \$160,000.00   | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | BETHPAGE FEDERAL CREDIT UNION             | 8 | \$1,905,941.96 | 5.31% | 0 | \$0.00 | NA | \$0.00 |
|  | BOEING EMPLOYEES CREDIT UNION             | 6 | \$912,911.56   | 2.54% | 0 | \$0.00 | NA | \$0.00 |
|  | CARROLLTON BANK                           | 1 | \$105,600.00   | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL MORTGAGE COMPANY                  | 1 | \$110,748.90   | 0.31% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL MORTGAGE CORPORATION              | 1 | \$280,962.97   | 0.78% | 0 | \$0.00 | NA | \$0.00 |
|  | CENTRAL SAVINGS BANK                      | 1 | \$156,329.55   | 0.44% | 0 | \$0.00 | NA | \$0.00 |
|  | CHEVY CHASE BANK, FSB - DEDICATED CHANNEL | 1 | \$59,858.19    | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS COMMUNITY BANK                   | 1 | \$159,589.36   | 0.44% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS FIRST NATIONAL BANK              | 1 | \$136,100.00   | 0.38% | 0 | \$0.00 | NA | \$0.00 |
|  | CLINTON NATIONAL BANK                     | 2 | \$81,000.00    | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMERCIAL STATE BANK                     | 1 | \$80,750.00    | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | COMMUNITY SAVINGS BANK                    | 1 | \$69,841.65    | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  |   | 6 | \$735,930.63   | 2.05% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | CREDIT UNION<br>MORTGAGE SERVICES,<br>INC.                                       |    |                |       |   |        |    |   |        |
|  | CREDIT UNION OF<br>JOHNSON COUNTY  | 2  | \$292,816.41   | 0.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CREDIT UNION ONE   | 3  | \$376,652.35   | 1.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CUNA CREDIT UNION  | 1  | \$172,000.00   | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DESERT SCHOOLS<br>FEDERAL CREDIT<br>UNION  | 1  | \$227,484.23   | 0.63% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DFCU FINANCIAL   | 11 | \$2,008,713.47 | 5.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | DURANT BANK AND<br>TRUST COMPANY   | 1  | \$84,200.00    | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EMPIRE FEDERAL<br>CREDIT UNION   | 1  | \$113,050.00   | 0.32% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | F & A FEDERAL<br>CREDIT UNION  | 1  | \$169,615.44   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FAMILY FIRST OF NY<br>FEDERAL CREDIT<br>UNION                                    | 1  | \$89,793.40    | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS AND<br>MERCHANTS SAVINGS<br>BANK   | 1  | \$93,787.36    | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FARMERS AND<br>MERCHANTS STATE<br>BANK OF BUSHNELL                               | 1  | \$81,023.43    | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIMI, INC.   | 1  | \$69,839.30    | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST CITIZENS BANK<br>& TRUST COMPANY<br>OF SC                                  | 6  | \$546,939.54   | 1.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST COMMUNITY<br>CREDIT UNION ABN<br>OREGON FIRST<br>COMMUNITY CREDIT<br>UNION | 1  | \$100,000.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL BANK<br>OF OHIO  | 1  | \$200,000.00   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FINANCIAL<br>BANK  | 1  | \$136,500.00   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HAWAIIAN<br>BANK   | 2  | \$343,250.00   | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST INTERSTATE<br>BANK   | 2  | \$148,261.79   | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK & TRUST   | 1  | \$193,600.00   | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST NATIONAL<br>BANK ALASKA  | 2  | \$300,200.00   | 0.84% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 1  | \$68,345.03    | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |   |              |       |   |        |    |        |
|--|--|---|--------------|-------|---|--------|----|--------|
|  | FIRST NATIONAL BANK AND TRUST COMPANY        |   |              |       |   |        |    |        |
|  | FIRST NATIONAL BANK IN CANNON FALLS          | 1 | \$37,000.00  | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF DEERWOOD              | 1 | \$132,500.00 | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF LEMARS                | 1 | \$69,839.30  | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF MILLSTADT             | 1 | \$123,973.02 | 0.35% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF MT. PULASKI           | 1 | \$172,000.00 | 0.48% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST NATIONAL BANK OF OMAHA                 | 2 | \$295,737.36 | 0.82% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PENN BANK                              | 1 | \$74,782.14  | 0.21% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST PLACE BANK                             | 1 | \$79,645.14  | 0.22% | 0 | \$0.00 | NA | \$0.00 |
|  | FIRST STATE BANK OF WESTERN ILLINOIS         | 1 | \$56,000.00  | 0.16% | 0 | \$0.00 | NA | \$0.00 |
|  | FREEDOM MORTGAGE CORP.                       | 1 | \$82,000.00  | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | GATEWAY BUSINESS BANK                        | 4 | \$689,104.74 | 1.92% | 0 | \$0.00 | NA | \$0.00 |
|  | GOVERNMENT EMPLOYEES CREDIT UNION OF EL PASO | 2 | \$144,070.61 | 0.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | HANCOCK BANK                                 | 2 | \$162,402.44 | 0.45% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND CREDIT UNION                       | 3 | \$357,182.99 | 1%    | 0 | \$0.00 | NA | \$0.00 |
|  | HOME FEDERAL SAVINGS BANK                    | 1 | \$159,000.00 | 0.44% | 0 | \$0.00 | NA | \$0.00 |
|  | HONESDALE NATIONAL BANK THE                  | 1 | \$98,000.00  | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | ILLINI BANK                                  | 1 | \$70,000.00  | 0.2%  | 0 | \$0.00 | NA | \$0.00 |
|  | ILLINOIS NATIONAL BANK                       | 1 | \$31,000.00  | 0.09% | 0 | \$0.00 | NA | \$0.00 |
|  | INTERNATIONAL BANK OF COMMERCE               | 1 | \$116,000.00 | 0.32% | 0 | \$0.00 | NA | \$0.00 |
|  | KERN SCHOOLS FEDERAL CREDIT UNION            | 1 | \$358,836.41 | 1%    | 0 | \$0.00 | NA | \$0.00 |
|  | LIBERTY SAVINGS BANK, FSB                    | 1 | \$82,300.00  | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | LORIMAC CORPORATION                          | 2 | \$262,000.00 | 0.73% | 0 | \$0.00 | NA | \$0.00 |
|  | LOS ALAMOS NATIONAL BANK                     | 3 | \$634,789.43 | 1.77% | 0 | \$0.00 | NA | \$0.00 |

|  |   |   |                |       |   |        |    |   |        |
|--|---|---|----------------|-------|---|--------|----|---|--------|
|  | MACON SAVINGS BANK  | 1 | \$169,609.76   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARINE BANK MORTGAGE SERVICES                             | 1 | \$81,425.50    | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARQUETTE BANK  | 1 | \$170,000.00   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MAYFLOWER COOPERATIVE BANK                                | 1 | \$169,629.72   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MERCHANTS BANK, NATIONAL ASSOCIATION                      | 3 | \$525,763.66   | 1.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID MINNESOTA FEDERAL CREDIT UNION                        | 1 | \$35,918.56    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MID-PENN BANK   | 1 | \$70,832.20    | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MONSON SAVINGS BANK                                       | 1 | \$155,647.10   | 0.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MONTICELLO BANKING COMPANY                                | 1 | \$259,411.83   | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORRILL & JANES BANK AND TRUST COMPANY                    | 1 | \$77,700.00    | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE LENDERS NETOWRK USA, INC                         | 4 | \$1,012,099.59 | 2.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                            | 2 | \$397,930.18   | 1.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 9 | \$1,472,373.84 | 4.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW SOUTH FEDERAL SAVINGS BANK                            | 1 | \$129,701.57   | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEWTOWN SAVINGS BANK                                      | 1 | \$160,000.00   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHWEST FEDERAL CREDIT UNION                            | 3 | \$799,321.35   | 2.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OCEANFIRST BANK   | 1 | \$99,546.50    | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD SECOND MORTGAGE COMPANY                               | 2 | \$350,816.25   | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATELCO CREDIT UNION                                      | 1 | \$253,425.42   | 0.71% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POINT LOMA CREDIT UNION                                   | 1 | \$270,000.00   | 0.75% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRIMEBANK   | 1 | \$55,500.00    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ROCKLAND FEDERAL CREDIT UNION                             | 2 | \$222,602.49   | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | S&T BANK  | 1 | \$64,500.00    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |   | 1 | \$104,722.94   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | SAN ANTONIO<br>FEDERAL CREDIT<br>UNION (SAFCU) |    |                |       |   |        |    |   |        |
|  | SKY FINANCIAL<br>GROUP                         | 2  | \$179,100.00   | 0.5%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOUND COMMUNITY<br>BANK                        | 3  | \$450,000.00   | 1.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ST. CLAIR COUNTY<br>STATE BANK                 | 1  | \$62,989.55    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF<br>LACROSSE                      | 1  | \$49,887.88    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | STATE BANK OF<br>SOUTHERN UTAH                 | 1  | \$260,000.00   | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUPERIOR FEDERAL<br>CREDIT UNION               | 3  | \$329,400.34   | 0.92% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUTTON STATE BANK                              | 1  | \$56,800.00    | 0.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAYLOR COUNTY<br>BANK                          | 1  | \$71,551.16    | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEACHERS FEDERAL<br>CREDIT UNION               | 4  | \$916,000.00   | 2.55% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEXAS BANK                                     | 1  | \$71,250.00    | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TINKER FEDERAL<br>CREDIT UNION                 | 2  | \$121,715.06   | 0.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWN AND COUNTRY<br>BANC MORTGAGE<br>SERVICES  | 1  | \$279,700.00   | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | U. S. MORTGAGE<br>CORP.                        | 1  | \$280,000.00   | 0.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UMPQUA BANK<br>MORTGAGE                        | 1  | \$160,000.00   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED BANK AND<br>TRUST COMPANY               | 1  | \$100,000.00   | 0.28% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | UNITED COMMUNITY<br>BANK                       | 2  | \$235,733.09   | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WASHINGTON STATE<br>EMPLOYEES CREDIT<br>UNION  | 5  | \$732,716.37   | 2.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WAYNE BANK AND<br>TRUST COMPANY                | 3  | \$181,777.35   | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WESCOM CREDIT<br>UNION                         | 7  | \$1,610,887.47 | 4.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WESTCONSIN CREDIT<br>UNION                     | 3  | \$244,048.00   | 0.68% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WHATCOM<br>EDUCATIONAL<br>CREDIT UNION         | 12 | \$1,392,857.63 | 3.88% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | WORKERS CREDIT<br>UNION                        | 1  | \$139,045.44   | 0.39% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | WORTHINGTON MORTGAGE GROUP INC.           | 1          | \$82,812.24            | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 11         | \$1,718,694.08         | 4.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>245</b> | <b>\$35,871,002.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KRA6    | PHH MORTGAGE CORPORATION                  | 38         | \$8,284,214.61         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>38</b>  | <b>\$8,284,214.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31376KRB4    | ACACIA FEDERAL SAVINGS BANK               | 1          | \$359,650.00           | 1.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMARILLO NATIONAL BANK                    | 2          | \$549,175.00           | 1.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMEGY MORTGAGE                            | 2          | \$645,200.00           | 2.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASIAN AMERICAN BANK & TRUST CO            | 1          | \$300,000.00           | 0.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | ASSOCIATED MORTGAGE INC.                  | 1          | \$359,237.46           | 1.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AULDS, HORNE & WHITE INVESTMENT CORP.     | 2          | \$344,700.00           | 1.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCORPSOUTH BANK                         | 8          | \$1,835,425.00         | 5.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                            | 10         | \$2,929,475.00         | 9.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BENEFICIAL MUTUAL SAVINGS BANK            | 1          | \$207,500.00           | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BOEING EMPLOYEES CREDIT UNION             | 7          | \$1,345,600.00         | 4.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLUMBIA CREDIT UNION                     | 1          | \$188,000.00           | 0.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRY BANK FOR SAVINGS                  | 2          | \$405,369.32           | 1.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CROWN BANK FSB                            | 1          | \$330,694.42           | 1.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST CITIZENS BANK & TRUST COMPANY OF SC | 3          | \$754,350.00           | 2.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HAWAIIAN BANK                       | 6          | \$2,016,500.00         | 6.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST MERIT MORTGAGE CORPORATION          | 1          | \$173,225.00           | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST NATIONAL BANK OF OMAHA              | 1          | \$175,750.00           | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST REPUBLIC SAVINGS BANK               | 1          | \$180,000.00           | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST TECHNOLOGY CREDIT UNION             | 3          | \$770,950.00           | 2.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|   |    |                |        |   |        |    |   |        |
|---|----|----------------|--------|---|--------|----|---|--------|
| FLAGSTAR BANK-DEDICATED CHANNEL                           | 1  | \$161,000.00   | 0.51%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY BUSINESS BANK                                     | 4  | \$1,042,550.00 | 3.28%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GREAT LAKES CREDIT UNION                                  | 1  | \$235,100.00   | 0.74%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARDIAN MORTGAGE COMPANY INC.                            | 6  | \$1,421,250.00 | 4.46%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HAWAII HOME LOANS, INC.                                   | 5  | \$1,725,000.00 | 5.42%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| HAWAII NATIONAL BANK                                      | 1  | \$436,000.00   | 1.37%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| JAMES B. NUTTER AND COMPANY                               | 1  | \$250,000.00   | 0.79%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| KEYSTONE NAZARETH BANK & TRUST                            | 1  | \$204,996.63   | 0.64%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| LAKE FOREST BANK & TRUST                                  | 1  | \$359,600.00   | 1.13%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| LOS ALAMOS NATIONAL BANK                                  | 2  | \$609,000.00   | 1.91%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MERCHANTS BANK, NATIONAL ASSOCIATION                      | 2  | \$383,000.00   | 1.2%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID AMERICA FEDERAL SAVINGS BANK                          | 2  | \$635,350.00   | 2%     | 0 | \$0.00 | NA | 0 | \$0.00 |
| MID-ATLANTIC FEDERAL CREDIT UNION                         | 1  | \$260,000.00   | 0.82%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MILFORD BANK, THE   | 4  | \$934,084.65   | 2.93%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE AMERICA, INC.                                    | 2  | \$495,200.00   | 1.56%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGE LENDERS NETOWRK USA, INC                         | 1  | \$358,000.00   | 1.12%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NASSAU EDUCATORS FEDERAL CREDIT UNION                     | 1  | \$235,000.00   | 0.74%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONWIDE ADVANTAGE MORTGAGE COMPANY - DEDICATED CHANNEL | 14 | \$3,222,900.00 | 10.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ORNL FEDERAL CREDIT UNION                                 | 1  | \$204,150.00   | 0.64%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SECURITY MORTGAGE CORPORATION                             | 2  | \$528,900.00   | 1.66%  | 0 | \$0.00 | NA | 0 | \$0.00 |



|              |                                      |            |                        |             |          |               |    |          |               |
|--------------|--------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | SOUTH CAROLINA FEDERAL CREDIT UNION  | 1          | \$178,500.00           | 0.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STANDARD MORTGAGE CORPORATION        | 2          | \$483,008.65           | 1.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE BANK OF NEW PRAGUE             | 2          | \$578,000.00           | 1.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEACHERS FEDERAL CREDIT UNION        | 2          | \$404,900.00           | 1.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEXAS BANK                           | 1          | \$246,050.00           | 0.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UMPQUA BANK MORTGAGE                 | 3          | \$564,500.00           | 1.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WESTBANK                             | 1          | \$155,000.00           | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WILMINGTON TRUST COMPANY             | 2          | \$514,000.00           | 1.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 6          | \$1,136,600.00         | 3.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>127</b> | <b>\$31,832,441.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377ULW1    | REILLY MORTGAGE CAPITAL CORPORATION  | 1          | \$12,250,000.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>1</b>   | <b>\$12,250,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377ULX9    | REILLY MORTGAGE CAPITAL CORPORATION  | 1          | \$20,000,000.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>1</b>   | <b>\$20,000,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377UM75    | MMA MORTGAGE INVESTMENT CORPORATION  | 1          | \$662,000.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>1</b>   | <b>\$662,000.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377UMP5    | ARBOR COMMERCIAL MORTGAGE, LLC       | 1          | \$4,190,747.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>1</b>   | <b>\$4,190,747.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377UN66    | GREYSTONE SERVICING CORPORATION INC. | 1          | \$3,500,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>1</b>   | <b>\$3,500,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377UNJ8    | MMA MORTGAGE INVESTMENT CORPORATION  | 1          | \$3,085,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>1</b>   | <b>\$3,085,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31377UNN9    | ARBOR COMMERCIAL MORTGAGE, LLC         | 1          | \$1,000,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>1</b>   | <b>\$1,000,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377UNS8    | GREYSTONE SERVICING CORPORATION INC.   | 1          | \$1,760,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>1</b>   | <b>\$1,760,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377UNZ2    | RED MORTGAGE CAPITAL, INC.             | 1          | \$3,545,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>1</b>   | <b>\$3,545,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31402HD32    | WASHINGTON MUTUAL BANK, FA             | 43         | \$9,794,009.05         | 48.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL FEDERAL SAVINGS BANK | 5          | \$688,071.99           | 3.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 49         | \$9,689,405.10         | 48.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>97</b>  | <b>\$20,171,486.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403D3F4    | SALEM FIVE MORTGAGE COMPANY, LLC       | 15         | \$3,000,500.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>15</b>  | <b>\$3,000,500.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T5A8    | Unavailable                            | 34         | \$7,020,345.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>34</b>  | <b>\$7,020,345.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T5B6    | Unavailable                            | 13         | \$2,399,124.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>13</b>  | <b>\$2,399,124.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T5C4    | USAA FEDERAL SAVINGS BANK              | 3          | \$696,415.06           | 3.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 117        | \$21,304,858.67        | 96.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>120</b> | <b>\$22,001,273.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T5D2    | USAA FEDERAL SAVINGS BANK              | 1          | \$151,639.74           | 5.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 13         | \$2,855,040.00         | 94.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>14</b>  | <b>\$3,006,679.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403T5E0    | USAA FEDERAL SAVINGS BANK              | 7          | \$1,738,195.71         | 12.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 57         | \$11,965,976.93        | 87.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>64</b>  | <b>\$13,704,172.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                                     |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31403T5F7    | Unavailable                         | 10         | \$1,940,462.05         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>10</b>  | <b>\$1,940,462.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403TLJ1    | Unavailable                         | 12         | \$1,291,789.73         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>12</b>  | <b>\$1,291,789.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31403TLK8    | Unavailable                         | 10         | \$2,110,747.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>10</b>  | <b>\$2,110,747.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404FEF6    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 25         | \$4,145,856.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>25</b>  | <b>\$4,145,856.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NFA9    | CITIMORTGAGE, INC.                  | 15         | \$3,457,707.54         | 28.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 46         | \$8,862,291.05         | 71.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>61</b>  | <b>\$12,319,998.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NFB7    | CITIMORTGAGE, INC.                  | 35         | \$6,306,957.82         | 45.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 46         | \$7,611,680.56         | 54.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>81</b>  | <b>\$13,918,638.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NFC5    | CITIMORTGAGE, INC.                  | 18         | \$2,537,034.56         | 16.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 66         | \$13,197,561.26        | 83.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>84</b>  | <b>\$15,734,595.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NFD3    | CITIMORTGAGE, INC.                  | 38         | \$8,432,355.76         | 40.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 72         | \$12,161,711.16        | 59.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>110</b> | <b>\$20,594,066.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NFE1    | CITIMORTGAGE, INC.                  | 30         | \$6,287,324.41         | 9.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 296        | \$59,190,488.26        | 90.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>326</b> | <b>\$65,477,812.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NFF8    | CITIMORTGAGE, INC.                  | 75         | \$13,562,374.30        | 55.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 58         | \$10,743,848.88        | 44.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>133</b> | <b>\$24,306,223.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NFG6    | Unavailable                         | 45         | \$10,998,598.56        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>45</b>  | <b>\$10,998,598.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404NFJ0    | CITIMORTGAGE, INC.                  | 1          | \$355,000.00           | 1.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 79         | \$18,490,090.77        | 98.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>80</b>  | <b>\$18,845,090.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                            |           |                        |             |          |               |    |          |               |
|--------------|--|----------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31404NFK7    |  | Unavailable                | 60        | \$15,598,039.54        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>60</b> | <b>\$15,598,039.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404TYN7    |  | HOMESTREET BANK            | 37        | \$7,351,650.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>37</b> | <b>\$7,351,650.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404TYP2    |  | HOMESTREET BANK            | 26        | \$5,878,750.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>26</b> | <b>\$5,878,750.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404TYQ0    |  | HOMESTREET BANK            | 50        | \$10,525,050.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>50</b> | <b>\$10,525,050.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404TYR8    |  | HOMESTREET BANK            | 13        | \$1,822,300.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>13</b> | <b>\$1,822,300.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404TYS6    |  | HOMESTREET BANK            | 33        | \$6,833,750.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>33</b> | <b>\$6,833,750.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404TYT4    |  | HOMESTREET BANK            | 36        | \$8,190,250.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>36</b> | <b>\$8,190,250.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404TYU1    |  | HOMESTREET BANK            | 33        | \$6,850,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>33</b> | <b>\$6,850,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31404TYV9    |  | HOMESTREET BANK            | 7         | \$930,000.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>7</b>  | <b>\$930,000.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405AHH9    |  | CROWN MORTGAGE COMPANY     | 8         | \$1,048,017.46         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>8</b>  | <b>\$1,048,017.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405AHK2    |  | CROWN MORTGAGE COMPANY     | 6         | \$1,040,262.16         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>6</b>  | <b>\$1,040,262.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405ASM6    |  | WASHINGTON MUTUAL BANK, FA | 50        | \$10,957,401.67        | 66%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 25        | \$5,644,188.00         | 34%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>75</b> | <b>\$16,601,589.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405ASN4    |  | WASHINGTON MUTUAL BANK, FA | 43        | \$10,211,945.00        | 43.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 54        | \$13,232,631.30        | 56.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>97</b> | <b>\$23,444,576.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405ASP9    |  |                            | 26        | \$6,766,535.41         | 58.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                  |            |                        |             |          |               |    |          |               |
|--------------|--|----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | WASHINGTON<br>MUTUAL BANK, FA    |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                      | 21         | \$4,794,849.99         | 41.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>47</b>  | <b>\$11,561,385.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                  |            |                        |             |          |               |    |          |               |
| 31405ASQ7    |  | WASHINGTON<br>MUTUAL BANK, FA    | 95         | \$21,660,510.17        | 54.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 77         | \$17,809,092.41        | 45.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>172</b> | <b>\$39,469,602.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                  |            |                        |             |          |               |    |          |               |
| 31405ASR5    |  | WASHINGTON<br>MUTUAL BANK, FA    | 20         | \$4,207,094.08         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>20</b>  | <b>\$4,207,094.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                  |            |                        |             |          |               |    |          |               |
| 31405ASS3    |  | WASHINGTON<br>MUTUAL BANK, FA    | 94         | \$23,549,325.11        | 77.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 28         | \$6,847,575.82         | 22.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>122</b> | <b>\$30,396,900.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                  |            |                        |             |          |               |    |          |               |
| 31405AST1    |  | WASHINGTON<br>MUTUAL BANK, FA    | 182        | \$42,410,857.18        | 70.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 67         | \$17,984,270.21        | 29.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>249</b> | <b>\$60,395,127.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                  |            |                        |             |          |               |    |          |               |
| 31405ASU8    |  | WASHINGTON<br>MUTUAL BANK, FA    | 146        | \$32,414,918.73        | 64.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 65         | \$17,856,148.39        | 35.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>211</b> | <b>\$50,271,067.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                  |            |                        |             |          |               |    |          |               |
| 31405ASV6    |  | WASHINGTON<br>MUTUAL BANK, FA    | 30         | \$7,350,212.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>30</b>  | <b>\$7,350,212.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                  |            |                        |             |          |               |    |          |               |
| 31405BED9    |  | SUNTRUST<br>MORTGAGE INC.        | 30         | \$4,575,151.68         | 77.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 7          | \$1,317,803.54         | 22.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>37</b>  | <b>\$5,892,955.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                  |            |                        |             |          |               |    |          |               |
| 31405BJM4    |  | HARWOOD STREET<br>FUNDING I, LLC | 14         | \$2,465,636.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>14</b>  | <b>\$2,465,636.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                  |            |                        |             |          |               |    |          |               |
| 31405BJN2    |  | HARWOOD STREET<br>FUNDING I, LLC | 45         | \$6,474,473.58         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>45</b>  | <b>\$6,474,473.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                  |            |                        |             |          |               |    |          |               |

|              |  |                                    |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31405BJP7    |  | HARWOOD STREET FUNDING I, LLC      | 38         | \$4,317,637.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>38</b>  | <b>\$4,317,637.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405CTQ2    |  | Unavailable                        | 6          | \$1,082,783.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>6</b>   | <b>\$1,082,783.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405E6N0    |  | GREENPOINT MORTGAGE FUNDING, INC.  | 13         | \$2,461,021.00         | 12.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 79         | \$17,763,639.19        | 87.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>92</b>  | <b>\$20,224,660.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405E6P5    |  | GREENPOINT MORTGAGE FUNDING, INC.  | 13         | \$2,670,081.73         | 7.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 193        | \$32,025,852.00        | 92.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>206</b> | <b>\$34,695,933.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405E6Q3    |  | GREENPOINT MORTGAGE FUNDING, INC.  | 11         | \$1,710,677.36         | 16.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 67         | \$8,889,492.15         | 83.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>78</b>  | <b>\$10,600,169.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405E6R1    |  | GREENPOINT MORTGAGE FUNDING, INC.  | 10         | \$2,018,880.32         | 14.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 105        | \$12,322,889.84        | 85.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>115</b> | <b>\$14,341,770.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405E6S9    |  | GREENPOINT MORTGAGE FUNDING, INC.  | 3          | \$688,291.32           | 18.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 35         | \$2,967,462.63         | 81.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>38</b>  | <b>\$3,655,753.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405HDF2    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 25         | \$4,003,160.34         | 73.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 8          | \$1,407,911.55         | 26.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>33</b>  | <b>\$5,411,071.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405HDG0    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 5          | \$697,340.21           | 18.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 21         | \$3,106,170.54         | 81.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                    |           |                       |             |          |               |          |               |
|--------------|--|------------------------------------|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |                                    | <b>26</b> | <b>\$3,803,510.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31405HDJ4    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 5         | \$915,472.61          | 78.39%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 2         | \$252,347.19          | 21.61%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>7</b>  | <b>\$1,167,819.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31405HDK1    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 10        | \$1,063,073.01        | 77.43%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 3         | \$309,839.00          | 22.57%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>13</b> | <b>\$1,372,912.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31405HPA0    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 6         | \$784,252.03          | 62.47%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 3         | \$471,242.46          | 37.53%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>9</b>  | <b>\$1,255,494.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31405HPB8    |  | UNION FEDERAL BANK OF INDIANAPOLIS | 3         | \$153,151.35          | 7.64%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 7         | \$1,850,908.44        | 92.36%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>10</b> | <b>\$2,004,059.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31405KSJ1    |  | GUILD MORTGAGE COMPANY             | 13        | \$2,582,677.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>13</b> | <b>\$2,582,677.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31405KSK8    |  | GUILD MORTGAGE COMPANY             | 34        | \$6,156,959.01        | 98.09%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                        | 1         | \$120,000.00          | 1.91%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>35</b> | <b>\$6,276,959.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31405KSL6    |  | GUILD MORTGAGE COMPANY             | 11        | \$1,461,039.80        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>11</b> | <b>\$1,461,039.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31405LEP0    |  | FIRST BANK DBA FIRST BANK MORTGAGE | 43        | \$5,063,814.12        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                    | <b>43</b> | <b>\$5,063,814.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31405LEQ8    |  | FIRST BANK DBA FIRST BANK MORTGAGE | 13        | \$1,299,790.99        | 100%        | 0        | \$0.00        | NA       | \$0.00        |

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|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                               | <b>13</b>  | <b>\$1,299,790.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31405LHE2    |  | WACHOVIA MORTGAGE CORPORATION | 23         | \$3,881,329.22         | 95.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 1          | \$180,000.00           | 4.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>24</b>  | <b>\$4,061,329.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31405LHF9    |  | WACHOVIA MORTGAGE CORPORATION | 17         | \$2,900,400.00         | 78.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 3          | \$794,377.00           | 21.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>20</b>  | <b>\$3,694,777.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31405SC44    |  | CITIMORTGAGE, INC.            | 2          | \$206,888.84           | 13.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 10         | \$1,348,075.56         | 86.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>12</b>  | <b>\$1,554,964.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31405SC69    |  | Unavailable                   | 10         | \$1,304,793.49         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>10</b>  | <b>\$1,304,793.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31405SC77    |  | CITIMORTGAGE, INC.            | 7          | \$663,547.79           | 51.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 4          | \$622,194.49           | 48.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>11</b>  | <b>\$1,285,742.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31405SC85    |  | CITIMORTGAGE, INC.            | 8          | \$640,615.66           | 49.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 8          | \$650,239.87           | 50.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>16</b>  | <b>\$1,290,855.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31405SC93    |  | Unavailable                   | 8          | \$734,023.39           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>8</b>   | <b>\$734,023.39</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31405SDC5    |  | CITIMORTGAGE, INC.            | 1          | \$160,411.65           | 12.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 10         | \$1,078,011.80         | 87.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>11</b>  | <b>\$1,238,423.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31405SDE1    |  | CITIMORTGAGE, INC.            | 36         | \$7,445,108.72         | 22.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 124        | \$25,281,013.72        | 77.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>160</b> | <b>\$32,726,122.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31405SDF8    |  | CITIMORTGAGE, INC.            | 10         | \$1,560,632.28         | 33.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 14         | \$3,079,642.60         | 66.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>24</b>  | <b>\$4,640,274.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31405SDG6    |  | CITIMORTGAGE, INC.            | 24         | \$1,551,227.42         | 18.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 109        | \$7,043,750.57         | 81.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |                    |  |            |                        |             |          |               |    |          |               |
|--------------|--------------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                    |  | <b>133</b> | <b>\$8,594,977.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SDH4    | CITIMORTGAGE, INC. |  | 43         | \$4,154,055.46         | 14.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 245        | \$24,254,113.14        | 85.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>288</b> | <b>\$28,408,168.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SDJ0    | CITIMORTGAGE, INC. |  | 3          | \$199,884.16           | 1.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 167        | \$10,325,587.70        | 98.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>170</b> | <b>\$10,525,471.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SDK7    | CITIMORTGAGE, INC. |  | 3          | \$304,592.87           | 3.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 79         | \$7,796,790.39         | 96.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>82</b>  | <b>\$8,101,383.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SDL5    | CITIMORTGAGE, INC. |  | 3          | \$394,465.08           | 3.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 76         | \$9,950,707.49         | 96.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>79</b>  | <b>\$10,345,172.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SDM3    | CITIMORTGAGE, INC. |  | 5          | \$1,262,057.74         | 4.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 132        | \$29,246,480.17        | 95.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>137</b> | <b>\$30,508,537.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SDP6    | CITIMORTGAGE, INC. |  | 9          | \$1,872,513.65         | 18.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 61         | \$8,258,959.19         | 81.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>70</b>  | <b>\$10,131,472.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SDS0    | CITIMORTGAGE, INC. |  | 10         | \$1,320,325.09         | 7.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 129        | \$16,813,651.49        | 92.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>139</b> | <b>\$18,133,976.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SDT8    | CITIMORTGAGE, INC. |  | 26         | \$3,432,131.00         | 22.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 89         | \$11,695,940.39        | 77.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>115</b> | <b>\$15,128,071.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SDU5    | Unavailable        |  | 19         | \$1,609,975.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>19</b>  | <b>\$1,609,975.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SDV3    | Unavailable        |  | 9          | \$1,075,641.46         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>9</b>   | <b>\$1,075,641.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SDW1    | CITIMORTGAGE, INC. |  | 1          | \$63,260.29            | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 82         | \$10,256,548.86        | 99.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>83</b>  | <b>\$10,319,809.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SDY7    | Unavailable        |  | 24         | \$2,224,284.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                  |            |                        |             |          |               |    |          |               |
|--------------|--|----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                  | <b>24</b>  | <b>\$2,224,284.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405SNE0    |  | CITIMORTGAGE, INC.               | 10         | \$1,823,062.00         | 4.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 208        | \$37,184,545.36        | 95.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>218</b> | <b>\$39,007,607.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405VLB1    |  | WACHOVIA MORTGAGE CORPORATION    | 19         | \$3,687,686.45         | 82.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 5          | \$772,146.43           | 17.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>24</b>  | <b>\$4,459,832.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405XV59    |  | EVERBANK                         | 7          | \$1,447,951.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>7</b>   | <b>\$1,447,951.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405XV67    |  | EVERBANK                         | 5          | \$915,257.59           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>5</b>   | <b>\$915,257.59</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31405YQV6    |  | SALEM FIVE MORTGAGE COMPANY, LLC | 56         | \$12,996,590.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>56</b>  | <b>\$12,996,590.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406ANY4    |  | FIRST STAR SAVINGS BANK          | 10         | \$2,009,953.19         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>10</b>  | <b>\$2,009,953.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406ANZ1    |  | FIRST STAR SAVINGS BANK          | 7          | \$1,222,808.46         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>7</b>   | <b>\$1,222,808.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406B4J6    |  | TD BANKNORTH, N.A.               | 103        | \$16,761,714.06        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>103</b> | <b>\$16,761,714.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406B4K3    |  | TD BANKNORTH, N.A.               | 98         | \$15,856,989.56        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>98</b>  | <b>\$15,856,989.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406B4L1    |  | TD BANKNORTH, N.A.               | 11         | \$1,815,530.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>11</b>  | <b>\$1,815,530.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406E6C3    |  | PULTE MORTGAGE, L.L.C.           | 126        | \$23,000,238.09        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>126</b> | <b>\$23,000,238.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406E6D1    |  | PULTE MORTGAGE, L.L.C.           | 77         | \$15,000,460.89        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                               | <b>77</b>  | <b>\$15,000,460.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406E6E9    |  | PULTE MORTGAGE, L.L.C.        | 91         | \$13,000,206.42        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>91</b>  | <b>\$13,000,206.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406E6F6    |  | PULTE MORTGAGE, L.L.C.        | 169        | \$32,000,825.65        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>169</b> | <b>\$32,000,825.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406E6G4    |  | PULTE MORTGAGE, L.L.C.        | 60         | \$14,000,316.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>60</b>  | <b>\$14,000,316.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406E6H2    |  | PULTE MORTGAGE, L.L.C.        | 29         | \$4,999,749.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>29</b>  | <b>\$4,999,749.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406EQH0    |  | WASHINGTON MUTUAL BANK, FA    | 53         | \$11,296,331.56        | 61.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 31         | \$6,966,247.64         | 38.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>84</b>  | <b>\$18,262,579.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406F3M1    |  | UNION PLANTERS BANK NA        | 19         | \$1,043,769.21         | 96.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 1          | \$42,837.44            | 3.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>20</b>  | <b>\$1,086,606.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406F3N9    |  | UNION PLANTERS BANK NA        | 85         | \$4,715,890.69         | 97.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 2          | \$140,552.24           | 2.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>87</b>  | <b>\$4,856,442.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406F3P4    |  | UNION PLANTERS BANK NA        | 57         | \$2,892,811.80         | 91.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 4          | \$256,731.94           | 8.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>61</b>  | <b>\$3,149,543.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406F3R0    |  | UNION PLANTERS BANK NA        | 15         | \$2,857,573.87         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>15</b>  | <b>\$2,857,573.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406HHQ3    |  | WACHOVIA MORTGAGE CORPORATION | 18         | \$3,424,248.21         | 84.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 5          | \$645,400.00           | 15.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>23</b>  | <b>\$4,069,648.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                     |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406HHR1    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 7          | \$1,339,020.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>7</b>   | <b>\$1,339,020.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQ22    | WASHINGTON<br>MUTUAL BANK, FA       | 55         | \$3,259,865.60         | 52.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 50         | \$2,999,699.42         | 47.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>105</b> | <b>\$6,259,565.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQ30    | WASHINGTON<br>MUTUAL BANK, FA       | 30         | \$2,857,524.67         | 70.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 12         | \$1,176,165.20         | 29.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>42</b>  | <b>\$4,033,689.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQ48    | WASHINGTON<br>MUTUAL BANK, FA       | 10         | \$1,180,256.31         | 55.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 8          | \$963,593.35           | 44.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>18</b>  | <b>\$2,143,849.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQ55    | WASHINGTON<br>MUTUAL BANK, FA       | 19         | \$2,314,619.65         | 59.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 15         | \$1,546,665.52         | 40.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>34</b>  | <b>\$3,861,285.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQ89    | WASHINGTON<br>MUTUAL BANK, FA       | 15         | \$3,109,965.13         | 52.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 12         | \$2,767,583.52         | 47.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>27</b>  | <b>\$5,877,548.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JQ97    | WASHINGTON<br>MUTUAL BANK, FA       | 4          | \$1,069,902.89         | 67.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 3          | \$521,882.57           | 32.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>7</b>   | <b>\$1,591,785.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JRA3    | WASHINGTON<br>MUTUAL BANK, FA       | 137        | \$12,544,019.49        | 90.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 8          | \$1,337,327.61         | 9.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>145</b> | <b>\$13,881,347.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JRB1    | WASHINGTON<br>MUTUAL BANK, FA       | 3          | \$798,292.62           | 56.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 2          | \$614,000.00           | 43.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>5</b>   | <b>\$1,412,292.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                   |           |                        |             |          |               |    |          |               |
|--------------|-----------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406JRC9    | WASHINGTON<br>MUTUAL BANK, FA     | 17        | \$1,009,427.17         | 29.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 36        | \$2,433,763.20         | 70.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>53</b> | <b>\$3,443,190.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JRD7    | WASHINGTON<br>MUTUAL BANK, FA     | 9         | \$905,567.93           | 27.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 24        | \$2,380,009.92         | 72.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>33</b> | <b>\$3,285,577.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JRE5    | WASHINGTON<br>MUTUAL BANK, FA     | 3         | \$367,999.35           | 19.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 13        | \$1,540,269.54         | 80.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>16</b> | <b>\$1,908,268.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JRF2    | WASHINGTON<br>MUTUAL BANK, FA     | 16        | \$2,149,245.82         | 43.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 20        | \$2,764,787.77         | 56.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>36</b> | <b>\$4,914,033.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JRG0    | WASHINGTON<br>MUTUAL BANK, FA     | 27        | \$5,978,701.17         | 37.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 40        | \$9,785,698.77         | 62.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>67</b> | <b>\$15,764,399.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JRH8    | WASHINGTON<br>MUTUAL BANK, FA     | 18        | \$4,170,071.19         | 39.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 24        | \$6,333,442.25         | 60.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>42</b> | <b>\$10,503,513.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406JRL9    | WASHINGTON<br>MUTUAL BANK, FA     | 4         | \$1,018,702.17         | 83.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 1         | \$200,000.00           | 16.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>5</b>  | <b>\$1,218,702.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406K2R0    | OPTEUM GROUP                      | 15        | \$3,261,865.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>15</b> | <b>\$3,261,865.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406KAK6    | NATIONAL CITY<br>MORTGAGE COMPANY | 3         | \$222,328.02           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>3</b>  | <b>\$222,328.02</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406L2Y3    | SUNTRUST<br>MORTGAGE INC.         | 34        | \$5,201,807.22         | 51.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 25        | \$4,841,293.93         | 48.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>59</b> | <b>\$10,043,101.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406L4N5    | SUNTRUST MORTGAGE INC.       | 42         | \$6,825,238.16         | 68.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 18         | \$3,201,839.85         | 31.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>60</b>  | <b>\$10,027,078.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406LY28    | INDEPENDENT BANK CORPORATION | 11         | \$1,481,600.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>11</b>  | <b>\$1,481,600.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406LY36    | INDEPENDENT BANK CORPORATION | 20         | \$3,200,232.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>20</b>  | <b>\$3,200,232.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P7J2    | SUNTRUST MORTGAGE INC.       | 1          | \$154,414.02           | 3.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 26         | \$4,649,635.38         | 96.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>27</b>  | <b>\$4,804,049.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P7K9    | SUNTRUST MORTGAGE INC.       | 3          | \$613,813.30           | 29.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 8          | \$1,454,917.48         | 70.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>11</b>  | <b>\$2,068,730.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P7L7    | SUNTRUST MORTGAGE INC.       | 9          | \$1,410,233.96         | 56.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 11         | \$1,077,474.28         | 43.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>20</b>  | <b>\$2,487,708.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406P7M5    | SUNTRUST MORTGAGE INC.       | 37         | \$5,360,189.72         | 58.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 27         | \$3,780,987.99         | 41.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>64</b>  | <b>\$9,141,177.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PJ34    | RBC CENTURA BANK             | 16         | \$1,316,752.86         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>16</b>  | <b>\$1,316,752.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PKQ1    | RBC CENTURA BANK             | 24         | \$2,892,275.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>24</b>  | <b>\$2,892,275.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PKR9    | RBC CENTURA BANK             | 103        | \$16,420,985.75        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>103</b> | <b>\$16,420,985.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406PKS7    | RBC CENTURA BANK             | 15         | \$1,723,793.06         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>15</b>  | <b>\$1,723,793.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                               |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406PX46    | STANDARD MORTGAGE CORPORATION | 5          | \$535,058.86           | 83.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 1          | \$109,250.34           | 16.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>6</b>   | <b>\$644,309.20</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QAA5    | SUNTRUST MORTGAGE INC.        | 24         | \$5,149,535.60         | 63.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 15         | \$2,960,476.75         | 36.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>39</b>  | <b>\$8,110,012.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QAB3    | SUNTRUST MORTGAGE INC.        | 62         | \$3,961,190.47         | 62.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 40         | \$2,365,444.64         | 37.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>102</b> | <b>\$6,326,635.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QAC1    | SUNTRUST MORTGAGE INC.        | 38         | \$3,706,372.71         | 44.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 48         | \$4,647,297.24         | 55.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>86</b>  | <b>\$8,353,669.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QAD9    | SUNTRUST MORTGAGE INC.        | 31         | \$3,644,180.45         | 61.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 19         | \$2,253,424.12         | 38.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>50</b>  | <b>\$5,897,604.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QAE7    | SUNTRUST MORTGAGE INC.        | 27         | \$3,807,607.83         | 46.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 32         | \$4,408,920.54         | 53.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>59</b>  | <b>\$8,216,528.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QAF4    | SUNTRUST MORTGAGE INC.        | 24         | \$5,431,913.75         | 81.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 6          | \$1,224,488.17         | 18.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>30</b>  | <b>\$6,656,401.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QAG2    | SUNTRUST MORTGAGE INC.        | 48         | \$10,857,533.79        | 32.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 100        | \$22,350,196.08        | 67.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>148</b> | <b>\$33,207,729.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QAH0    | SUNTRUST MORTGAGE INC.        | 27         | \$3,659,159.46         | 61.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 17         | \$2,327,466.01         | 38.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>44</b>  | <b>\$5,986,625.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                               |           |                       |             |          |               |    |          |               |
|--------------|-------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31406QAJ6    | SUNTRUST MORTGAGE INC.        | 23        | \$2,250,002.44        | 40.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 34        | \$3,344,906.51        | 59.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>57</b> | <b>\$5,594,908.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QAK3    | SUNTRUST MORTGAGE INC.        | 39        | \$2,323,210.65        | 52.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 34        | \$2,061,194.70        | 47.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>73</b> | <b>\$4,384,405.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QAL1    | SUNTRUST MORTGAGE INC.        | 12        | \$1,852,144.74        | 24.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 33        | \$5,713,302.50        | 75.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>45</b> | <b>\$7,565,447.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QAM9    | SUNTRUST MORTGAGE INC.        | 12        | \$2,408,215.14        | 37.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 21        | \$4,048,768.32        | 62.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>33</b> | <b>\$6,456,983.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QBB2    | U.S. BANK N.A.                | 5         | \$369,545.02          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>5</b>  | <b>\$369,545.02</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QC39    | U.S. BANK N.A.                | 7         | \$712,356.54          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>7</b>  | <b>\$712,356.54</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QDK0    | SECURITY MORTGAGE CORPORATION | 5         | \$484,566.09          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>5</b>  | <b>\$484,566.09</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QFS1    | U.S. BANK N.A.                | 5         | \$587,453.50          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>5</b>  | <b>\$587,453.50</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QLY1    | U.S. BANK N.A.                | 6         | \$613,770.44          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>6</b>  | <b>\$613,770.44</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QNK9    | Unavailable                   | 1         | \$62,962.96           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>1</b>  | <b>\$62,962.96</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QNL7    | Unavailable                   | 1         | \$115,247.70          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>1</b>  | <b>\$115,247.70</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406QNM5    | CHARTER BANK                  | 1         | \$139,850.46          | 32.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 3         | \$289,914.05          | 67.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>4</b>  | <b>\$429,764.51</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406RA39    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 22         | \$4,037,597.71         | 81.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 4          | \$929,525.00           | 18.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b>  | <b>\$4,967,122.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406RA88    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 1          | \$102,446.00           | 2.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 21         | \$4,911,606.10         | 97.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>22</b>  | <b>\$5,014,052.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406RA96    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 14         | \$2,607,030.52         | 52.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 10         | \$2,348,060.00         | 47.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b>  | <b>\$4,955,090.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406RAM7    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 13         | \$2,938,444.33         | 58.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 1          | \$190,000.00           | 3.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 8          | \$1,907,049.99         | 37.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>22</b>  | <b>\$5,035,494.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406RAN5    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 16         | \$3,046,323.50         | 43.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 25         | \$3,892,022.61         | 56.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>41</b>  | <b>\$6,938,346.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406RAP0    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 60         | \$11,774,316.61        | 47.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 67         | \$13,187,243.67        | 52.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>127</b> | <b>\$24,961,560.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406RAQ8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 61         | \$12,355,893.53        | 50.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 63         | \$12,313,318.04        | 49.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>124</b> | <b>\$24,669,211.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406RAR6    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 40         | \$6,024,603.10         | 56.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 29         | \$4,708,581.55         | 43.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>69</b>  | <b>\$10,733,184.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAS4    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 58         | \$11,476,924.57        | 46.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 73         | \$13,467,659.62        | 53.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>131</b> | <b>\$24,944,584.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAU9    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 5          | \$1,027,375.80         | 35.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 8          | \$1,852,218.87         | 64.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>13</b>  | <b>\$2,879,594.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAV7    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 38         | \$8,130,391.48         | 70.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 15         | \$3,400,852.12         | 29.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>53</b>  | <b>\$11,531,243.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAW5    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 39         | \$7,606,639.99         | 65.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 19         | \$4,064,829.86         | 34.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>58</b>  | <b>\$11,671,469.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RAX3    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 15         | \$2,587,225.21         | 51.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 12         | \$2,444,570.60         | 48.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>27</b>  | <b>\$5,031,795.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RB20    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 43         | \$9,306,634.57         | 31.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 108        | \$20,659,731.26        | 68.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>151</b> | <b>\$29,966,365.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RB38    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 104        | \$20,033,696.36        | 95.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 4          | \$1,000,127.32         | 4.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>108</b> | <b>\$21,033,823.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |           |                        |             |          |               |    |          |               |
|--------------|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406RB46    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 46        | \$11,184,445.48        | 76.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 17        | \$3,510,043.56         | 23.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>63</b> | <b>\$14,694,489.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RB53    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 32        | \$3,145,919.28         | 79.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE<br>CORPORATION                   | 3         | \$312,417.47           | 7.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 5         | \$517,798.84           | 13.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>40</b> | <b>\$3,976,135.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RB61    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 30        | \$3,327,165.15         | 90.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 3         | \$347,421.25           | 9.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>33</b> | <b>\$3,674,586.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RB79    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 15        | \$2,311,898.29         | 41.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE<br>CORPORATION                   | 5         | \$841,018.65           | 15.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 16        | \$2,419,760.60         | 43.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>36</b> | <b>\$5,572,677.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RB87    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 19        | \$3,719,696.55         | 38.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE<br>CORPORATION                   | 14        | \$2,172,625.83         | 22.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 29        | \$3,765,842.07         | 38.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>62</b> | <b>\$9,658,164.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RB95    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 2         | \$419,106.84           | 28.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE<br>CORPORATION                   | 1         | \$56,000.00            | 3.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 5         | \$990,755.91           | 67.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>8</b>  | <b>\$1,465,862.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RBE4    | BISHOPS GATE<br>RESIDENTIAL                   | 22        | \$4,774,983.09         | 48.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                        |             |          |               |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | MORTGAGE TRUST                                |           |                        |             |          |               |          |               |
|              |  | Unavailable                                   | 22        | \$5,054,296.59         | 51.42%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>44</b> | <b>\$9,829,279.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RBF1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 19        | \$3,829,694.23         | 46.03%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                   | 21        | \$4,489,453.40         | 53.97%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>40</b> | <b>\$8,319,147.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RBG9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 38        | \$6,909,585.29         | 68.63%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                   | 18        | \$3,157,764.27         | 31.37%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>56</b> | <b>\$10,067,349.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RBH7    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 40        | \$7,059,465.15         | 70.99%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                   | 17        | \$2,885,008.44         | 29.01%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>57</b> | <b>\$9,944,473.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RBJ3    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 13        | \$2,766,251.95         | 55.61%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                   | 8         | \$2,208,152.70         | 44.39%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>21</b> | <b>\$4,974,404.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RBK0    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 13        | \$2,826,950.00         | 56.48%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                   | 10        | \$2,178,215.64         | 43.52%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>23</b> | <b>\$5,005,165.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RBL8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 15        | \$948,647.67           | 61.19%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                   | 11        | \$601,682.87           | 38.81%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>26</b> | <b>\$1,550,330.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RBM6    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 13        | \$1,268,629.60         | 46.31%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                   | 15        | \$1,470,702.14         | 53.69%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>28</b> | <b>\$2,739,331.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RBN4    |  |   | 4         | \$412,031.50           | 32.56%      | 0        | \$0.00        | NA       | \$0.00        |

|              |  |   |           |                       |             |          |               |    |          |
|--------------|--|---|-----------|-----------------------|-------------|----------|---------------|----|----------|
|              |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST |           |                       |             |          |               |    |          |
|              |  | Unavailable                                   | 9         | \$853,451.19          | 67.44%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>13</b> | <b>\$1,265,482.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |   |           |                       |             |          |               |    |          |
| 31406RBP9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 18        | \$4,023,116.85        | 65.4%       | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable                                   | 11        | \$2,128,807.39        | 34.6%       | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>29</b> | <b>\$6,151,924.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |   |           |                       |             |          |               |    |          |
| 31406RBQ7    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 15        | \$1,922,009.68        | 36.67%      | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable                                   | 26        | \$3,319,455.29        | 63.33%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>41</b> | <b>\$5,241,464.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |   |           |                       |             |          |               |    |          |
| 31406RBR5    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 39        | \$2,400,272.62        | 48.59%      | 0        | \$0.00        | NA | 0        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 1         | \$39,917.84           | 0.81%       | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable                                   | 36        | \$2,499,192.22        | 50.6%       | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>76</b> | <b>\$4,939,382.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |   |           |                       |             |          |               |    |          |
| 31406RBS3    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 37        | \$2,216,892.72        | 35.29%      | 0        | \$0.00        | NA | 0        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 3         | \$129,191.59          | 2.06%       | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable                                   | 58        | \$3,936,656.75        | 62.65%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>98</b> | <b>\$6,282,741.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |   |           |                       |             |          |               |    |          |
| 31406RBT1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 9         | \$488,110.77          | 25.77%      | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable                                   | 26        | \$1,405,939.83        | 74.23%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>35</b> | <b>\$1,894,050.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |   |           |                       |             |          |               |    |          |
| 31406RBU8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 36        | \$3,502,297.47        | 42.63%      | 0        | \$0.00        | NA | 0        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 2         | \$203,902.80          | 2.48%       | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable                                   | 46        | \$4,508,543.21        | 54.89%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |   | <b>84</b> | <b>\$8,214,743.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406RBV6    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 3          | \$275,116.04           | 24.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 10         | \$862,730.57           | 75.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>13</b>  | <b>\$1,137,846.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RBW4    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 6          | \$1,389,862.50         | 29.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 12         | \$3,317,453.80         | 70.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>18</b>  | <b>\$4,707,316.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RBX2    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 55         | \$7,125,528.09         | 35.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE<br>CORPORATION                   | 1          | \$111,886.78           | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 101        | \$13,027,198.27        | 64.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>157</b> | <b>\$20,264,613.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RBY0    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 19         | \$4,272,798.14         | 85.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PHH MORTGAGE<br>CORPORATION                   | 3          | \$739,850.00           | 14.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>22</b>  | <b>\$5,012,648.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RBZ7    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 6          | \$863,174.23           | 52.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 4          | \$776,507.34           | 47.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>10</b>  | <b>\$1,639,681.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RC60    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 9          | \$1,814,005.00         | 45.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 11         | \$2,182,012.89         | 54.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>20</b>  | <b>\$3,996,017.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RC78    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 9          | \$2,416,220.00         | 48.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 9          | \$2,614,637.00         | 51.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>18</b>  | <b>\$5,030,857.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RC86    |   | 12         | \$2,942,650.00         | 65.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                                   | 6          | \$1,566,250.00         | 34.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>18</b>  | <b>\$4,508,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406RC94    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 11         | \$1,980,619.39         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>11</b>  | <b>\$1,980,619.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406RCA1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 64         | \$13,171,671.79        | 37.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 23         | \$4,672,050.53         | 13.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 98         | \$17,500,833.74        | 49.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>185</b> | <b>\$35,344,556.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406RCB9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 39         | \$9,216,418.48         | 23.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 45         | \$8,090,493.46         | 20.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 93         | \$21,540,705.01        | 55.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>177</b> | <b>\$38,847,616.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406RCC7    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 12         | \$1,908,388.45         | 30.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 5          | \$560,443.25           | 9.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 20         | \$3,742,222.85         | 60.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>37</b>  | <b>\$6,211,054.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406RCD5    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 21         | \$3,725,235.01         | 74.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 5          | \$1,259,702.50         | 25.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b>  | <b>\$4,984,937.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31406RCE3    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 42         | \$8,644,885.94         | 86.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 6          | \$1,332,964.00         | 13.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |   |           |                        |             |          |               |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |   | <b>48</b> | <b>\$9,977,849.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RCF0    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 19        | \$3,439,115.93         | 69.09%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 1         | \$81,600.00            | 1.64%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                             | 7         | \$1,457,194.85         | 29.27%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>27</b> | <b>\$4,977,910.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RCG8    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 45        | \$9,626,221.65         | 95.99%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 2         | \$402,061.73           | 4.01%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>47</b> | <b>\$10,028,283.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RCH6    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 28        | \$5,639,199.00         | 36.52%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 4         | \$967,054.70           | 6.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                             | 40        | \$8,836,026.18         | 57.22%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>72</b> | <b>\$15,442,279.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RCJ2    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 9         | \$1,992,492.52         | 40%         | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 2         | \$385,000.00           | 7.73%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                             | 15        | \$2,603,535.57         | 52.27%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>26</b> | <b>\$4,981,028.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RCL7    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 18        | \$3,810,952.10         | 54.01%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 3         | \$811,717.64           | 11.5%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                             | 17        | \$2,433,950.82         | 34.49%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>38</b> | <b>\$7,056,620.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RCM5    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 1         | \$170,000.00           | 15.57%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 2         | \$307,789.25           | 28.18%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                             | 5         | \$614,290.51           | 56.25%      | 0        | \$0.00        | NA       | \$0.00        |



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|              |  |   |           |                        |             |          |               |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |   | <b>8</b>  | <b>\$1,092,079.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RCN3    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 39        | \$8,225,336.12         | 82.57%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 7         | \$1,736,000.00         | 17.43%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>46</b> | <b>\$9,961,336.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RCQ6    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 12        | \$2,643,900.00         | 53.25%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 1         | \$125,000.00           | 2.52%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                             | 10        | \$2,196,170.00         | 44.23%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>23</b> | <b>\$4,965,070.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RCR4    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 22        | \$4,544,157.67         | 91.59%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 2         | \$417,500.00           | 8.41%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>24</b> | <b>\$4,961,657.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RCS2    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 31        | \$7,017,647.49         | 70.14%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 2         | \$410,500.00           | 4.1%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                             | 14        | \$2,576,343.62         | 25.76%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>47</b> | <b>\$10,004,491.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RCT0    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 32        | \$7,093,235.38         | 70.81%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE CORPORATION                | 12        | \$2,923,950.00         | 29.19%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>44</b> | <b>\$10,017,185.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RCU7    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 35        | \$7,270,419.20         | 72.57%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                             | 15        | \$2,748,481.38         | 27.43%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>50</b> | <b>\$10,018,900.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31406RCV5    |  | BISHOPS GATE RESIDENTIAL                | 14        | \$3,166,540.00         | 63.4%       | 0        | \$0.00        | NA       | \$0.00        |

|              |  |   |           |                        |             |          |               |    |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | MORTGAGE TRUST                                |           |                        |             |          |               |    |          |               |
|              |  | Unavailable                                   | 7         | \$1,827,820.00         | 36.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>21</b> | <b>\$4,994,360.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RCW3    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 37        | \$8,334,014.53         | 83.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 8         | \$1,674,500.00         | 16.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>45</b> | <b>\$10,008,514.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RCX1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 45        | \$8,928,288.24         | 88.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE<br>CORPORATION                   | 6         | \$1,127,431.98         | 11.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>51</b> | <b>\$10,055,720.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RDA0    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 10        | \$2,137,800.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b> | <b>\$2,137,800.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RDB8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 2         | \$448,400.00           | 29.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 4         | \$1,069,650.00         | 70.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>6</b>  | <b>\$1,518,050.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406RDC6    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 3         | \$332,900.00           | 31.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 5         | \$726,112.20           | 68.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>  | <b>\$1,059,012.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406SVL4    |  | U.S. BANK N.A.                                | 1         | \$70,334.86            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1</b>  | <b>\$70,334.86</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406SVM2    |  | U.S. BANK N.A.                                | 3         | \$183,160.20           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>3</b>  | <b>\$183,160.20</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TE23    |  | INDYMAC BANK, FSB                             | 7         | \$1,515,950.41         | 9.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 92        | \$14,299,690.38        | 90.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>99</b> | <b>\$15,815,640.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TE31    |  | INDYMAC BANK, FSB                             | 4         | \$349,935.15           | 3.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 66        | \$9,084,778.78         | 96.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |                   |  |            |                        |             |          |               |    |          |               |
|--------------|-------------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                   |  | <b>70</b>  | <b>\$9,434,713.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TE49    | Unavailable       |  | 16         | \$1,833,924.35         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>16</b>  | <b>\$1,833,924.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TE72    | Unavailable       |  | 12         | \$776,877.92           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>12</b>  | <b>\$776,877.92</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TE80    | INDYMAC BANK, FSB |  | 1          | \$278,753.84           | 1.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       |  | 119        | \$21,175,780.76        | 98.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>120</b> | <b>\$21,454,534.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TE98    | INDYMAC BANK, FSB |  | 3          | \$376,775.85           | 0.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       |  | 317        | \$49,393,994.80        | 99.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>320</b> | <b>\$49,770,770.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TEZ0    | INDYMAC BANK, FSB |  | 2          | \$212,432.30           | 3.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       |  | 33         | \$6,030,580.57         | 96.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>35</b>  | <b>\$6,243,012.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TF22    | Unavailable       |  | 5          | \$470,928.23           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>5</b>   | <b>\$470,928.23</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TF30    | Unavailable       |  | 6          | \$562,880.02           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>6</b>   | <b>\$562,880.02</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TF48    | Unavailable       |  | 10         | \$640,934.58           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>10</b>  | <b>\$640,934.58</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFA4    | INDYMAC BANK, FSB |  | 2          | \$453,360.61           | 3.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       |  | 74         | \$12,011,957.10        | 96.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>76</b>  | <b>\$12,465,317.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFB2    | Unavailable       |  | 34         | \$2,952,677.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>34</b>  | <b>\$2,952,677.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFC0    | INDYMAC BANK, FSB |  | 6          | \$881,576.34           | 17.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       |  | 23         | \$4,140,903.51         | 82.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>29</b>  | <b>\$5,022,479.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFD8    | INDYMAC BANK, FSB |  | 6          | \$1,131,483.76         | 9%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       |  | 72         | \$11,436,784.52        | 91%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   |  | <b>78</b>  | <b>\$12,568,268.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFE6    | INDYMAC BANK, FSB |  | 2          | \$509,600.00           | 11.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                   |            |                         |             |          |               |    |          |               |
|--------------|--|-------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable       | 31         | \$3,818,958.29          | 88.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                   | <b>33</b>  | <b>\$4,328,558.29</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFF3    |  | INDYMAC BANK, FSB | 1          | \$300,000.00            | 21.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable       | 11         | \$1,116,177.30          | 78.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                   | <b>12</b>  | <b>\$1,416,177.30</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFG1    |  | INDYMAC BANK, FSB | 132        | \$32,907,794.67         | 22.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable       | 469        | \$111,939,584.73        | 77.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                   | <b>601</b> | <b>\$144,847,379.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFH9    |  | INDYMAC BANK, FSB | 15         | \$2,735,606.94          | 4.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable       | 288        | \$59,385,723.49         | 95.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                   | <b>303</b> | <b>\$62,121,330.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFJ5    |  | INDYMAC BANK, FSB | 5          | \$927,000.00            | 2.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable       | 158        | \$32,500,950.49         | 97.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                   | <b>163</b> | <b>\$33,427,950.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFK2    |  | INDYMAC BANK, FSB | 3          | \$601,400.00            | 11.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable       | 32         | \$4,546,963.34          | 88.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                   | <b>35</b>  | <b>\$5,148,363.34</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFL0    |  | INDYMAC BANK, FSB | 1          | \$64,000.00             | 2.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable       | 22         | \$2,601,707.82          | 97.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                   | <b>23</b>  | <b>\$2,665,707.82</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFM8    |  | Unavailable       | 33         | \$7,120,498.26          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                   | <b>33</b>  | <b>\$7,120,498.26</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFN6    |  | INDYMAC BANK, FSB | 1          | \$105,000.00            | 1.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable       | 78         | \$7,746,412.09          | 98.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                   | <b>79</b>  | <b>\$7,851,412.09</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFP1    |  | Unavailable       | 33         | \$3,210,758.30          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                   | <b>33</b>  | <b>\$3,210,758.30</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFQ9    |  | INDYMAC BANK, FSB | 2          | \$138,775.70            | 10.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable       | 16         | \$1,123,747.25          | 89.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                   | <b>18</b>  | <b>\$1,262,522.95</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFR7    |  | INDYMAC BANK, FSB | 3          | \$215,900.00            | 3.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable       | 85         | \$5,318,467.84          | 96.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                   | <b>88</b>  | <b>\$5,534,367.84</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                   |           |                        |             |          |               |    |          |               |
|--------------|-------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406TFS5    | INDYMAC BANK, FSB | 3         | \$1,067,000.00         | 5.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 68        | \$20,102,009.63        | 94.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>71</b> | <b>\$21,169,009.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFV8    | INDYMAC BANK, FSB | 3         | \$825,371.90           | 60.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 3         | \$545,172.29           | 39.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>6</b>  | <b>\$1,370,544.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFW6    | INDYMAC BANK, FSB | 2         | \$424,058.16           | 13%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 18        | \$2,839,013.52         | 87%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>20</b> | <b>\$3,263,071.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFX4    | INDYMAC BANK, FSB | 5         | \$845,716.02           | 12.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 35        | \$5,940,488.20         | 87.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>40</b> | <b>\$6,786,204.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFY2    | INDYMAC BANK, FSB | 2         | \$627,498.95           | 13.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 31        | \$4,100,263.63         | 86.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>33</b> | <b>\$4,727,762.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TFZ9    | INDYMAC BANK, FSB | 1         | \$87,398.11            | 3.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 32        | \$2,478,611.10         | 96.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>33</b> | <b>\$2,566,009.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TPL9    | U.S. BANK N.A.    | 3         | \$284,272.40           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>3</b>  | <b>\$284,272.40</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TW31    | Unavailable       | 17        | \$2,846,147.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>17</b> | <b>\$2,846,147.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TW49    | Unavailable       | 72        | \$17,864,541.90        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>72</b> | <b>\$17,864,541.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TW56    | Unavailable       | 42        | \$7,776,940.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>42</b> | <b>\$7,776,940.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TW64    | Unavailable       | 13        | \$3,094,751.08         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>13</b> | <b>\$3,094,751.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TW72    | Unavailable       | 27        | \$6,247,914.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>27</b> | <b>\$6,247,914.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TWK3    | Unavailable       | 34        | \$6,856,722.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>34</b> | <b>\$6,856,722.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                               |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406TWP2    | Unavailable                   | 31         | \$7,039,356.37         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>31</b>  | <b>\$7,039,356.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406TWU1    | Unavailable                   | 12         | \$2,706,168.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>12</b>  | <b>\$2,706,168.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406T WV9   | Unavailable                   | 44         | \$7,864,624.83         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>44</b>  | <b>\$7,864,624.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UH27    | Unavailable                   | 20         | \$2,536,222.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>20</b>  | <b>\$2,536,222.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UH35    | Unavailable                   | 63         | \$8,987,586.30         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>63</b>  | <b>\$8,987,586.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UH43    | Unavailable                   | 71         | \$10,880,777.58        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>71</b>  | <b>\$10,880,777.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UH50    | Unavailable                   | 12         | \$1,367,627.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>12</b>  | <b>\$1,367,627.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UH68    | Unavailable                   | 31         | \$5,117,051.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>31</b>  | <b>\$5,117,051.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UH76    | Unavailable                   | 140        | \$22,318,495.63        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>140</b> | <b>\$22,318,495.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UH84    | Unavailable                   | 101        | \$16,588,001.42        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>101</b> | <b>\$16,588,001.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UH92    | Unavailable                   | 9          | \$1,498,073.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>9</b>   | <b>\$1,498,073.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UHQ4    | WASHINGTON<br>MUTUAL BANK, FA | 232        | \$53,777,250.71        | 98.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 4          | \$822,200.00           | 1.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>236</b> | <b>\$54,599,450.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UHR2    | WASHINGTON<br>MUTUAL BANK, FA | 34         | \$10,334,474.17        | 44.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 46         | \$12,989,708.26        | 55.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>80</b>  | <b>\$23,324,182.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UHS0    | WASHINGTON<br>MUTUAL BANK, FA | 23         | \$2,724,534.55         | 10.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 191        | \$22,568,523.94        | 89.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                               | <b>214</b> | <b>\$25,293,058.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UHT8    |  | WASHINGTON<br>MUTUAL BANK, FA | 56         | \$7,796,329.67         | 14.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 333        | \$46,333,041.05        | 85.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>389</b> | <b>\$54,129,370.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UHU5    |  | WASHINGTON<br>MUTUAL BANK, FA | 83         | \$20,193,277.12        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>83</b>  | <b>\$20,193,277.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UHW1    |  | Unavailable                   | 8          | \$1,131,843.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>8</b>   | <b>\$1,131,843.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UHX9    |  | Unavailable                   | 19         | \$2,971,900.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>19</b>  | <b>\$2,971,900.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UHY7    |  | WASHINGTON<br>MUTUAL BANK, FA | 1          | \$55,758.59            | 0.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 48         | \$6,408,871.86         | 99.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>49</b>  | <b>\$6,464,630.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJA7    |  | WASHINGTON<br>MUTUAL BANK, FA | 8          | \$521,469.86           | 10.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 64         | \$4,509,944.67         | 89.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>72</b>  | <b>\$5,031,414.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJB5    |  | WASHINGTON<br>MUTUAL BANK, FA | 30         | \$1,917,103.05         | 31.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 64         | \$4,227,366.26         | 68.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>94</b>  | <b>\$6,144,469.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJC3    |  | WASHINGTON<br>MUTUAL BANK, FA | 6          | \$391,685.09           | 32.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 15         | \$803,501.59           | 67.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>21</b>  | <b>\$1,195,186.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJD1    |  | WASHINGTON<br>MUTUAL BANK, FA | 5          | \$935,453.23           | 10.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 38         | \$8,176,134.29         | 89.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>43</b>  | <b>\$9,111,587.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJE9    |  | WASHINGTON<br>MUTUAL BANK, FA | 13         | \$1,309,350.00         | 11.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 104        | \$10,392,358.04        | 88.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>117</b> | <b>\$11,701,708.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |              |                         |             |          |               |    |          |               |
|--------------|--|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406UJF6    | WASHINGTON<br>MUTUAL BANK, FA                | 30           | \$2,944,252.62          | 35.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 2            | \$187,329.47            | 2.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 51           | \$5,060,348.35          | 61.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>83</b>    | <b>\$8,191,930.44</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJG4    | WASHINGTON<br>MUTUAL BANK, FA                | 20           | \$4,515,074.79          | 1.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 1,078        | \$230,831,636.72        | 98.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>1,098</b> | <b>\$235,346,711.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJK5    | WASHINGTON<br>MUTUAL BANK, FA                | 432          | \$103,909,623.27        | 49.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 3            | \$551,014.95            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 470          | \$105,687,918.98        | 50.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>905</b>   | <b>\$210,148,557.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJL3    | WASHINGTON<br>MUTUAL BANK, FA                | 4            | \$1,015,000.00          | 3.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 1            | \$126,000.00            | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 124          | \$26,291,467.80         | 95.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>129</b>   | <b>\$27,432,467.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJM1    | Unavailable                                  | 17           | \$2,988,828.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>17</b>    | <b>\$2,988,828.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJN9    | WASHINGTON<br>MUTUAL BANK, FA                | 83           | \$18,846,841.46         | 25.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 1            | \$192,000.00            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 269          | \$56,166,286.67         | 74.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>353</b>   | <b>\$75,205,128.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJP4    | WASHINGTON<br>MUTUAL BANK, FA                | 160          | \$10,402,725.98         | 87.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 24           | \$1,548,289.60          | 12.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>184</b>   | <b>\$11,951,015.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJQ2    |  | 114          | \$11,154,141.60         | 85.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | WASHINGTON<br>MUTUAL BANK, FA |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                   | 20         | \$1,947,963.50         | 14.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>134</b> | <b>\$13,102,105.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJR0    |  | WASHINGTON<br>MUTUAL BANK, FA | 66         | \$7,743,054.44         | 76.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 20         | \$2,353,700.69         | 23.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>86</b>  | <b>\$10,096,755.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJS8    |  | WASHINGTON<br>MUTUAL BANK, FA | 100        | \$13,979,462.77        | 76.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 31         | \$4,260,941.73         | 23.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>131</b> | <b>\$18,240,404.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJT6    |  | WASHINGTON<br>MUTUAL BANK, FA | 7          | \$816,670.85           | 21.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 25         | \$2,948,007.99         | 78.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>32</b>  | <b>\$3,764,678.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJU3    |  | WASHINGTON<br>MUTUAL BANK, FA | 18         | \$2,494,288.00         | 23.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 59         | \$8,248,316.62         | 76.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>77</b>  | <b>\$10,742,604.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJV1    |  | WASHINGTON<br>MUTUAL BANK, FA | 16         | \$1,626,537.15         | 33.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 33         | \$3,225,821.76         | 66.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>49</b>  | <b>\$4,852,358.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UJW9    |  | WASHINGTON<br>MUTUAL BANK, FA | 12         | \$783,427.00           | 30.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 24         | \$1,797,331.28         | 69.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>36</b>  | <b>\$2,580,758.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UR59    |  | USAA FEDERAL<br>SAVINGS BANK  | 240        | \$39,883,402.14        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>240</b> | <b>\$39,883,402.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UR67    |  | USAA FEDERAL<br>SAVINGS BANK  | 182        | \$31,674,344.07        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>182</b> | <b>\$31,674,344.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UR75    |  | USAA FEDERAL<br>SAVINGS BANK  | 180        | \$30,681,706.66        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>180</b> | <b>\$30,681,706.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                 |           |                        |             |          |               |    |          |               |
|--------------|---------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406UR83    | USAA FEDERAL SAVINGS BANK       | 16        | \$2,489,240.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>16</b> | <b>\$2,489,240.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UR91    | USAA FEDERAL SAVINGS BANK       | 92        | \$14,541,667.20        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>92</b> | <b>\$14,541,667.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406UTB4    | WELLS FARGO BANK, N.A.          | 91        | \$12,376,358.75        | 96.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 2         | \$463,101.03           | 3.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>93</b> | <b>\$12,839,459.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W2V5    | IRWIN MORTGAGE CORPORATION      | 3         | \$263,451.13           | 3.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 55        | \$7,620,319.90         | 96.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>58</b> | <b>\$7,883,771.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W2W3    | IRWIN MORTGAGE CORPORATION      | 6         | \$673,107.27           | 7.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 71        | \$8,836,107.64         | 92.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>77</b> | <b>\$9,509,214.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W2Y9    | IRWIN MORTGAGE CORPORATION      | 1         | \$98,000.00            | 3.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 25        | \$2,773,392.66         | 96.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>26</b> | <b>\$2,871,392.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W2Z6    | IRWIN MORTGAGE CORPORATION      | 5         | \$349,924.95           | 6.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 45        | \$4,693,295.37         | 93.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>50</b> | <b>\$5,043,220.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W3A0    | IRWIN MORTGAGE CORPORATION      | 3         | \$183,500.00           | 16.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 6         | \$939,400.00           | 83.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>9</b>  | <b>\$1,122,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406W3C6    | IRWIN MORTGAGE CORPORATION      | 5         | \$628,750.00           | 24.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 13        | \$1,944,425.00         | 75.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>18</b> | <b>\$2,573,175.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WKR4    | HSBC MORTGAGE CORPORATION (USA) | 30        | \$8,122,500.00         | 32.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                 |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                     | 70         | \$16,915,140.00        | 67.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>100</b> | <b>\$25,037,640.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WKS2    |  | HSBC MORTGAGE CORPORATION (USA) | 23         | \$4,924,110.00         | 24.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 64         | \$15,074,579.79        | 75.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>87</b>  | <b>\$19,998,689.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WLF9    |  | HSBC MORTGAGE CORPORATION (USA) | 22         | \$5,912,442.60         | 39.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 38         | \$9,094,280.00         | 60.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>60</b>  | <b>\$15,006,722.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WLX0    |  | HSBC MORTGAGE CORPORATION (USA) | 31         | \$8,928,350.00         | 55.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 33         | \$7,080,990.00         | 44.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>64</b>  | <b>\$16,009,340.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WLY8    |  | HSBC MORTGAGE CORPORATION (USA) | 13         | \$3,637,400.00         | 36.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 27         | \$6,247,478.00         | 63.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>40</b>  | <b>\$9,884,878.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WR71    |  | HSBC MORTGAGE CORPORATION (USA) | 31         | \$7,865,028.14         | 22.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 117        | \$27,060,173.24        | 77.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>148</b> | <b>\$34,925,201.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WR89    |  | HSBC MORTGAGE CORPORATION (USA) | 45         | \$9,078,009.09         | 60.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 28         | \$5,953,164.92         | 39.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>73</b>  | <b>\$15,031,174.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WRE6    |  | HSBC MORTGAGE CORPORATION (USA) | 27         | \$6,843,719.51         | 38.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 56         | \$11,159,351.79        | 61.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>83</b>  | <b>\$18,003,071.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WSN5    |  | HSBC MORTGAGE CORPORATION (USA) | 23         | \$5,564,823.58         | 37.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 43         | \$9,366,841.07         | 62.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>66</b>  | <b>\$14,931,664.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WSP0    |  | HSBC MORTGAGE CORPORATION (USA) | 18         | \$5,291,501.14         | 53.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 22         | \$4,688,442.89         | 46.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                 |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                 | <b>40</b>  | <b>\$9,979,944.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WSQ8    |  | HSBC MORTGAGE CORPORATION (USA) | 43         | \$10,069,443.65        | 49.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 55         | \$10,406,645.43        | 50.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>98</b>  | <b>\$20,476,089.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WU44    |  | BANK OF AMERICA NA              | 30         | \$5,042,606.62         | 91.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 1          | \$488,000.00           | 8.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>31</b>  | <b>\$5,530,606.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WU51    |  | BANK OF AMERICA NA              | 28         | \$4,965,685.51         | 96.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 1          | \$202,400.00           | 3.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>29</b>  | <b>\$5,168,085.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WVF8    |  | BANK OF AMERICA NA              | 8          | \$493,065.31           | 31.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 10         | \$1,057,879.33         | 68.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>18</b>  | <b>\$1,550,944.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WVG6    |  | BANK OF AMERICA NA              | 11         | \$1,050,440.20         | 77.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 2          | \$302,400.00           | 22.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>13</b>  | <b>\$1,352,840.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WY65    |  | IRWIN MORTGAGE CORPORATION      | 8          | \$1,147,615.56         | 11.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 65         | \$9,062,833.19         | 88.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>73</b>  | <b>\$10,210,448.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WY73    |  | Unavailable                     | 33         | \$5,500,932.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>33</b>  | <b>\$5,500,932.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WY81    |  | IRWIN MORTGAGE CORPORATION      | 4          | \$378,655.00           | 5.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 42         | \$6,235,088.41         | 94.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>46</b>  | <b>\$6,613,743.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WY99    |  | IRWIN MORTGAGE CORPORATION      | 6          | \$913,350.00           | 5.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 103        | \$14,528,296.53        | 94.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>109</b> | <b>\$15,441,646.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WZA5    |  | IRWIN MORTGAGE CORPORATION      | 1          | \$88,000.00            | 1.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 54         | \$5,756,839.77         | 98.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>55</b>  | <b>\$5,844,839.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                            |           |                        |             |          |               |    |          |               |
|--------------|--|----------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406WZB3    |  | Unavailable                | 10        | \$1,531,452.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>10</b> | <b>\$1,531,452.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406WZC1    |  | IRWIN MORTGAGE CORPORATION | 3         | \$497,000.00           | 14.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 21        | \$3,012,505.00         | 85.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>24</b> | <b>\$3,509,505.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4P4    |  | Unavailable                | 43        | \$6,586,085.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>43</b> | <b>\$6,586,085.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4Q2    |  | Unavailable                | 64        | \$8,403,367.25         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>64</b> | <b>\$8,403,367.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4R0    |  | Unavailable                | 11        | \$1,790,379.06         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>11</b> | <b>\$1,790,379.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4S8    |  | Unavailable                | 23        | \$3,012,574.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>23</b> | <b>\$3,012,574.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4T6    |  | Unavailable                | 16        | \$1,433,820.76         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>16</b> | <b>\$1,433,820.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4V1    |  | Unavailable                | 89        | \$10,585,215.86        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>89</b> | <b>\$10,585,215.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4W9    |  | Unavailable                | 95        | \$10,938,958.57        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>95</b> | <b>\$10,938,958.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4Y5    |  | Unavailable                | 9         | \$1,592,503.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>9</b>  | <b>\$1,592,503.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X4Z2    |  | Unavailable                | 49        | \$6,558,004.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>49</b> | <b>\$6,558,004.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5A6    |  | Unavailable                | 26        | \$2,455,141.38         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>26</b> | <b>\$2,455,141.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5C2    |  | Unavailable                | 34        | \$4,278,723.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>34</b> | <b>\$4,278,723.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5D0    |  | Unavailable                | 36        | \$4,319,730.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>36</b> | <b>\$4,319,730.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5F5    |  | Unavailable                | 27        | \$3,378,788.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                        |             |          |               |    |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>27</b> | <b>\$3,378,788.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5G3    | Unavailable                            |  | 30        | \$4,436,168.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>30</b> | <b>\$4,436,168.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5H1    | Unavailable                            |  | 17        | \$2,260,831.40         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b> | <b>\$2,260,831.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5L2    | Unavailable                            |  | 14        | \$1,638,849.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$1,638,849.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5M0    | Unavailable                            |  | 16        | \$1,853,050.86         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>16</b> | <b>\$1,853,050.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5N8    | Unavailable                            |  | 9         | \$1,626,550.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>  | <b>\$1,626,550.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5P3    | Unavailable                            |  | 17        | \$1,606,149.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b> | <b>\$1,606,149.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5Q1    | Unavailable                            |  | 15        | \$2,770,952.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>15</b> | <b>\$2,770,952.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5R9    | Unavailable                            |  | 13        | \$2,743,054.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>13</b> | <b>\$2,743,054.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5S7    | Unavailable                            |  | 30        | \$5,270,494.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>30</b> | <b>\$5,270,494.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406X5T5    | Unavailable                            |  | 16        | \$3,245,280.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>16</b> | <b>\$3,245,280.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XCK6    | U.S. BANK N.A.                         |  | 3         | \$262,440.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>3</b>  | <b>\$262,440.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XL83    | FIRST HORIZON HOME<br>LOAN CORPORATION |  | 16        | \$1,690,068.37         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>16</b> | <b>\$1,690,068.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XMA7    | FIRST HORIZON HOME<br>LOAN CORPORATION |  | 49        | \$10,081,204.84        | 99.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 1         | \$84,900.00            | 0.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>50</b> | <b>\$10,166,104.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XMB5    | FIRST HORIZON HOME<br>LOAN CORPORATION |  | 78        | \$14,515,936.21        | 96.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                       |           |                        |             |          |               |    |          |               |
|--------------|--|---------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                           | 2         | \$537,645.70           | 3.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>80</b> | <b>\$15,053,581.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XMC3    |  | FIRST HORIZON HOME LOAN CORPORATION   | 37        | \$6,455,389.96         | 95.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                           | 3         | \$322,656.81           | 4.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>40</b> | <b>\$6,778,046.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XME9    |  | FIRST HORIZON HOME LOAN CORPORATION   | 10        | \$1,626,630.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>10</b> | <b>\$1,626,630.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XN24    |  | Unavailable                           | 11        | \$1,830,982.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>11</b> | <b>\$1,830,982.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XN32    |  | Unavailable                           | 30        | \$6,107,232.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>30</b> | <b>\$6,107,232.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XN40    |  | Unavailable                           | 12        | \$2,449,554.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>12</b> | <b>\$2,449,554.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XN57    |  | OPTEUM GROUP                          | 15        | \$2,632,100.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>15</b> | <b>\$2,632,100.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XNW8    |  | OPTEUM GROUP                          | 7         | \$1,102,173.28         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>7</b>  | <b>\$1,102,173.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XNX6    |  | Unavailable                           | 44        | \$8,691,254.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>44</b> | <b>\$8,691,254.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XNY4    |  | Unavailable                           | 21        | \$2,920,240.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>21</b> | <b>\$2,920,240.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XNZ1    |  | Unavailable                           | 27        | \$4,834,961.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>27</b> | <b>\$4,834,961.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XWA6    |  | FIRST FINANCIAL CARIBBEAN CORPORATION | 15        | \$2,058,452.61         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>15</b> | <b>\$2,058,452.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406XWB4    |  | FIRST FINANCIAL CARIBBEAN CORPORATION | 20        | \$3,122,781.93         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                       | <b>20</b> | <b>\$3,122,781.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |   |           |                       |             |          |               |    |          |               |
|--------------|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31406XWC2    | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 40        | \$6,302,048.29        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>40</b> | <b>\$6,302,048.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y2C3    | U.S. BANK N.A.                              | 4         | \$524,613.61          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>4</b>  | <b>\$524,613.61</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y2F6    | U.S. BANK N.A.                              | 7         | \$1,245,320.82        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>7</b>  | <b>\$1,245,320.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y2L3    | U.S. BANK N.A.                              | 7         | \$794,794.47          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>7</b>  | <b>\$794,794.47</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y2N9    | U.S. BANK N.A.                              | 4         | \$411,446.81          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>4</b>  | <b>\$411,446.81</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y2T6    | U.S. BANK N.A.                              | 3         | \$268,570.86          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>3</b>  | <b>\$268,570.86</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y2X7    | U.S. BANK N.A.                              | 5         | \$485,396.02          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>5</b>  | <b>\$485,396.02</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y2Y5    | U.S. BANK N.A.                              | 7         | \$674,004.58          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>7</b>  | <b>\$674,004.58</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y3A6    | U.S. BANK N.A.                              | 7         | \$833,414.64          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>7</b>  | <b>\$833,414.64</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y3B4    | U.S. BANK N.A.                              | 5         | \$414,079.18          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>5</b>  | <b>\$414,079.18</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y3C2    | U.S. BANK N.A.                              | 5         | \$543,599.79          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>5</b>  | <b>\$543,599.79</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y3E8    | U.S. BANK N.A.                              | 5         | \$416,229.64          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>5</b>  | <b>\$416,229.64</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y3H1    | U.S. BANK N.A.                              | 7         | \$903,400.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>7</b>  | <b>\$903,400.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y5J5    | BANK OF AMERICA NA                          | 16        | \$1,116,609.73        | 79.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 4         | \$294,073.88          | 20.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>20</b> | <b>\$1,410,683.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y5K2    | BANK OF AMERICA NA                          | 34        | \$3,381,472.64        | 75.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |



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|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                   | 11         | \$1,071,750.00         | 24.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>45</b>  | <b>\$4,453,222.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y5L0    |  | BANK OF AMERICA NA            | 52         | \$6,920,051.90         | 56.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 40         | \$5,325,608.72         | 43.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>92</b>  | <b>\$12,245,660.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y5N6    |  | BANK OF AMERICA NA            | 5          | \$1,018,420.72         | 87.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 1          | \$151,920.00           | 12.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>6</b>   | <b>\$1,170,340.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y5R7    |  | BANK OF AMERICA NA            | 24         | \$1,508,771.70         | 95.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 1          | \$70,400.00            | 4.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>25</b>  | <b>\$1,579,171.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y5S5    |  | BANK OF AMERICA NA            | 7          | \$1,495,635.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>7</b>   | <b>\$1,495,635.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y5T3    |  | BANK OF AMERICA NA            | 146        | \$34,077,645.21        | 52.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 124        | \$31,263,605.87        | 47.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>270</b> | <b>\$65,341,251.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y5V8    |  | BANK OF AMERICA NA            | 13         | \$1,292,989.80         | 77.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 4          | \$384,720.00           | 22.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>17</b>  | <b>\$1,677,709.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y5W6    |  | BANK OF AMERICA NA            | 23         | \$2,943,379.71         | 88.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 3          | \$377,400.00           | 11.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>26</b>  | <b>\$3,320,779.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y5X4    |  | BANK OF AMERICA NA            | 4          | \$521,753.00           | 43.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 4          | \$668,563.53           | 56.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>8</b>   | <b>\$1,190,316.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406Y5Y2    |  | BANK OF AMERICA NA            | 13         | \$1,215,561.24         | 70.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 3          | \$509,113.00           | 29.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>16</b>  | <b>\$1,724,674.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YAR1    |  | WACHOVIA MORTGAGE CORPORATION | 35         | \$6,597,142.98         | 81.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 9          | \$1,479,132.90         | 18.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>44</b>  | <b>\$8,076,275.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YAS9    |  | WACHOVIA MORTGAGE             | 20         | \$3,914,195.10         | 77.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | CORPORATION                   |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                   | 5          | \$1,128,212.17         | 22.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>25</b>  | <b>\$5,042,407.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31406YAT7    |  | WACHOVIA MORTGAGE CORPORATION | 48         | \$8,171,816.35         | 80.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 8          | \$1,953,767.66         | 19.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>56</b>  | <b>\$10,125,584.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31406YAU4    |  | WACHOVIA MORTGAGE CORPORATION | 26         | \$4,736,995.89         | 93.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 1          | \$330,000.00           | 6.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>27</b>  | <b>\$5,066,995.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31406YAV2    |  | WACHOVIA MORTGAGE CORPORATION | 38         | \$7,031,457.38         | 80.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 9          | \$1,715,825.17         | 19.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>47</b>  | <b>\$8,747,282.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31406YC73    |  | Unavailable                   | 19         | \$4,100,533.04         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>19</b>  | <b>\$4,100,533.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31406YC81    |  | INDYMAC BANK, FSB             | 5          | \$1,130,352.20         | 16.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 22         | \$5,634,768.11         | 83.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>27</b>  | <b>\$6,765,120.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31406YCV0    |  | INDYMAC BANK, FSB             | 2          | \$510,950.00           | 2.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 103        | \$23,290,833.60        | 97.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>105</b> | <b>\$23,801,783.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31406YCW8    |  | INDYMAC BANK, FSB             | 3          | \$499,500.00           | 4.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 40         | \$9,508,261.40         | 95.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>43</b>  | <b>\$10,007,761.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31406YCX6    |  | INDYMAC BANK, FSB             | 1          | \$249,757.01           | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 141        | \$24,757,825.39        | 99%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>142</b> | <b>\$25,007,582.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31406YDB3    |  | INDYMAC BANK, FSB             | 2          | \$340,000.00           | 31.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 5          | \$754,857.57           | 68.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>7</b>   | <b>\$1,094,857.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                               |            |                        |             |          |               |    |          |               |
| 31406YDF4    |  | Unavailable                   | 6          | \$1,626,700.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                               | <b>6</b>   | <b>\$1,626,700.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YES5    |  | U.S. BANK N.A.                | 3          | \$309,747.47           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>3</b>   | <b>\$309,747.47</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YET3    |  | U.S. BANK N.A.                | 4          | \$391,936.21           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>4</b>   | <b>\$391,936.21</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YS68    |  | U.S. BANK N.A.                | 1          | \$57,693.69            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>1</b>   | <b>\$57,693.69</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YX62    |  | U.S. BANK N.A.                | 4          | \$387,647.29           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>4</b>   | <b>\$387,647.29</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YY20    |  | HARWOOD STREET FUNDING I, LLC | 36         | \$2,301,778.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>36</b>  | <b>\$2,301,778.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YY38    |  | HARWOOD STREET FUNDING I, LLC | 34         | \$3,393,214.02         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>34</b>  | <b>\$3,393,214.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YY46    |  | HARWOOD STREET FUNDING I, LLC | 60         | \$6,024,218.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>60</b>  | <b>\$6,024,218.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YY53    |  | HARWOOD STREET FUNDING I, LLC | 28         | \$2,744,240.01         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>28</b>  | <b>\$2,744,240.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YY61    |  | HARWOOD STREET FUNDING I, LLC | 78         | \$10,314,964.77        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>78</b>  | <b>\$10,314,964.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YY79    |  | HARWOOD STREET FUNDING I, LLC | 114        | \$15,063,005.13        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>114</b> | <b>\$15,063,005.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YY87    |  | HARWOOD STREET FUNDING I, LLC | 46         | \$6,031,267.57         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>46</b>  | <b>\$6,031,267.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YY95    |  | HARWOOD STREET FUNDING I, LLC | 19         | \$2,840,548.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>19</b>  | <b>\$2,840,548.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31406YYZ7    |  | HARWOOD STREET FUNDING I, LLC | 45         | \$3,104,035.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>45</b>  | <b>\$3,104,035.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YZ94    |  | U.S. BANK N.A.                | 3          | \$490,976.16           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>3</b>   | <b>\$490,976.16</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YZA1    |  | HARWOOD STREET FUNDING I, LLC | 40         | \$6,287,702.04         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>40</b>  | <b>\$6,287,702.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YZB9    |  | HARWOOD STREET FUNDING I, LLC | 288        | \$64,913,916.85        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>288</b> | <b>\$64,913,916.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YZC7    |  | HARWOOD STREET FUNDING I, LLC | 334        | \$71,218,389.48        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>334</b> | <b>\$71,218,389.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31406YZD5    |  | HARWOOD STREET FUNDING I, LLC | 98         | \$18,995,512.32        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>98</b>  | <b>\$18,995,512.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2A8    |  | BANK OF AMERICA NA            | 12         | \$2,826,311.72         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>12</b>  | <b>\$2,826,311.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2B6    |  | BANK OF AMERICA NA            | 4          | \$914,830.00           | 56.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 4          | \$706,500.00           | 43.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>8</b>   | <b>\$1,621,330.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2C4    |  | BANK OF AMERICA NA            | 65         | \$14,425,692.56        | 95.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 2          | \$603,000.00           | 4.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>67</b>  | <b>\$15,028,692.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2D2    |  | BANK OF AMERICA NA            | 7          | \$999,251.00           | 60.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 2          | \$649,000.00           | 39.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>9</b>   | <b>\$1,648,251.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2E0    |  | BANK OF AMERICA NA            | 15         | \$2,749,707.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>15</b>  | <b>\$2,749,707.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2F7    |  | BANK OF AMERICA NA            | 65         | \$9,745,148.75         | 84.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 10         | \$1,721,394.00         | 15.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>75</b>  | <b>\$11,466,542.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2G5    |  | BANK OF AMERICA NA            | 216        | \$14,247,061.46        | 84.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |              |                         |             |          |               |    |          |               |
|--------------|--|--|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                            | 40           | \$2,605,530.02          | 15.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>256</b>   | <b>\$16,852,591.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2H3    |  | BANK OF AMERICA NA                     | 236          | \$23,404,191.01         | 80.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 58           | \$5,722,298.00          | 19.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>294</b>   | <b>\$29,126,489.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2J9    |  | BANK OF AMERICA NA                     | 428          | \$56,130,458.21         | 74.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 150          | \$19,681,969.61         | 25.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>578</b>   | <b>\$75,812,427.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2K6    |  | BANK OF AMERICA NA                     | 1,043        | \$242,625,490.58        | 56.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 732          | \$190,555,421.62        | 43.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1,775</b> | <b>\$433,180,912.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2L4    |  | BANK OF AMERICA NA                     | 56           | \$8,897,792.02          | 98.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 1            | \$128,000.00            | 1.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>57</b>    | <b>\$9,025,792.02</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2M2    |  | BANK OF AMERICA NA                     | 398          | \$25,609,007.66         | 91.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 36           | \$2,321,398.89          | 8.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>434</b>   | <b>\$27,930,406.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2N0    |  | BANK OF AMERICA NA                     | 337          | \$32,712,929.77         | 92.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 28           | \$2,746,696.85          | 7.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>365</b>   | <b>\$35,459,626.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2P5    |  | BANK OF AMERICA NA                     | 439          | \$56,959,409.03         | 90.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 46           | \$6,067,698.66          | 9.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>485</b>   | <b>\$63,027,107.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A2Q3    |  | BANK OF AMERICA NA                     | 33           | \$7,157,614.75          | 84.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 5            | \$1,322,133.70          | 15.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>38</b>    | <b>\$8,479,748.45</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5U1    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 49           | \$3,371,942.45          | 98.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 1            | \$66,229.11             | 1.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>50</b>    | <b>\$3,438,171.56</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5V9    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 136          | \$9,119,241.45          | 94.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 8            | \$535,142.65            | 5.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>144</b>   | <b>\$9,654,384.10</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A5W7    |  |  | 299          | \$31,540,816.68         | 99.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | FIRST HORIZON HOME<br>LOAN CORPORATION |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                            | 2          | \$202,950.00           | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>301</b> | <b>\$31,743,766.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407A5X5    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 34         | \$7,806,358.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>34</b>  | <b>\$7,806,358.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407A5Y3    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 140        | \$19,329,298.43        | 99.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 1          | \$132,750.00           | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>141</b> | <b>\$19,462,048.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407A5Z0    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 26         | \$5,507,551.39         | 70.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 9          | \$2,335,627.01         | 29.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>35</b>  | <b>\$7,843,178.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407A6B2    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 49         | \$3,179,858.99         | 94.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 3          | \$196,359.09           | 5.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>52</b>  | <b>\$3,376,218.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407A6C0    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 23         | \$1,377,525.47         | 98.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 1          | \$28,000.00            | 1.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>24</b>  | <b>\$1,405,525.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407A6D8    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 28         | \$4,034,319.06         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>28</b>  | <b>\$4,034,319.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407A6E6    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 55         | \$3,358,386.76         | 97.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 1          | \$71,934.91            | 2.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>56</b>  | <b>\$3,430,321.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407A6F3    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 39         | \$4,132,454.22         | 97.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 1          | \$89,828.71            | 2.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>40</b>  | <b>\$4,222,282.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31407A6G1    |  | FIRST HORIZON HOME<br>LOAN CORPORATION | 37         | \$5,071,038.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>37</b>  | <b>\$5,071,038.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407A6H9    | FIRST HORIZON HOME<br>LOAN CORPORATION | 15         | \$3,484,393.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>15</b>  | <b>\$3,484,393.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A6J5    | FIRST HORIZON HOME<br>LOAN CORPORATION | 9          | \$1,844,873.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>9</b>   | <b>\$1,844,873.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A6K2    | FIRST HORIZON HOME<br>LOAN CORPORATION | 26         | \$3,011,670.25         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>26</b>  | <b>\$3,011,670.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A6L0    | FIRST HORIZON HOME<br>LOAN CORPORATION | 81         | \$14,383,973.81        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>81</b>  | <b>\$14,383,973.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A6M8    | FIRST HORIZON HOME<br>LOAN CORPORATION | 137        | \$19,554,128.23        | 98.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 4          | \$352,525.84           | 1.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>141</b> | <b>\$19,906,654.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A6N6    | FIRST HORIZON HOME<br>LOAN CORPORATION | 4          | \$862,970.09           | 60.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 2          | \$555,476.12           | 39.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>6</b>   | <b>\$1,418,446.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A6Q9    | FIRST HORIZON HOME<br>LOAN CORPORATION | 25         | \$1,786,791.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>25</b>  | <b>\$1,786,791.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A6R7    | FIRST HORIZON HOME<br>LOAN CORPORATION | 14         | \$1,353,771.56         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>14</b>  | <b>\$1,353,771.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407A6S5    | FIRST HORIZON HOME<br>LOAN CORPORATION | 25         | \$6,115,046.26         | 97.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            | 1          | \$185,500.00           | 2.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>26</b>  | <b>\$6,300,546.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AB26    | NAVY FEDERAL<br>CREDIT UNION           | 91         | \$20,001,000.54        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>91</b>  | <b>\$20,001,000.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AB34    | NAVY FEDERAL<br>CREDIT UNION           | 94         | \$20,000,982.49        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>94</b>  | <b>\$20,000,982.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407AB42    |  | NAVY FEDERAL CREDIT UNION | 11         | \$2,267,254.05         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>11</b>  | <b>\$2,267,254.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AB59    |  | NAVY FEDERAL CREDIT UNION | 81         | \$20,000,204.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>81</b>  | <b>\$20,000,204.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABH3    |  | NAVY FEDERAL CREDIT UNION | 96         | \$20,000,947.44        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>96</b>  | <b>\$20,000,947.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABT7    |  | NAVY FEDERAL CREDIT UNION | 118        | \$25,000,912.72        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>118</b> | <b>\$25,000,912.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABU4    |  | NAVY FEDERAL CREDIT UNION | 18         | \$1,082,024.10         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>18</b>  | <b>\$1,082,024.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABV2    |  | NAVY FEDERAL CREDIT UNION | 121        | \$25,000,071.79        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>121</b> | <b>\$25,000,071.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABW0    |  | NAVY FEDERAL CREDIT UNION | 113        | \$25,000,582.88        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>113</b> | <b>\$25,000,582.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABX8    |  | NAVY FEDERAL CREDIT UNION | 12         | \$1,167,654.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>12</b>  | <b>\$1,167,654.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABY6    |  | NAVY FEDERAL CREDIT UNION | 14         | \$1,775,001.98         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>14</b>  | <b>\$1,775,001.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ABZ3    |  | NAVY FEDERAL CREDIT UNION | 64         | \$16,113,117.50        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>64</b>  | <b>\$16,113,117.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADX6    |  | CCO MORTGAGE CORPORATION  | 16         | \$2,418,620.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>16</b>  | <b>\$2,418,620.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ADY4    |  | CCO MORTGAGE CORPORATION  | 72         | \$10,178,600.72        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                               | <b>72</b>  | <b>\$10,178,600.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEQ0    |  | HIBERNIA NATIONAL BANK        | 210        | \$30,961,360.26        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>210</b> | <b>\$30,961,360.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AER8    |  | HIBERNIA NATIONAL BANK        | 27         | \$1,813,247.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>27</b>  | <b>\$1,813,247.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AES6    |  | HIBERNIA NATIONAL BANK        | 47         | \$6,016,526.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>47</b>  | <b>\$6,016,526.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AET4    |  | HIBERNIA NATIONAL BANK        | 33         | \$6,940,177.25         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>33</b>  | <b>\$6,940,177.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEV9    |  | HIBERNIA NATIONAL BANK        | 21         | \$2,220,087.68         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>21</b>  | <b>\$2,220,087.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEW7    |  | HIBERNIA NATIONAL BANK        | 30         | \$3,092,286.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>30</b>  | <b>\$3,092,286.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEX5    |  | HIBERNIA NATIONAL BANK        | 22         | \$3,009,492.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>22</b>  | <b>\$3,009,492.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AEY3    |  | HIBERNIA NATIONAL BANK        | 27         | \$2,611,115.93         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>27</b>  | <b>\$2,611,115.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALC3    |  | WACHOVIA MORTGAGE CORPORATION | 81         | \$15,657,400.72        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>81</b>  | <b>\$15,657,400.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALD1    |  | WACHOVIA MORTGAGE CORPORATION | 28         | \$1,752,067.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>28</b>  | <b>\$1,752,067.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALE9    |  | WACHOVIA MORTGAGE CORPORATION | 21         | \$2,026,364.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |           |                       |             |          |               |    |          |               |
|--------------|--|-------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                     | <b>21</b> | <b>\$2,026,364.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALF6    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 20        | \$2,583,963.83        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>20</b> | <b>\$2,583,963.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALG4    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 27        | \$6,263,171.99        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>27</b> | <b>\$6,263,171.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALH2    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 3         | \$1,059,306.30        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>3</b>  | <b>\$1,059,306.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ALJ8    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 29        | \$7,103,660.35        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>29</b> | <b>\$7,103,660.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AMA6    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 47        | \$8,826,654.02        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>47</b> | <b>\$8,826,654.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AMB4    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 16        | \$1,123,469.82        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>16</b> | <b>\$1,123,469.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AMC2    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 21        | \$2,053,165.04        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>21</b> | <b>\$2,053,165.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AMD0    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 45        | \$5,797,702.51        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>45</b> | <b>\$5,797,702.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AME8    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 18        | \$3,775,721.73        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>18</b> | <b>\$3,775,721.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                                     |           |                       |             |          |               |    |          |               |
|--------------|--|-------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31407AMG3    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 14        | \$3,057,486.26        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>14</b> | <b>\$3,057,486.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AMH1    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 28        | \$5,633,576.95        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>28</b> | <b>\$5,633,576.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AMJ7    |  | Unavailable                         | 11        | \$1,536,016.31        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>11</b> | <b>\$1,536,016.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AMK4    |  | Unavailable                         | 15        | \$1,004,773.25        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>15</b> | <b>\$1,004,773.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AML2    |  | Unavailable                         | 22        | \$2,573,680.85        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>22</b> | <b>\$2,573,680.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AMM0    |  | Unavailable                         | 10        | \$2,147,822.86        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>10</b> | <b>\$2,147,822.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AMN8    |  | Unavailable                         | 14        | \$1,643,038.50        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>14</b> | <b>\$1,643,038.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AMP3    |  | Unavailable                         | 15        | \$1,278,867.15        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>15</b> | <b>\$1,278,867.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AMQ1    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 7         | \$1,538,381.16        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>7</b>  | <b>\$1,538,381.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWB3    |  | THE HUNTINGTON<br>NATIONAL BANK     | 17        | \$1,101,547.79        | 87.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 2         | \$160,742.57          | 12.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>19</b> | <b>\$1,262,290.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWC1    |  | THE HUNTINGTON<br>NATIONAL BANK     | 14        | \$1,404,788.90        | 87.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 2         | \$195,804.87          | 12.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>16</b> | <b>\$1,600,593.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWD9    |  | THE HUNTINGTON<br>NATIONAL BANK     | 19        | \$4,276,895.53        | 83.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 4         | \$846,844.07          | 16.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                              |  |           |                        |             |          |               |    |          |               |
|--------------|------------------------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                              |  | <b>23</b> | <b>\$5,123,739.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWE7    | THE HUNTINGTON NATIONAL BANK |  | 6         | \$853,113.21           | 75.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 2         | \$276,900.00           | 24.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>8</b>  | <b>\$1,130,013.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWF4    | THE HUNTINGTON NATIONAL BANK |  | 7         | \$674,727.43           | 58.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 3         | \$472,466.23           | 41.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>10</b> | <b>\$1,147,193.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWG2    | THE HUNTINGTON NATIONAL BANK |  | 21        | \$2,891,070.41         | 96.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 1         | \$120,000.00           | 3.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>22</b> | <b>\$3,011,070.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWH0    | THE HUNTINGTON NATIONAL BANK |  | 21        | \$3,110,799.02         | 30.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 32        | \$6,990,717.03         | 69.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>53</b> | <b>\$10,101,516.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWJ6    | THE HUNTINGTON NATIONAL BANK |  | 10        | \$1,405,674.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>10</b> | <b>\$1,405,674.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWL1    | THE HUNTINGTON NATIONAL BANK |  | 28        | \$2,673,000.49         | 85.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 4         | \$454,225.82           | 14.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>32</b> | <b>\$3,127,226.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWN7    | THE HUNTINGTON NATIONAL BANK |  | 37        | \$6,566,736.87         | 77.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 8         | \$1,910,246.99         | 22.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>45</b> | <b>\$8,476,983.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWP2    | THE HUNTINGTON NATIONAL BANK |  | 51        | \$6,247,538.94         | 99.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  |  | 1         | \$55,000.00            | 0.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>52</b> | <b>\$6,302,538.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWQ0    | THE HUNTINGTON NATIONAL BANK |  | 16        | \$1,167,091.58         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              |  | <b>16</b> | <b>\$1,167,091.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AWS6    | THE HUNTINGTON               |  | 8         | \$1,347,637.90         | 77.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | NATIONAL BANK                |            |                        |             |          |               |    |          |               |
|              | Unavailable                  | 3          | \$386,070.00           | 22.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>11</b>  | <b>\$1,733,707.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZ20    | BANK OF AMERICA NA           | 27         | \$1,802,198.34         | 93.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 2          | \$122,800.00           | 6.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>29</b>  | <b>\$1,924,998.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZ38    | BANK OF AMERICA NA           | 17         | \$1,675,302.95         | 80.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 4          | \$407,608.88           | 19.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>21</b>  | <b>\$2,082,911.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZ46    | BANK OF AMERICA NA           | 113        | \$21,146,160.91        | 84.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 15         | \$3,932,767.18         | 15.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>128</b> | <b>\$25,078,928.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZ53    | BANK OF AMERICA NA           | 11         | \$1,536,631.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>11</b>  | <b>\$1,536,631.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZ61    | BANK OF AMERICA NA           | 40         | \$2,604,634.64         | 85.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 6          | \$437,900.00           | 14.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>46</b>  | <b>\$3,042,534.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZ79    | BANK OF AMERICA NA           | 34         | \$3,326,664.67         | 89.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 4          | \$398,487.35           | 10.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>38</b>  | <b>\$3,725,152.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZ87    | BANK OF AMERICA NA           | 64         | \$8,293,270.74         | 90.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 7          | \$888,974.18           | 9.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>71</b>  | <b>\$9,182,244.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZ95    | BANK OF AMERICA NA           | 22         | \$4,391,465.32         | 89.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 2          | \$496,296.82           | 10.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>24</b>  | <b>\$4,887,762.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407AZY0    | BANK OF AMERICA NA           | 31         | \$4,566,588.48         | 69.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 7          | \$1,975,550.00         | 30.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>38</b>  | <b>\$6,542,138.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B3Z0    | COUNTRYWIDE HOME LOANS, INC. | 3          | \$266,534.91           | 39.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 6          | \$414,816.50           | 60.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>9</b>   | <b>\$681,351.41</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B7D5    | COUNTRYWIDE HOME LOANS, INC. | 15         | \$1,895,521.14         | 21.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 54         | \$7,019,830.48         | 78.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>69</b>  | <b>\$8,915,351.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B7E3    |  | COUNTRYWIDE HOME LOANS, INC. | 20         | \$4,616,841.42         | 18.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 87         | \$19,993,577.61        | 81.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>107</b> | <b>\$24,610,419.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B7F0    |  | COUNTRYWIDE HOME LOANS, INC. | 31         | \$2,838,563.65         | 25.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 91         | \$8,260,161.17         | 74.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>122</b> | <b>\$11,098,724.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B7G8    |  | COUNTRYWIDE HOME LOANS, INC. | 54         | \$3,215,736.49         | 26.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 147        | \$9,008,609.66         | 73.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>201</b> | <b>\$12,224,346.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B7H6    |  | COUNTRYWIDE HOME LOANS, INC. | 89         | \$17,504,108.34        | 29.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 218        | \$42,533,652.94        | 70.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>307</b> | <b>\$60,037,761.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B7J2    |  | COUNTRYWIDE HOME LOANS, INC. | 39         | \$3,530,507.37         | 33.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 78         | \$6,948,715.03         | 66.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>117</b> | <b>\$10,479,222.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B7K9    |  | COUNTRYWIDE HOME LOANS, INC. | 23         | \$2,979,414.88         | 39.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 36         | \$4,609,685.42         | 60.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>59</b>  | <b>\$7,589,100.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B7L7    |  | COUNTRYWIDE HOME LOANS, INC. | 14         | \$3,479,680.18         | 34.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 30         | \$6,668,774.21         | 65.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>44</b>  | <b>\$10,148,454.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407B7M5    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$1,614,827.97         | 19.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 49         | \$6,515,703.84         | 80.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>61</b>  | <b>\$8,130,531.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJ75    |  | FLAGSTAR BANK, FSB           | 21         | \$2,761,189.74         | 12.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 145        | \$19,048,325.63        | 87.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>166</b> | <b>\$21,809,515.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BJU4    | FLAGSTAR BANK, FSB | 1          | \$165,000.00           | 3.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 37         | \$5,078,862.11         | 96.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>38</b>  | <b>\$5,243,862.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BJV2    | FLAGSTAR BANK, FSB | 12         | \$1,604,800.00         | 14.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 71         | \$9,360,873.85         | 85.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>83</b>  | <b>\$10,965,673.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BK24    | FLAGSTAR BANK, FSB | 5          | \$635,257.09           | 6.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 67         | \$8,725,970.87         | 93.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>72</b>  | <b>\$9,361,227.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BK32    | FLAGSTAR BANK, FSB | 8          | \$1,631,958.64         | 15.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 50         | \$9,017,786.18         | 84.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>58</b>  | <b>\$10,649,744.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BK40    | FLAGSTAR BANK, FSB | 5          | \$746,706.15           | 7%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 54         | \$9,922,135.01         | 93%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>59</b>  | <b>\$10,668,841.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BK57    | FLAGSTAR BANK, FSB | 9          | \$890,956.55           | 11.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 73         | \$7,139,244.85         | 88.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>82</b>  | <b>\$8,030,201.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BK65    | FLAGSTAR BANK, FSB | 24         | \$1,430,769.97         | 14.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 140        | \$8,385,749.08         | 85.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>164</b> | <b>\$9,816,519.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BK73    | FLAGSTAR BANK, FSB | 6          | \$1,468,600.00         | 13.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 42         | \$9,251,022.20         | 86.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>48</b>  | <b>\$10,719,622.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BK81    | FLAGSTAR BANK, FSB | 1          | \$250,000.00           | 1.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 52         | \$13,595,240.00        | 98.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>53</b>  | <b>\$13,845,240.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BK99    | FLAGSTAR BANK, FSB | 5          | \$327,868.57           | 5.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 77         | \$5,245,452.63         | 94.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>82</b>  | <b>\$5,573,321.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKB4    | FLAGSTAR BANK, FSB | 4          | \$706,743.39           | 5.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 72         | \$13,281,916.03        | 94.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>76</b>  | <b>\$13,988,659.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BKE8    | FLAGSTAR BANK, FSB | 14         | \$1,398,026.25         | 9.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 132        | \$13,059,600.24        | 90.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>146</b> | <b>\$14,457,626.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKF5    | FLAGSTAR BANK, FSB | 5          | \$659,350.67           | 6.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 78         | \$10,258,807.11        | 93.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>83</b>  | <b>\$10,918,157.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKH1    | FLAGSTAR BANK, FSB | 8          | \$1,264,520.00         | 8.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 59         | \$13,740,399.99        | 91.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>67</b>  | <b>\$15,004,919.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKL2    | FLAGSTAR BANK, FSB | 6          | \$1,036,286.40         | 6.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 72         | \$13,967,452.65        | 93.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>78</b>  | <b>\$15,003,739.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKM0    | FLAGSTAR BANK, FSB | 8          | \$1,851,920.00         | 12.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 56         | \$13,149,465.00        | 87.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>64</b>  | <b>\$15,001,385.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKQ1    | FLAGSTAR BANK, FSB | 35         | \$2,153,191.10         | 15.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 178        | \$11,745,432.17        | 84.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>213</b> | <b>\$13,898,623.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKR9    | FLAGSTAR BANK, FSB | 12         | \$1,565,470.00         | 7.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 141        | \$18,555,102.69        | 92.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>153</b> | <b>\$20,120,572.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKS7    | FLAGSTAR BANK, FSB | 1          | \$78,500.00            | 0.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 43         | \$9,926,888.00         | 99.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>44</b>  | <b>\$10,005,388.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKT5    | FLAGSTAR BANK, FSB | 15         | \$2,931,050.00         | 6.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 218        | \$45,521,373.46        | 93.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>233</b> | <b>\$48,452,423.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKU2    | FLAGSTAR BANK, FSB | 18         | \$4,136,590.00         | 12.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 134        | \$30,135,942.43        | 87.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>152</b> | <b>\$34,272,532.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKV0    | FLAGSTAR BANK, FSB | 4          | \$669,590.00           | 5.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 67         | \$11,969,710.34        | 94.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>71</b>  | <b>\$12,639,300.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKW8    | FLAGSTAR BANK, FSB | 1          | \$255,000.00           | 2.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |



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|              |  |                    |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable        | 47         | \$11,146,634.34        | 97.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>48</b>  | <b>\$11,401,634.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKX6    |  | FLAGSTAR BANK, FSB | 19         | \$1,863,388.04         | 18.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 86         | \$8,483,872.83         | 81.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>105</b> | <b>\$10,347,260.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKY4    |  | FLAGSTAR BANK, FSB | 5          | \$1,258,380.63         | 9.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 62         | \$11,483,227.98        | 90.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>67</b>  | <b>\$12,741,608.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BKZ1    |  | FLAGSTAR BANK, FSB | 3          | \$556,963.84           | 4.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 64         | \$10,630,917.59        | 95.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>67</b>  | <b>\$11,187,881.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BL23    |  | Unavailable        | 18         | \$3,252,350.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>18</b>  | <b>\$3,252,350.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BL31    |  | FLAGSTAR BANK, FSB | 10         | \$608,252.25           | 19.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 42         | \$2,540,143.81         | 80.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>52</b>  | <b>\$3,148,396.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BL49    |  | FLAGSTAR BANK, FSB | 1          | \$80,000.00            | 2.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 28         | \$3,281,977.98         | 97.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>29</b>  | <b>\$3,361,977.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BL56    |  | FLAGSTAR BANK, FSB | 3          | \$688,750.00           | 6.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 48         | \$10,222,150.83        | 93.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>51</b>  | <b>\$10,910,900.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BL64    |  | FLAGSTAR BANK, FSB | 2          | \$543,640.00           | 6.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 37         | \$8,135,701.71         | 93.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>39</b>  | <b>\$8,679,341.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BL72    |  | FLAGSTAR BANK, FSB | 1          | \$337,830.91           | 4.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 34         | \$7,331,468.75         | 95.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>35</b>  | <b>\$7,669,299.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BL80    |  | FLAGSTAR BANK, FSB | 6          | \$910,400.00           | 9.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 58         | \$9,097,917.31         | 90.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>64</b>  | <b>\$10,008,317.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BL98    |  | FLAGSTAR BANK, FSB | 8          | \$1,785,600.00         | 9.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 72         | \$16,785,530.00        | 90.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>80</b>  | <b>\$18,571,130.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BLA5    | FLAGSTAR BANK, FSB | 4          | \$237,740.16           | 3.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 100        | \$6,299,237.76         | 96.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>104</b> | <b>\$6,536,977.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLB3    | FLAGSTAR BANK, FSB | 6          | \$581,126.07           | 6.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 88         | \$8,673,245.95         | 93.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>94</b>  | <b>\$9,254,372.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLC1    | FLAGSTAR BANK, FSB | 3          | \$374,943.65           | 4.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 68         | \$8,798,287.15         | 95.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>71</b>  | <b>\$9,173,230.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLD9    | FLAGSTAR BANK, FSB | 5          | \$479,846.09           | 8.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 57         | \$5,440,393.01         | 91.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>62</b>  | <b>\$5,920,239.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLE7    | FLAGSTAR BANK, FSB | 8          | \$1,049,452.84         | 9.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 79         | \$10,535,690.27        | 90.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>87</b>  | <b>\$11,585,143.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLF4    | FLAGSTAR BANK, FSB | 3          | \$718,800.00           | 6.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 51         | \$10,338,942.10        | 93.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>54</b>  | <b>\$11,057,742.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLG2    | FLAGSTAR BANK, FSB | 5          | \$1,098,900.00         | 8.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 56         | \$11,798,102.87        | 91.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>61</b>  | <b>\$12,897,002.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLH0    | FLAGSTAR BANK, FSB | 4          | \$1,010,000.00         | 11.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 37         | \$7,493,183.97         | 88.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>41</b>  | <b>\$8,503,183.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLJ6    | FLAGSTAR BANK, FSB | 3          | \$374,891.97           | 3.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 72         | \$9,350,013.95         | 96.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>75</b>  | <b>\$9,724,905.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLK3    | FLAGSTAR BANK, FSB | 3          | \$615,000.00           | 4.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 62         | \$14,152,320.00        | 95.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>65</b>  | <b>\$14,767,320.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLL1    | FLAGSTAR BANK, FSB | 2          | \$266,000.00           | 1.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 85         | \$16,933,049.31        | 98.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>87</b>  | <b>\$17,199,049.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BLM9    | FLAGSTAR BANK, FSB | 4          | \$1,044,670.00         | 5.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 88         | \$18,917,302.48        | 94.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>92</b>  | <b>\$19,961,972.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLN7    | Unavailable        | 33         | \$7,909,041.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>33</b>  | <b>\$7,909,041.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLP2    | FLAGSTAR BANK, FSB | 2          | \$529,650.00           | 4.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 54         | \$12,253,699.77        | 95.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>56</b>  | <b>\$12,783,349.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLQ0    | FLAGSTAR BANK, FSB | 5          | \$601,175.43           | 7.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 58         | \$7,480,890.34         | 92.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>63</b>  | <b>\$8,082,065.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLR8    | FLAGSTAR BANK, FSB | 1          | \$225,000.00           | 3.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 32         | \$5,664,862.13         | 96.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>33</b>  | <b>\$5,889,862.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLS6    | FLAGSTAR BANK, FSB | 7          | \$1,795,950.00         | 13.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 59         | \$11,467,687.58        | 86.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>66</b>  | <b>\$13,263,637.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLU1    | FLAGSTAR BANK, FSB | 1          | \$248,610.00           | 1.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 48         | \$12,282,150.00        | 98.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>49</b>  | <b>\$12,530,760.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLW7    | FLAGSTAR BANK, FSB | 7          | \$498,000.00           | 11.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 58         | \$3,897,739.15         | 88.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>65</b>  | <b>\$4,395,739.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLX5    | Unavailable        | 23         | \$4,070,767.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>23</b>  | <b>\$4,070,767.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLY3    | Unavailable        | 29         | \$6,886,770.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>29</b>  | <b>\$6,886,770.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BLZ0    | FLAGSTAR BANK, FSB | 7          | \$371,167.16           | 10.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 55         | \$3,055,457.89         | 89.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>62</b>  | <b>\$3,426,625.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BMA4    | FLAGSTAR BANK, FSB | 27         | \$6,005,800.00         | 12.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 170        | \$40,718,430.00        | 87.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>197</b> | <b>\$46,724,230.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BMB2    | FLAGSTAR BANK, FSB | 41         | \$10,206,780.00        | 10.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 345        | \$86,105,883.00        | 89.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>386</b> | <b>\$96,312,663.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BMC0    | FLAGSTAR BANK, FSB | 5          | \$1,014,500.00         | 8.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 47         | \$10,446,500.00        | 91.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>52</b>  | <b>\$11,461,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BMD8    | FLAGSTAR BANK, FSB | 2          | \$344,450.00           | 18.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 9          | \$1,470,030.00         | 81.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>11</b>  | <b>\$1,814,480.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BME6    | FLAGSTAR BANK, FSB | 5          | \$487,500.00           | 4.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 54         | \$9,618,426.44         | 95.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>59</b>  | <b>\$10,105,926.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BMF3    | FLAGSTAR BANK, FSB | 5          | \$1,178,850.00         | 15.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 38         | \$6,246,057.81         | 84.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>43</b>  | <b>\$7,424,907.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BMG1    | FLAGSTAR BANK, FSB | 2          | \$351,700.00           | 10.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 20         | \$3,022,787.01         | 89.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>22</b>  | <b>\$3,374,487.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BMH9    | Unavailable        | 15         | \$2,288,625.29         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>15</b>  | <b>\$2,288,625.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BMJ5    | Unavailable        | 12         | \$1,612,900.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>12</b>  | <b>\$1,612,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BMK2    | FLAGSTAR BANK, FSB | 5          | \$628,850.00           | 11.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 37         | \$4,729,540.00         | 88.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>42</b>  | <b>\$5,358,390.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BML0    | FLAGSTAR BANK, FSB | 2          | \$620,000.00           | 7.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 32         | \$7,544,140.00         | 92.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>34</b>  | <b>\$8,164,140.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BMM8    | Unavailable        | 19         | \$3,893,129.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>19</b>  | <b>\$3,893,129.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BMN6    | FLAGSTAR BANK, FSB | 6          | \$1,339,250.00         | 9.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 58         | \$12,988,598.00        | 90.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>64</b>  | <b>\$14,327,848.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BMP1    | FLAGSTAR BANK, FSB | 2          | \$282,000.00           | 4.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 34         | \$5,379,030.00         | 95.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>36</b>  | <b>\$5,661,030.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BN62    | Unavailable        | 13         | \$1,298,607.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>13</b>  | <b>\$1,298,607.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BN70    | Unavailable        | 7          | \$1,374,095.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>7</b>   | <b>\$1,374,095.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BN88    | FLAGSTAR BANK, FSB | 2          | \$261,000.00           | 5.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 34         | \$4,483,674.31         | 94.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>36</b>  | <b>\$4,744,674.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BNB1    | FLAGSTAR BANK, FSB | 1          | \$125,000.00           | 1.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 58         | \$7,745,596.81         | 98.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>59</b>  | <b>\$7,870,596.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BNC9    | Unavailable        | 34         | \$7,573,653.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>34</b>  | <b>\$7,573,653.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BND7    | FLAGSTAR BANK, FSB | 4          | \$662,500.00           | 7.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 46         | \$7,639,867.14         | 92.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>50</b>  | <b>\$8,302,367.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BNE5    | FLAGSTAR BANK, FSB | 5          | \$431,430.73           | 8.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 35         | \$4,581,661.89         | 91.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>40</b>  | <b>\$5,013,092.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BNQ8    | FLAGSTAR BANK, FSB | 2          | \$265,760.14           | 5.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 35         | \$4,589,012.32         | 94.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>37</b>  | <b>\$4,854,772.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BNR6    | FLAGSTAR BANK, FSB | 5          | \$1,240,260.41         | 3.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 116        | \$30,126,997.05        | 96.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>121</b> | <b>\$31,367,257.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BNS4    | FLAGSTAR BANK, FSB | 2          | \$490,000.00           | 3.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 49         | \$12,551,354.29        | 96.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>51</b>  | <b>\$13,041,354.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BNT2    | FLAGSTAR BANK, FSB | 1          | \$246,000.00           | 2.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 41         | \$10,684,969.33        | 97.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>42</b>  | <b>\$10,930,969.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BP29    | FLAGSTAR BANK, FSB | 2          | \$402,000.00           | 3.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 47         | \$9,954,416.00         | 96.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>49</b>  | <b>\$10,356,416.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BP37    | FLAGSTAR BANK, FSB | 2          | \$482,900.00           | 9.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 24         | \$4,877,696.30         | 90.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>26</b>  | <b>\$5,360,596.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BP45    | FLAGSTAR BANK, FSB | 2          | \$336,400.00           | 6.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 23         | \$5,255,210.00         | 93.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>25</b>  | <b>\$5,591,610.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BP52    | FLAGSTAR BANK, FSB | 1          | \$91,910.58            | 5.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 7          | \$1,571,515.92         | 94.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>8</b>   | <b>\$1,663,426.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BP60    | FLAGSTAR BANK, FSB | 1          | \$166,312.29           | 2.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 28         | \$6,023,580.61         | 97.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>29</b>  | <b>\$6,189,892.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BP78    | FLAGSTAR BANK, FSB | 1          | \$293,474.79           | 3.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 37         | \$7,625,131.67         | 96.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>38</b>  | <b>\$7,918,606.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BP86    | FLAGSTAR BANK, FSB | 13         | \$2,223,056.84         | 5.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 207        | \$39,326,528.51        | 94.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>220</b> | <b>\$41,549,585.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BP94    | FLAGSTAR BANK, FSB | 28         | \$4,749,855.49         | 7.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 332        | \$61,375,531.30        | 92.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>360</b> | <b>\$66,125,386.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPJ2    | FLAGSTAR BANK, FSB | 1          | \$159,848.18           | 7.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 11         | \$2,052,566.60         | 92.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>12</b>  | <b>\$2,212,414.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPK9    | Unavailable        | 16         | \$3,232,007.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>16</b>  | <b>\$3,232,007.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPL7    | FLAGSTAR BANK, FSB | 4          | \$607,400.00           | 10.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 26         | \$5,087,892.51         | 89.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>30</b>  | <b>\$5,695,292.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPM5    | FLAGSTAR BANK, FSB | 2          | \$450,000.00           | 10.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 19         | \$3,726,299.67         | 89.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |                    |  |           |                       |             |          |               |    |          |               |
|--------------|--------------------|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                    |  | <b>21</b> | <b>\$4,176,299.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPN3    | Unavailable        |  | 24        | \$4,317,372.76        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>24</b> | <b>\$4,317,372.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPP8    | Unavailable        |  | 26        | \$6,135,990.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>26</b> | <b>\$6,135,990.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPQ6    | FLAGSTAR BANK, FSB |  | 1         | \$88,500.00           | 2.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 37        | \$3,576,790.17        | 97.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>38</b> | <b>\$3,665,290.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPR4    | Unavailable        |  | 28        | \$6,201,770.64        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>28</b> | <b>\$6,201,770.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPS2    | FLAGSTAR BANK, FSB |  | 9         | \$1,169,000.00        | 14.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 51        | \$6,697,562.24        | 85.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>60</b> | <b>\$7,866,562.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPT0    | FLAGSTAR BANK, FSB |  | 1         | \$152,000.00          | 2.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 28        | \$5,895,154.21        | 97.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>29</b> | <b>\$6,047,154.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPU7    | FLAGSTAR BANK, FSB |  | 2         | \$195,020.00          | 3.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 54        | \$5,297,950.07        | 96.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>56</b> | <b>\$5,492,970.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPV5    | FLAGSTAR BANK, FSB |  | 2         | \$147,136.72          | 3.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 58        | \$3,710,032.57        | 96.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>60</b> | <b>\$3,857,169.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPW3    | FLAGSTAR BANK, FSB |  | 6         | \$333,943.29          | 8.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 66        | \$3,402,394.29        | 91.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>72</b> | <b>\$3,736,337.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPX1    | FLAGSTAR BANK, FSB |  | 2         | \$268,600.00          | 7.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 25        | \$3,229,635.55        | 92.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>27</b> | <b>\$3,498,235.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BPZ6    | Unavailable        |  | 35        | \$7,513,640.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>35</b> | <b>\$7,513,640.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQ28    | FLAGSTAR BANK, FSB |  | 6         | \$846,921.70          | 16.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 38        | \$4,374,856.08        | 83.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>44</b> | <b>\$5,221,777.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |           |                       |             |          |               |    |          |               |
|--------------|--------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31407BQ36    | FLAGSTAR BANK, FSB | 1         | \$99,200.00           | 2.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 15        | \$3,214,050.00        | 97.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>16</b> | <b>\$3,313,250.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQ51    | FLAGSTAR BANK, FSB | 1         | \$90,194.16           | 5.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 17        | \$1,623,974.47        | 94.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>18</b> | <b>\$1,714,168.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQA0    | FLAGSTAR BANK, FSB | 3         | \$1,014,650.00        | 11.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 30        | \$7,762,860.00        | 88.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>33</b> | <b>\$8,777,510.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQB8    | FLAGSTAR BANK, FSB | 2         | \$214,600.00          | 7.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 16        | \$2,791,040.00        | 92.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>18</b> | <b>\$3,005,640.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQC6    | FLAGSTAR BANK, FSB | 2         | \$537,600.00          | 15.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 15        | \$2,930,750.00        | 84.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>17</b> | <b>\$3,468,350.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQD4    | FLAGSTAR BANK, FSB | 1         | \$140,000.00          | 4.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 22        | \$2,883,745.00        | 95.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>23</b> | <b>\$3,023,745.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQE2    | FLAGSTAR BANK, FSB | 2         | \$182,000.00          | 2.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 64        | \$6,271,773.52        | 97.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>66</b> | <b>\$6,453,773.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQF9    | FLAGSTAR BANK, FSB | 4         | \$763,600.00          | 13.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 29        | \$4,827,170.00        | 86.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>33</b> | <b>\$5,590,770.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQG7    | FLAGSTAR BANK, FSB | 3         | \$802,000.00          | 18.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 19        | \$3,581,070.00        | 81.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>22</b> | <b>\$4,383,070.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQH5    | FLAGSTAR BANK, FSB | 2         | \$274,307.61          | 10.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 18        | \$2,315,104.21        | 89.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>20</b> | <b>\$2,589,411.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQJ1    | Unavailable        | 11        | \$2,293,877.47        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>11</b> | <b>\$2,293,877.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQK8    | Unavailable        | 10        | \$2,339,900.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |                    |  |           |                        |             |          |               |    |          |               |
|--------------|--------------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                    |  | <b>10</b> | <b>\$2,339,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQL6    | Unavailable        |  | 16        | \$2,357,800.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>16</b> | <b>\$2,357,800.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQM4    | FLAGSTAR BANK, FSB |  | 2         | \$152,500.00           | 6.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 31        | \$2,150,220.17         | 93.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>33</b> | <b>\$2,302,720.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQN2    | FLAGSTAR BANK, FSB |  | 1         | \$175,200.00           | 8.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 14        | \$1,862,920.00         | 91.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>15</b> | <b>\$2,038,120.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQP7    | FLAGSTAR BANK, FSB |  | 1         | \$155,200.00           | 7.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 10        | \$1,998,100.32         | 92.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>11</b> | <b>\$2,153,300.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQQ5    | FLAGSTAR BANK, FSB |  | 9         | \$2,197,120.00         | 16.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 45        | \$10,942,381.14        | 83.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>54</b> | <b>\$13,139,501.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQR3    | Unavailable        |  | 6         | \$1,125,160.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>6</b>  | <b>\$1,125,160.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQS1    | FLAGSTAR BANK, FSB |  | 1         | \$160,000.00           | 4.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 18        | \$3,263,146.72         | 95.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>19</b> | <b>\$3,423,146.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQT9    | FLAGSTAR BANK, FSB |  | 2         | \$263,400.00           | 22.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 7         | \$882,710.00           | 77.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>9</b>  | <b>\$1,146,110.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQU6    | FLAGSTAR BANK, FSB |  | 3         | \$405,610.63           | 12.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 21        | \$2,744,611.34         | 87.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>24</b> | <b>\$3,150,221.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQV4    | FLAGSTAR BANK, FSB |  | 2         | \$210,800.00           | 6.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 32        | \$3,047,528.30         | 93.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>34</b> | <b>\$3,258,328.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQW2    | FLAGSTAR BANK, FSB |  | 4         | \$251,600.00           | 19.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 16        | \$1,036,230.00         | 80.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>20</b> | <b>\$1,287,830.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQX0    | FLAGSTAR BANK, FSB |  | 2         | \$125,000.00           | 4.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 39         | \$2,668,530.00          | 95.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>41</b>  | <b>\$2,793,530.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQY8    |  | FLAGSTAR BANK, FSB           | 1          | \$164,600.00            | 9.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 7          | \$1,578,250.00          | 90.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>8</b>   | <b>\$1,742,850.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BQZ5    |  | FLAGSTAR BANK, FSB           | 10         | \$2,404,860.00          | 9.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 107        | \$22,094,420.00         | 90.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>117</b> | <b>\$24,499,280.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BTN9    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$142,757.54            | 68.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1          | \$64,679.34             | 31.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>3</b>   | <b>\$207,436.88</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BTP4    |  | Unavailable                  | 5          | \$635,567.64            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>5</b>   | <b>\$635,567.64</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BXC8    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$267,738.27            | 32.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 4          | \$567,944.80            | 67.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>6</b>   | <b>\$835,683.07</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZR3    |  | COUNTRYWIDE HOME LOANS, INC. | 21         | \$5,518,634.65          | 8.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 231        | \$58,786,936.54         | 91.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>252</b> | <b>\$64,305,571.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZS1    |  | COUNTRYWIDE HOME LOANS, INC. | 189        | \$39,653,130.00         | 31.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 407        | \$84,513,938.15         | 68.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>596</b> | <b>\$124,167,068.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407BZT9    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$4,317,832.90          | 29.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 54         | \$10,542,456.42         | 70.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>76</b>  | <b>\$14,860,289.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4C8    |  | GUARANTY BANK                | 12         | \$2,268,303.46          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>12</b>  | <b>\$2,268,303.46</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4D6    |  | GUARANTY BANK                | 37         | \$6,701,633.88          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>37</b>  | <b>\$6,701,633.88</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4L8    |  | GUARANTY BANK                | 24         | \$4,332,036.15          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                 |            |                       |             |          |               |    |          |               |
|--------------|--|---------------------------------|------------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                 | <b>24</b>  | <b>\$4,332,036.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4M6    |  | GUARANTY BANK                   | 20         | \$3,516,059.65        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b>  | <b>\$3,516,059.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4N4    |  | GUARANTY BANK                   | 16         | \$3,039,125.26        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>16</b>  | <b>\$3,039,125.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4R5    |  | GUARANTY BANK                   | 3          | \$517,250.52          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>3</b>   | <b>\$517,250.52</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C4T1    |  | GUARANTY BANK                   | 5          | \$968,030.68          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>5</b>   | <b>\$968,030.68</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C5C7    |  | GUARANTY BANK                   | 2          | \$410,208.22          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>2</b>   | <b>\$410,208.22</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C7E1    |  | UNION PLANTERS<br>BANK NA       | 48         | \$3,441,875.73        | 93.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 4          | \$236,651.94          | 6.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>52</b>  | <b>\$3,678,527.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C7L5    |  | UNION PLANTERS<br>BANK NA       | 102        | \$6,607,648.01        | 92.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 8          | \$518,130.72          | 7.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>110</b> | <b>\$7,125,778.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407C7M3    |  | UNION PLANTERS<br>BANK NA       | 37         | \$1,816,532.29        | 83.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 6          | \$352,798.25          | 16.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>43</b>  | <b>\$2,169,330.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CA23    |  | COUNTRYWIDE HOME<br>LOANS, INC. | 1          | \$63,520.71           | 15.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 4          | \$358,501.14          | 84.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>5</b>   | <b>\$422,021.85</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CA31    |  | COUNTRYWIDE HOME<br>LOANS, INC. | 1          | \$77,312.04           | 33.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 2          | \$153,276.79          | 66.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>3</b>   | <b>\$230,588.83</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CA49    |  | Unavailable                     | 3          | \$319,296.29          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>3</b>   | <b>\$319,296.29</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CA56    |  |                                 | 6          | \$568,924.41          | 9.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |              |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | COUNTRYWIDE HOME LOANS, INC. |              |                         |             |          |               |    |          |               |
|              |  | Unavailable                  | 36           | \$5,156,772.70          | 90.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>42</b>    | <b>\$5,725,697.11</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CA64    |  | COUNTRYWIDE HOME LOANS, INC. | 32           | \$5,719,542.66          | 9.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 279          | \$54,054,055.53         | 90.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>311</b>   | <b>\$59,773,598.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CA72    |  | COUNTRYWIDE HOME LOANS, INC. | 5            | \$498,562.66            | 10.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 40           | \$4,197,678.80          | 89.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>45</b>    | <b>\$4,696,241.46</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CA80    |  | COUNTRYWIDE HOME LOANS, INC. | 4            | \$327,884.62            | 17.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 12           | \$1,524,458.98          | 82.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>16</b>    | <b>\$1,852,343.60</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CA98    |  | Unavailable                  | 12           | \$2,004,662.55          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>12</b>    | <b>\$2,004,662.55</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CAA5    |  | COUNTRYWIDE HOME LOANS, INC. | 95           | \$6,033,113.42          | 32.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 188          | \$12,276,584.41         | 67.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>283</b>   | <b>\$18,309,697.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CAB3    |  | COUNTRYWIDE HOME LOANS, INC. | 13           | \$1,845,525.00          | 33.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 27           | \$3,725,499.57          | 66.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>40</b>    | <b>\$5,571,024.57</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CAC1    |  | COUNTRYWIDE HOME LOANS, INC. | 9            | \$1,439,787.60          | 14.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 46           | \$8,345,681.59          | 85.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>55</b>    | <b>\$9,785,469.19</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CAE7    |  | COUNTRYWIDE HOME LOANS, INC. | 951          | \$167,022,458.65        | 19.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 3,561        | \$673,701,718.89        | 80.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>4,512</b> | <b>\$840,724,177.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CAF4    |  | COUNTRYWIDE HOME LOANS, INC. | 13           | \$1,233,433.72          | 16.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 66           | \$6,454,585.37          | 83.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                        |             |          |               |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |                              | <b>79</b>  | <b>\$7,688,019.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CAG2    |  | COUNTRYWIDE HOME LOANS, INC. | 27         | \$3,417,516.83         | 26.09%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 75         | \$9,683,741.03         | 73.91%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>102</b> | <b>\$13,101,257.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CAH0    |  | COUNTRYWIDE HOME LOANS, INC. | 71         | \$6,997,593.68         | 39.86%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 108        | \$10,557,731.30        | 60.14%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>179</b> | <b>\$17,555,324.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CAJ6    |  | COUNTRYWIDE HOME LOANS, INC. | 74         | \$16,053,216.00        | 40.13%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 117        | \$23,953,129.00        | 59.87%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>191</b> | <b>\$40,006,345.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CAK3    |  | COUNTRYWIDE HOME LOANS, INC. | 112        | \$17,728,780.00        | 35.46%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 183        | \$32,273,744.00        | 64.54%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>295</b> | <b>\$50,002,524.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CAP2    |  | COUNTRYWIDE HOME LOANS, INC. | 76         | \$21,971,709.60        | 43.94%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 95         | \$28,029,880.00        | 56.06%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>171</b> | <b>\$50,001,589.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CAV9    |  | Unavailable                  | 5          | \$830,088.53           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>5</b>   | <b>\$830,088.53</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CAY3    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$62,000.00            | 16.87%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 5          | \$305,426.14           | 83.13%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>6</b>   | <b>\$367,426.14</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CAZ0    |  | Unavailable                  | 4          | \$452,286.39           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>4</b>   | <b>\$452,286.39</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CB22    |  | COUNTRYWIDE HOME LOANS, INC. | 61         | \$17,064,239.40        | 72.69%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 23         | \$6,409,732.00         | 27.31%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>84</b>  | <b>\$23,473,971.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407CB30    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$2,098,553.43         | 19.52%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                  | 44         | \$8,650,294.10         | 80.48%      | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>59</b>  | <b>\$10,748,847.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CB48    |  | COUNTRYWIDE HOME LOANS, INC. | 7          | \$1,321,765.60         | 12.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 45         | \$9,528,300.86         | 87.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b>  | <b>\$10,850,066.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CB55    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,354,911.00         | 13.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 44         | \$9,001,335.88         | 86.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b>  | <b>\$10,356,246.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CB63    |  | COUNTRYWIDE HOME LOANS, INC. | 215        | \$34,474,942.72        | 68.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 84         | \$15,529,610.00        | 31.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>299</b> | <b>\$50,004,552.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CB71    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$501,920.35           | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 238        | \$49,513,721.21        | 99%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>240</b> | <b>\$50,015,641.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CB89    |  | COUNTRYWIDE HOME LOANS, INC. | 24         | \$6,123,841.48         | 47.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 24         | \$6,640,868.00         | 52.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>48</b>  | <b>\$12,764,709.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CB97    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$4,713,208.00         | 18.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 94         | \$20,286,859.00        | 81.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>116</b> | <b>\$25,000,067.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBA4    |  | Unavailable                  | 6          | \$1,312,052.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>6</b>   | <b>\$1,312,052.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBC0    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$2,565,319.88         | 40.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 17         | \$3,751,486.04         | 59.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>28</b>  | <b>\$6,316,805.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBD8    |  | COUNTRYWIDE HOME LOANS, INC. | 10         | \$1,791,043.94         | 25.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 32         | \$5,158,528.26         | 74.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>42</b>  | <b>\$6,949,572.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBE6    |  |                              | 5          | \$671,930.00           | 13.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | COUNTRYWIDE HOME LOANS, INC. |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 23         | \$4,429,814.31         | 86.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>28</b>  | <b>\$5,101,744.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBF3    |  | COUNTRYWIDE HOME LOANS, INC. | 23         | \$1,332,701.38         | 26.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 67         | \$3,649,003.31         | 73.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>90</b>  | <b>\$4,981,704.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBG1    |  | COUNTRYWIDE HOME LOANS, INC. | 14         | \$3,053,560.00         | 53.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13         | \$2,645,722.63         | 46.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>27</b>  | <b>\$5,699,282.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBJ5    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,283,820.00         | 20.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 20         | \$4,894,532.76         | 79.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>26</b>  | <b>\$6,178,352.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBK2    |  | COUNTRYWIDE HOME LOANS, INC. | 16         | \$2,046,892.18         | 32.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 33         | \$4,207,941.58         | 67.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>49</b>  | <b>\$6,254,833.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBM8    |  | COUNTRYWIDE HOME LOANS, INC. | 50         | \$2,623,257.12         | 39.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 73         | \$3,981,888.44         | 60.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>123</b> | <b>\$6,605,145.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBN6    |  | COUNTRYWIDE HOME LOANS, INC. | 32         | \$6,843,157.09         | 27.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 80         | \$17,623,166.19        | 72.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>112</b> | <b>\$24,466,323.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBP1    |  | COUNTRYWIDE HOME LOANS, INC. | 55         | \$3,555,357.53         | 34.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 106        | \$6,754,732.30         | 65.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>161</b> | <b>\$10,310,089.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBQ9    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$2,122,569.14         | 29.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 51         | \$4,988,596.28         | 70.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>73</b>  | <b>\$7,111,165.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBS5    |  | COUNTRYWIDE HOME             | 11         | \$1,806,964.32         | 27.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |              |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |              |                         |             |          |               |    |          |               |
|              |  | Unavailable                  | 27           | \$4,750,595.06          | 72.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b>    | <b>\$6,557,559.38</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBT3    |  | COUNTRYWIDE HOME LOANS, INC. | 615          | \$108,239,160.31        | 25.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1,629        | \$312,471,924.05        | 74.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>2,244</b> | <b>\$420,711,084.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBU0    |  | COUNTRYWIDE HOME LOANS, INC. | 91           | \$16,933,106.00         | 67.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 37           | \$8,069,156.00          | 32.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>128</b>   | <b>\$25,002,262.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBW6    |  | COUNTRYWIDE HOME LOANS, INC. | 41           | \$11,624,584.00         | 68.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 17           | \$5,295,820.00          | 31.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>58</b>    | <b>\$16,920,404.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBX4    |  | COUNTRYWIDE HOME LOANS, INC. | 60           | \$12,146,820.41         | 92.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6            | \$950,175.00            | 7.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>66</b>    | <b>\$13,096,995.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBY2    |  | COUNTRYWIDE HOME LOANS, INC. | 94           | \$21,919,565.00         | 66.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 43           | \$11,281,837.00         | 33.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>137</b>   | <b>\$33,201,402.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CBZ9    |  | COUNTRYWIDE HOME LOANS, INC. | 8            | \$1,380,972.00          | 10.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 52           | \$11,317,170.53         | 89.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>60</b>    | <b>\$12,698,142.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CC21    |  | COUNTRYWIDE HOME LOANS, INC. | 5            | \$416,102.97            | 12.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31           | \$3,005,457.28          | 87.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>36</b>    | <b>\$3,421,560.25</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CC39    |  | COUNTRYWIDE HOME LOANS, INC. | 1            | \$72,422.49             | 7.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6            | \$937,080.71            | 92.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>7</b>     | <b>\$1,009,503.20</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CC47    |  | COUNTRYWIDE HOME LOANS, INC. | 5            | \$923,378.98            | 26.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |



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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 12         | \$2,611,999.20         | 73.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>17</b>  | <b>\$3,535,378.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CC54    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$163,557.59           | 13.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 9          | \$1,018,238.03         | 86.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>11</b>  | <b>\$1,181,795.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CC62    |  | COUNTRYWIDE HOME LOANS, INC. | 25         | \$6,183,360.00         | 20.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 104        | \$23,829,311.60        | 79.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>129</b> | <b>\$30,012,671.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CC70    |  | COUNTRYWIDE HOME LOANS, INC. | 157        | \$30,359,417.00        | 60.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 96         | \$19,642,886.30        | 39.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>253</b> | <b>\$50,002,303.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CC96    |  | COUNTRYWIDE HOME LOANS, INC. | 51         | \$10,037,461.00        | 75.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 14         | \$3,312,082.15         | 24.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>65</b>  | <b>\$13,349,543.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCA3    |  | COUNTRYWIDE HOME LOANS, INC. | 48         | \$9,978,915.65         | 95.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 2          | \$519,700.00           | 4.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>50</b>  | <b>\$10,498,615.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCB1    |  | COUNTRYWIDE HOME LOANS, INC. | 16         | \$2,164,574.94         | 49.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 14         | \$2,218,182.86         | 50.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>30</b>  | <b>\$4,382,757.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCC9    |  | COUNTRYWIDE HOME LOANS, INC. | 135        | \$26,961,129.91        | 82.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 33         | \$5,751,174.07         | 17.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>168</b> | <b>\$32,712,303.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCD7    |  | COUNTRYWIDE HOME LOANS, INC. | 50         | \$9,540,006.90         | 89.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6          | \$1,087,617.57         | 10.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>56</b>  | <b>\$10,627,624.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCF2    |  | Unavailable                  | 14         | \$2,969,112.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>14</b>  | <b>\$2,969,112.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CCH8    |  | COUNTRYWIDE HOME LOANS, INC. | 7          | \$1,342,161.86         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>7</b>   | <b>\$1,342,161.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCJ4    |  | COUNTRYWIDE HOME LOANS, INC. | 17         | \$4,569,731.12         | 85.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 5          | \$803,957.24           | 14.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>22</b>  | <b>\$5,373,688.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCK1    |  | COUNTRYWIDE HOME LOANS, INC. | 14         | \$3,313,840.94         | 77.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 3          | \$984,804.28           | 22.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>17</b>  | <b>\$4,298,645.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCL9    |  | COUNTRYWIDE HOME LOANS, INC. | 48         | \$9,258,157.53         | 94.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 2          | \$563,645.02           | 5.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>50</b>  | <b>\$9,821,802.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCM7    |  | COUNTRYWIDE HOME LOANS, INC. | 36         | \$6,731,186.08         | 48.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 46         | \$7,282,930.20         | 51.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>82</b>  | <b>\$14,014,116.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCN5    |  | COUNTRYWIDE HOME LOANS, INC. | 73         | \$14,023,976.95        | 70.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 32         | \$6,003,207.55         | 29.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>105</b> | <b>\$20,027,184.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCP0    |  | COUNTRYWIDE HOME LOANS, INC. | 45         | \$7,932,531.96         | 87.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6          | \$1,087,451.84         | 12.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>51</b>  | <b>\$9,019,983.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCQ8    |  | Unavailable                  | 24         | \$4,808,409.08         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>24</b>  | <b>\$4,808,409.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCR6    |  | Unavailable                  | 17         | \$3,201,909.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>17</b>  | <b>\$3,201,909.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCS4    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,175,705.66         | 44.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 7          | \$1,444,658.66         | 55.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>13</b>  | <b>\$2,620,364.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCT2    |  |                              | 9          | \$1,578,220.37         | 65.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |              |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | COUNTRYWIDE HOME LOANS, INC. |              |                         |             |          |               |    |          |               |
|              |  | Unavailable                  | 4            | \$846,967.21            | 34.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>13</b>    | <b>\$2,425,187.58</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCX3    |  | COUNTRYWIDE HOME LOANS, INC. | 35           | \$5,518,135.86          | 22.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 102          | \$19,488,824.36         | 77.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>137</b>   | <b>\$25,006,960.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCY1    |  | COUNTRYWIDE HOME LOANS, INC. | 1            | \$206,115.00            | 11.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 9            | \$1,567,474.86          | 88.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>10</b>    | <b>\$1,773,589.86</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CCZ8    |  | COUNTRYWIDE HOME LOANS, INC. | 4            | \$232,751.56            | 10.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 23           | \$1,906,459.80          | 89.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>27</b>    | <b>\$2,139,211.36</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CD38    |  | COUNTRYWIDE HOME LOANS, INC. | 34           | \$4,571,831.26          | 41.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 49           | \$6,386,063.79          | 58.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>83</b>    | <b>\$10,957,895.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CD46    |  | COUNTRYWIDE HOME LOANS, INC. | 13           | \$1,775,100.00          | 30.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 25           | \$4,049,150.41          | 69.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b>    | <b>\$5,824,250.41</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CD53    |  | COUNTRYWIDE HOME LOANS, INC. | 755          | \$134,812,999.69        | 25.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 2,006        | \$398,120,320.71        | 74.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>2,761</b> | <b>\$532,933,320.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CD61    |  | COUNTRYWIDE HOME LOANS, INC. | 15           | \$2,735,351.96          | 33.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31           | \$5,507,525.66          | 66.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>46</b>    | <b>\$8,242,877.62</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CD87    |  | COUNTRYWIDE HOME LOANS, INC. | 47           | \$7,758,746.00          | 51.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 46           | \$7,248,143.00          | 48.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>93</b>    | <b>\$15,006,889.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CD95    |  | Unavailable                  | 153          | \$30,005,546.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>153</b> | <b>\$30,005,546.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDA2    |  | COUNTRYWIDE HOME LOANS, INC. | 69         | \$13,604,172.23        | 85.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 11         | \$2,319,002.00         | 14.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>80</b>  | <b>\$15,923,174.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDB0    |  | COUNTRYWIDE HOME LOANS, INC. | 75         | \$17,304,579.00        | 80.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 17         | \$4,101,500.00         | 19.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>92</b>  | <b>\$21,406,079.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDC8    |  | COUNTRYWIDE HOME LOANS, INC. | 24         | \$6,700,355.00         | 49.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 25         | \$6,816,662.00         | 50.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>49</b>  | <b>\$13,517,017.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDD6    |  | COUNTRYWIDE HOME LOANS, INC. | 67         | \$13,860,832.00        | 46.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 65         | \$16,151,083.52        | 53.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>132</b> | <b>\$30,011,915.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDE4    |  | COUNTRYWIDE HOME LOANS, INC. | 23         | \$2,219,602.19         | 25.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 66         | \$6,419,006.08         | 74.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>89</b>  | <b>\$8,638,608.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDF1    |  | Unavailable                  | 10         | \$1,314,034.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>10</b>  | <b>\$1,314,034.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDG9    |  | COUNTRYWIDE HOME LOANS, INC. | 28         | \$6,247,023.36         | 40.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 50         | \$9,249,025.46         | 59.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>78</b>  | <b>\$15,496,048.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDH7    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$650,276.07           | 16.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 37         | \$3,301,927.26         | 83.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>45</b>  | <b>\$3,952,203.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDJ3    |  | COUNTRYWIDE HOME LOANS, INC. | 63         | \$3,873,708.79         | 35.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 108        | \$6,981,514.31         | 64.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>171</b> | <b>\$10,855,223.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDK0    |  |                              | 27         | \$2,443,946.95         | 45.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |           |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | COUNTRYWIDE HOME LOANS, INC. |           |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 33        | \$2,926,832.66         | 54.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>60</b> | <b>\$5,370,779.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDL8    |  | COUNTRYWIDE HOME LOANS, INC. | 21        | \$2,738,077.00         | 49.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 22        | \$2,846,591.66         | 50.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>43</b> | <b>\$5,584,668.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDN4    |  | COUNTRYWIDE HOME LOANS, INC. | 19        | \$2,482,323.38         | 37.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 33        | \$4,162,542.07         | 62.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b> | <b>\$6,644,865.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDP9    |  | COUNTRYWIDE HOME LOANS, INC. | 10        | \$2,616,482.00         | 25.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 30        | \$7,793,938.75         | 74.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>40</b> | <b>\$10,410,420.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDQ7    |  | COUNTRYWIDE HOME LOANS, INC. | 20        | \$2,558,505.72         | 31.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 38        | \$5,534,169.19         | 68.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>58</b> | <b>\$8,092,674.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDR5    |  | COUNTRYWIDE HOME LOANS, INC. | 36        | \$2,395,198.00         | 37.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 62        | \$3,985,036.40         | 62.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>98</b> | <b>\$6,380,234.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDS3    |  | COUNTRYWIDE HOME LOANS, INC. | 26        | \$2,545,187.13         | 38.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 41        | \$4,112,584.22         | 61.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>67</b> | <b>\$6,657,771.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDT1    |  | COUNTRYWIDE HOME LOANS, INC. | 31        | \$6,419,581.69         | 51.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 27        | \$6,111,852.67         | 48.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>58</b> | <b>\$12,531,434.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDU8    |  | COUNTRYWIDE HOME LOANS, INC. | 43        | \$2,389,545.13         | 46.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 46        | \$2,698,788.77         | 53.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>89</b> | <b>\$5,088,333.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDV6    |  | COUNTRYWIDE HOME             | 9         | \$1,573,144.70         | 26.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                       |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                       |             |          |               |    |          |               |
|              |  | Unavailable                  | 23         | \$4,306,523.41        | 73.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>32</b>  | <b>\$5,879,668.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDY0    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$2,059,565.94        | 39.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 14         | \$3,153,515.32        | 60.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>22</b>  | <b>\$5,213,081.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CDZ7    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$1,942,599.27        | 20.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 43         | \$7,380,379.70        | 79.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>55</b>  | <b>\$9,322,978.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CE29    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$2,080,065.18        | 41.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 30         | \$2,957,710.80        | 58.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b>  | <b>\$5,037,775.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CE37    |  | COUNTRYWIDE HOME LOANS, INC. | 39         | \$2,300,921.51        | 34.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 75         | \$4,292,995.20        | 65.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>114</b> | <b>\$6,593,916.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CE45    |  | COUNTRYWIDE HOME LOANS, INC. | 4          | \$828,130.71          | 28.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 9          | \$2,079,039.22        | 71.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>13</b>  | <b>\$2,907,169.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CE52    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,071,603.72        | 65.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 7          | \$1,098,583.14        | 34.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>19</b>  | <b>\$3,170,186.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CE60    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$1,110,960.33        | 21.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 41         | \$3,981,342.98        | 78.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b>  | <b>\$5,092,303.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CE78    |  | COUNTRYWIDE HOME LOANS, INC. | 24         | \$1,259,412.50        | 43.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 30         | \$1,648,880.91        | 56.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>54</b>  | <b>\$2,908,293.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CE86    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$2,187,031.49        | 45.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 28         | \$2,663,990.36         | 54.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>50</b>  | <b>\$4,851,021.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEA1    |  | COUNTRYWIDE HOME LOANS, INC. | 182        | \$34,096,502.60        | 94.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 10         | \$1,914,492.00         | 5.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>192</b> | <b>\$36,010,994.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEB9    |  | COUNTRYWIDE HOME LOANS, INC. | 38         | \$7,887,079.00         | 31.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 76         | \$17,115,241.00        | 68.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>114</b> | <b>\$25,002,320.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEC7    |  | COUNTRYWIDE HOME LOANS, INC. | 124        | \$18,549,597.03        | 74.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 42         | \$6,453,267.00         | 25.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>166</b> | <b>\$25,002,864.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CED5    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$293,378.22           | 1.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 118        | \$24,708,617.40        | 98.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>119</b> | <b>\$25,001,995.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEE3    |  | COUNTRYWIDE HOME LOANS, INC. | 13         | \$2,244,400.00         | 43.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13         | \$2,866,731.55         | 56.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>26</b>  | <b>\$5,111,131.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEF0    |  | COUNTRYWIDE HOME LOANS, INC. | 33         | \$6,179,168.00         | 89.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6          | \$691,020.00           | 10.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>39</b>  | <b>\$6,870,188.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEG8    |  | COUNTRYWIDE HOME LOANS, INC. | 35         | \$6,263,956.33         | 83.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6          | \$1,263,035.00         | 16.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>41</b>  | <b>\$7,526,991.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEH6    |  | Unavailable                  | 90         | \$20,370,851.14        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>90</b>  | <b>\$20,370,851.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEJ2    |  | COUNTRYWIDE HOME LOANS, INC. | 20         | \$4,624,347.00         | 22.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 61         | \$16,106,460.50        | 77.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>81</b>  | <b>\$20,730,807.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |           |                        |             |          |               |    |          |               |
|--------------|------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CEK9    | COUNTRYWIDE HOME LOANS, INC. | 29        | \$5,936,750.16         | 54.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 26        | \$4,911,246.51         | 45.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>55</b> | <b>\$10,847,996.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEL7    | COUNTRYWIDE HOME LOANS, INC. | 28        | \$5,104,474.00         | 42.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 34        | \$6,798,548.78         | 57.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>62</b> | <b>\$11,903,022.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEM5    | COUNTRYWIDE HOME LOANS, INC. | 27        | \$5,315,805.08         | 94.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 1         | \$290,318.35           | 5.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>28</b> | <b>\$5,606,123.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEN3    | COUNTRYWIDE HOME LOANS, INC. | 13        | \$2,378,240.41         | 46.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 13        | \$2,782,960.00         | 53.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>26</b> | <b>\$5,161,200.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEQ6    | COUNTRYWIDE HOME LOANS, INC. | 39        | \$7,332,688.29         | 94.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 2         | \$404,563.95           | 5.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>41</b> | <b>\$7,737,252.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CER4    | COUNTRYWIDE HOME LOANS, INC. | 41        | \$11,056,228.21        | 79.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 10        | \$2,771,160.00         | 20.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>51</b> | <b>\$13,827,388.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CES2    | COUNTRYWIDE HOME LOANS, INC. | 54        | \$10,085,279.00        | 86.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 8         | \$1,513,369.00         | 13.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>62</b> | <b>\$11,598,648.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CET0    | COUNTRYWIDE HOME LOANS, INC. | 34        | \$7,297,074.00         | 55.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 25        | \$5,882,232.00         | 44.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>59</b> | <b>\$13,179,306.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEU7    | COUNTRYWIDE HOME LOANS, INC. | 53        | \$12,311,015.00        | 65.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 26        | \$6,376,193.00         | 34.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>79</b> | <b>\$18,687,208.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEV5    | Unavailable                  | 36        | \$6,762,249.19         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>36</b>  | <b>\$6,762,249.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEW3    |  | Unavailable                  | 55         | \$11,222,692.13        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>55</b>  | <b>\$11,222,692.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEX1    |  | COUNTRYWIDE HOME LOANS, INC. | 100        | \$20,852,862.00        | 31.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 196        | \$44,485,146.00        | 68.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>296</b> | <b>\$65,338,008.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEY9    |  | COUNTRYWIDE HOME LOANS, INC. | 34         | \$5,967,313.58         | 49.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 28         | \$6,039,143.34         | 50.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>62</b>  | <b>\$12,006,456.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CEZ6    |  | COUNTRYWIDE HOME LOANS, INC. | 57         | \$3,742,649.61         | 19.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 228        | \$15,117,420.19        | 80.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>285</b> | <b>\$18,860,069.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CF28    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,806,965.00         | 43.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 16         | \$3,600,398.78         | 56.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>28</b>  | <b>\$6,407,363.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CF36    |  | COUNTRYWIDE HOME LOANS, INC. | 17         | \$4,016,037.13         | 18.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 79         | \$18,038,603.65        | 81.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>96</b>  | <b>\$22,054,640.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CF69    |  | COUNTRYWIDE HOME LOANS, INC. | 38         | \$3,481,327.00         | 49.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 40         | \$3,561,946.76         | 50.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>78</b>  | <b>\$7,043,273.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFA0    |  | COUNTRYWIDE HOME LOANS, INC. | 5          | \$835,676.42           | 24.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13         | \$2,609,936.03         | 75.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>18</b>  | <b>\$3,445,612.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFB8    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,449,773.20         | 45.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 11         | \$1,725,406.79         | 54.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>19</b>  | <b>\$3,175,179.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFD4    |  |                              | 8          | \$1,040,880.34         | 33.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |           |                       |             |          |               |    |          |               |
|--------------|--|------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | COUNTRYWIDE HOME LOANS, INC. |           |                       |             |          |               |    |          |               |
|              |  | Unavailable                  | 15        | \$2,042,601.51        | 66.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>23</b> | <b>\$3,083,481.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CF9     |  | COUNTRYWIDE HOME LOANS, INC. | 22        | \$1,605,385.00        | 75.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 8         | \$512,734.18          | 24.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>30</b> | <b>\$2,118,119.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFG7    |  | COUNTRYWIDE HOME LOANS, INC. | 2         | \$299,500.00          | 11.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13        | \$2,334,206.94        | 88.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>15</b> | <b>\$2,633,706.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFH5    |  | COUNTRYWIDE HOME LOANS, INC. | 9         | \$1,208,920.81        | 33.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 19        | \$2,451,442.59        | 66.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>28</b> | <b>\$3,660,363.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFJ1    |  | COUNTRYWIDE HOME LOANS, INC. | 9         | \$1,492,570.94        | 19.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 29        | \$6,131,283.14        | 80.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b> | <b>\$7,623,854.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFK8    |  | COUNTRYWIDE HOME LOANS, INC. | 10        | \$2,608,764.95        | 34.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 24        | \$4,964,744.66        | 65.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>34</b> | <b>\$7,573,509.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFL6    |  | COUNTRYWIDE HOME LOANS, INC. | 18        | \$4,636,826.57        | 62.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 10        | \$2,753,175.22        | 37.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>28</b> | <b>\$7,390,001.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFM4    |  | COUNTRYWIDE HOME LOANS, INC. | 20        | \$826,053.78          | 37.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 32        | \$1,360,315.81        | 62.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b> | <b>\$2,186,369.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFN2    |  | COUNTRYWIDE HOME LOANS, INC. | 9         | \$1,586,732.82        | 16.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 38        | \$8,133,782.49        | 83.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>47</b> | <b>\$9,720,515.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFQ5    |  | COUNTRYWIDE HOME             | 16        | \$2,923,134.98        | 38.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 22         | \$4,639,050.15         | 61.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b>  | <b>\$7,562,185.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFR3    |  | COUNTRYWIDE HOME LOANS, INC. | 32         | \$1,726,443.00         | 43.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 44         | \$2,287,912.78         | 56.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>76</b>  | <b>\$4,014,355.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFS1    |  | COUNTRYWIDE HOME LOANS, INC. | 26         | \$2,536,589.64         | 30.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 60         | \$5,872,126.24         | 69.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>86</b>  | <b>\$8,408,715.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFT9    |  | COUNTRYWIDE HOME LOANS, INC. | 4          | \$549,255.00           | 12.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31         | \$4,022,582.76         | 87.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>35</b>  | <b>\$4,571,837.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFU6    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$143,447.00           | 7.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31         | \$1,860,135.44         | 92.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>33</b>  | <b>\$2,003,582.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFV4    |  | COUNTRYWIDE HOME LOANS, INC. | 20         | \$1,802,455.57         | 39.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31         | \$2,745,841.98         | 60.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>51</b>  | <b>\$4,548,297.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFW2    |  | COUNTRYWIDE HOME LOANS, INC. | 35         | \$4,475,927.37         | 20.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 131        | \$17,108,015.48        | 79.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>166</b> | <b>\$21,583,942.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFX0    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$1,584,708.26         | 37.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 21         | \$2,641,989.99         | 62.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>33</b>  | <b>\$4,226,698.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFY8    |  | Unavailable                  | 38         | \$3,853,558.64         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b>  | <b>\$3,853,558.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CFZ5    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$1,406,451.00         | 57.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 8          | \$1,024,426.63         | 42.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>19</b>  | <b>\$2,430,877.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CG27    | COUNTRYWIDE HOME LOANS, INC. | 22         | \$2,798,887.00         | 29.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 52         | \$6,849,558.92         | 70.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>74</b>  | <b>\$9,648,445.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CG35    | COUNTRYWIDE HOME LOANS, INC. | 23         | \$2,987,688.00         | 37.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 37         | \$4,906,529.65         | 62.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>60</b>  | <b>\$7,894,217.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CG43    | COUNTRYWIDE HOME LOANS, INC. | 14         | \$2,827,400.00         | 56.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 9          | \$2,192,900.77         | 43.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>23</b>  | <b>\$5,020,300.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CG50    | COUNTRYWIDE HOME LOANS, INC. | 33         | \$2,891,070.00         | 63.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 18         | \$1,665,477.80         | 36.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>51</b>  | <b>\$4,556,547.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CG68    | COUNTRYWIDE HOME LOANS, INC. | 16         | \$1,475,782.00         | 46.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 18         | \$1,694,892.35         | 53.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>34</b>  | <b>\$3,170,674.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CG76    | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,321,683.13         | 21.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 26         | \$4,827,850.65         | 78.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>35</b>  | <b>\$6,149,533.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CGA9    | COUNTRYWIDE HOME LOANS, INC. | 22         | \$1,344,634.00         | 38.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 39         | \$2,137,915.04         | 61.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>61</b>  | <b>\$3,482,549.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CGB7    | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,607,870.00         | 23.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 25         | \$5,268,139.91         | 76.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>33</b>  | <b>\$6,876,009.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CGC5    | COUNTRYWIDE HOME LOANS, INC. | 47         | \$9,933,815.16         | 33.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 95         | \$20,056,327.28        | 66.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>142</b> | <b>\$29,990,142.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |              |                         |             |          |               |    |          |               |
|--------------|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CGD3    | COUNTRYWIDE HOME LOANS, INC. | 10           | \$1,600,298.17          | 56.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 8            | \$1,214,146.10          | 43.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>18</b>    | <b>\$2,814,444.27</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CGE1    | COUNTRYWIDE HOME LOANS, INC. | 7            | \$1,033,001.00          | 20.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 30           | \$4,004,202.59          | 79.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>37</b>    | <b>\$5,037,203.59</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CGH4    | COUNTRYWIDE HOME LOANS, INC. | 889          | \$151,943,753.63        | 21.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 3,078        | \$547,366,194.16        | 78.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>3,967</b> | <b>\$699,309,947.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CGK7    | COUNTRYWIDE HOME LOANS, INC. | 12           | \$1,317,170.30          | 40.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 18           | \$1,927,595.35          | 59.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>30</b>    | <b>\$3,244,765.65</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CGL5    | Unavailable                  | 4            | \$418,964.21            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>4</b>     | <b>\$418,964.21</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CGM3    | COUNTRYWIDE HOME LOANS, INC. | 5            | \$317,723.96            | 88.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 1            | \$42,058.88             | 11.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>6</b>     | <b>\$359,782.84</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CGN1    | COUNTRYWIDE HOME LOANS, INC. | 1            | \$125,007.80            | 31.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 3            | \$268,292.15            | 68.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>4</b>     | <b>\$393,299.95</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CGR2    | COUNTRYWIDE HOME LOANS, INC. | 1            | \$122,200.00            | 24.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 5            | \$372,298.26            | 75.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>6</b>     | <b>\$494,498.26</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CGU5    | COUNTRYWIDE HOME LOANS, INC. | 8            | \$1,515,863.00          | 17.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 45           | \$7,329,180.67          | 82.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>53</b>    | <b>\$8,845,043.67</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CGV3    | COUNTRYWIDE HOME LOANS, INC. | 26           | \$1,619,088.00          | 36.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 43           | \$2,779,002.54          | 63.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>69</b>  | <b>\$4,398,090.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407CGW1    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$354,500.00           | 13.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 10         | \$2,273,162.81         | 86.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>12</b>  | <b>\$2,627,662.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407CGX9    |  | COUNTRYWIDE HOME LOANS, INC. | 25         | \$2,618,179.52         | 26.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 66         | \$7,444,096.03         | 73.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>91</b>  | <b>\$10,062,275.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407CGY7    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$3,379,111.00         | 21.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 51         | \$12,328,528.77        | 78.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>66</b>  | <b>\$15,707,639.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407CGZ4    |  | COUNTRYWIDE HOME LOANS, INC. | 38         | \$3,713,827.00         | 37.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 63         | \$6,129,503.84         | 62.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>101</b> | <b>\$9,843,330.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407CH26    |  | COUNTRYWIDE HOME LOANS, INC. | 38         | \$8,463,855.00         | 36.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 61         | \$14,959,072.00        | 63.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>99</b>  | <b>\$23,422,927.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407CH34    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$2,315,090.19         | 95.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1          | \$98,004.96            | 4.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>12</b>  | <b>\$2,413,095.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407CH42    |  | COUNTRYWIDE HOME LOANS, INC. | 13         | \$2,248,869.00         | 43.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 12         | \$2,910,092.30         | 56.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>25</b>  | <b>\$5,158,961.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407CH59    |  | COUNTRYWIDE HOME LOANS, INC. | 61         | \$14,626,777.00        | 52.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 58         | \$13,333,195.00        | 47.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>119</b> | <b>\$27,959,972.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407CH75    |  | Unavailable                  | 1          | \$40,768.32            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>1</b>   | <b>\$40,768.32</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |    |          |               |
| 31407CH83    |  | Unavailable                  | 1          | \$165,896.18           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |              |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>1</b>     | <b>\$165,896.18</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHA8    |  | COUNTRYWIDE HOME LOANS, INC. | 17           | \$2,230,804.00          | 45.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 20           | \$2,638,298.65          | 54.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>37</b>    | <b>\$4,869,102.65</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHB6    |  | COUNTRYWIDE HOME LOANS, INC. | 9            | \$1,323,775.00          | 23.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 24           | \$4,397,969.81          | 76.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>33</b>    | <b>\$5,721,744.81</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHC4    |  | COUNTRYWIDE HOME LOANS, INC. | 15           | \$2,208,141.00          | 26.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 37           | \$6,107,092.56          | 73.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b>    | <b>\$8,315,233.56</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHD2    |  | COUNTRYWIDE HOME LOANS, INC. | 34           | \$7,280,382.00          | 48.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 37           | \$7,768,874.95          | 51.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>71</b>    | <b>\$15,049,256.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHG5    |  | COUNTRYWIDE HOME LOANS, INC. | 18           | \$3,518,678.00          | 43.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 22           | \$4,611,838.03          | 56.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>40</b>    | <b>\$8,130,516.03</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHH3    |  | COUNTRYWIDE HOME LOANS, INC. | 1,013        | \$184,073,513.45        | 32.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 1,967        | \$378,563,567.31        | 67.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>2,980</b> | <b>\$562,637,080.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHJ9    |  | COUNTRYWIDE HOME LOANS, INC. | 21           | \$4,634,350.00          | 45.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 25           | \$5,644,357.63          | 54.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>46</b>    | <b>\$10,278,707.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHK6    |  | COUNTRYWIDE HOME LOANS, INC. | 137          | \$23,648,443.65         | 94.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 9            | \$1,366,600.00          | 5.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>146</b>   | <b>\$25,015,043.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHL4    |  | Unavailable                  | 11           | \$2,180,264.42          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>11</b>    | <b>\$2,180,264.42</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHM2    |  |                              | 25           | \$5,350,122.00          | 21.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | COUNTRYWIDE HOME LOANS, INC. |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 102        | \$19,652,927.00        | 78.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>127</b> | <b>\$25,003,049.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHN0    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,509,760.00         | 29.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 20         | \$3,687,822.23         | 70.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>28</b>  | <b>\$5,197,582.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHP5    |  | COUNTRYWIDE HOME LOANS, INC. | 9          | \$2,685,640.00         | 26.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 24         | \$7,532,475.00         | 73.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>33</b>  | <b>\$10,218,115.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHQ3    |  | COUNTRYWIDE HOME LOANS, INC. | 67         | \$13,453,596.50        | 96.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 4          | \$537,375.00           | 3.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>71</b>  | <b>\$13,990,971.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHR1    |  | COUNTRYWIDE HOME LOANS, INC. | 67         | \$13,258,409.00        | 53.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 55         | \$11,747,311.68        | 46.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>122</b> | <b>\$25,005,720.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHS9    |  | COUNTRYWIDE HOME LOANS, INC. | 126        | \$20,365,841.96        | 81.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 26         | \$4,634,728.00         | 18.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>152</b> | <b>\$25,000,569.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHT7    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$3,973,401.00         | 62.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 15         | \$2,373,431.40         | 37.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>37</b>  | <b>\$6,346,832.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHU4    |  | COUNTRYWIDE HOME LOANS, INC. | 16         | \$4,607,914.59         | 72.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 6          | \$1,782,200.00         | 27.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>22</b>  | <b>\$6,390,114.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHV2    |  | Unavailable                  | 86         | \$16,552,519.41        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>86</b>  | <b>\$16,552,519.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHW0    |  | COUNTRYWIDE HOME LOANS, INC. | 77         | \$16,406,650.00        | 67.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 36         | \$7,992,119.99         | 32.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                              |              |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>113</b>   | <b>\$24,398,769.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHX8    |  | Unavailable                  | 30           | \$5,796,932.32          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>30</b>    | <b>\$5,796,932.32</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHY6    |  | Unavailable                  | 72           | \$14,532,696.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>72</b>    | <b>\$14,532,696.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CHZ3    |  | COUNTRYWIDE HOME LOANS, INC. | 130          | \$27,487,059.60         | 44.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 152          | \$33,653,569.00         | 55.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>282</b>   | <b>\$61,140,628.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJ24    |  | COUNTRYWIDE HOME LOANS, INC. | 31           | \$4,679,376.08          | 30.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 65           | \$10,895,850.19         | 69.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>96</b>    | <b>\$15,575,226.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJ32    |  | COUNTRYWIDE HOME LOANS, INC. | 29           | \$6,493,759.00          | 46.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 35           | \$7,550,714.92          | 53.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>64</b>    | <b>\$14,044,473.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJ57    |  | COUNTRYWIDE HOME LOANS, INC. | 71           | \$13,250,902.62         | 83.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 21           | \$2,684,730.00          | 16.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>92</b>    | <b>\$15,935,632.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJ65    |  | COUNTRYWIDE HOME LOANS, INC. | 246          | \$46,355,152.46         | 8.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 2,388        | \$475,291,484.03        | 91.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>2,634</b> | <b>\$521,646,636.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJ73    |  | COUNTRYWIDE HOME LOANS, INC. | 1,769        | \$316,085,019.50        | 66.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 847          | \$158,596,790.84        | 33.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>2,616</b> | <b>\$474,681,810.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJ81    |  | COUNTRYWIDE HOME LOANS, INC. | 14           | \$2,795,815.00          | 47.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13           | \$3,134,636.68          | 52.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>27</b>    | <b>\$5,930,451.68</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJC2    |  | COUNTRYWIDE HOME LOANS, INC. | 1            | \$76,450.00             | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>1</b>     | <b>\$76,450.00</b>      | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CJF5    | COUNTRYWIDE HOME LOANS, INC. | 222        | \$38,516,014.00        | 77.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 57         | \$11,485,759.00        | 22.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>279</b> | <b>\$50,001,773.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJG3    | COUNTRYWIDE HOME LOANS, INC. | 219        | \$32,619,617.00        | 65.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 105        | \$17,381,699.00        | 34.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>324</b> | <b>\$50,001,316.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJH1    | COUNTRYWIDE HOME LOANS, INC. | 93         | \$26,248,613.00        | 52.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 87         | \$23,763,665.00        | 47.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>180</b> | <b>\$50,012,278.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJJ7    | COUNTRYWIDE HOME LOANS, INC. | 4          | \$634,900.00           | 48.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 4          | \$674,572.22           | 51.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>8</b>   | <b>\$1,309,472.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJK4    | COUNTRYWIDE HOME LOANS, INC. | 13         | \$2,813,165.00         | 45.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 13         | \$3,308,451.41         | 54.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>26</b>  | <b>\$6,121,616.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJL2    | COUNTRYWIDE HOME LOANS, INC. | 33         | \$6,511,813.00         | 35.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 57         | \$11,647,035.57        | 64.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>90</b>  | <b>\$18,158,848.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJM0    | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,762,000.00         | 60.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 5          | \$1,147,411.21         | 39.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>13</b>  | <b>\$2,909,411.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJN8    | COUNTRYWIDE HOME LOANS, INC. | 24         | \$3,733,886.91         | 39.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 32         | \$5,603,058.38         | 60.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>56</b>  | <b>\$9,336,945.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJP3    | COUNTRYWIDE HOME LOANS, INC. | 6          | \$733,700.00           | 26.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 15         | \$1,995,390.33         | 73.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>21</b>  | <b>\$2,729,090.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CJQ1    |  | COUNTRYWIDE HOME LOANS, INC. | 20         | \$4,624,580.00         | 30.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 47         | \$10,603,817.10        | 69.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>67</b>  | <b>\$15,228,397.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJR9    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$200,000.00           | 17.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 3          | \$939,291.71           | 82.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>4</b>   | <b>\$1,139,291.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJS7    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$226,130.00           | 19.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 7          | \$937,500.00           | 80.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>9</b>   | <b>\$1,163,630.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJT5    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$292,000.00           | 25.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 9          | \$866,763.58           | 74.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>12</b>  | <b>\$1,158,763.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJU2    |  | COUNTRYWIDE HOME LOANS, INC. | 146        | \$9,386,023.00         | 46.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 165        | \$10,614,148.80        | 53.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>311</b> | <b>\$20,000,171.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJV0    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$2,759,085.00         | 45.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 25         | \$3,279,298.45         | 54.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>47</b>  | <b>\$6,038,383.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJW8    |  | COUNTRYWIDE HOME LOANS, INC. | 55         | \$6,995,318.00         | 64.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 30         | \$3,910,193.21         | 35.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>85</b>  | <b>\$10,905,511.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJX6    |  | COUNTRYWIDE HOME LOANS, INC. | 54         | \$5,239,283.00         | 56.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 42         | \$4,065,935.30         | 43.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>96</b>  | <b>\$9,305,218.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CJY4    |  | COUNTRYWIDE HOME LOANS, INC. | 108        | \$6,479,070.00         | 49.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 105        | \$6,692,281.99         | 50.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>213</b> | <b>\$13,171,351.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CK22    |  | COUNTRYWIDE HOME             | 23         | \$4,549,370.00         | 36.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                         |             |          |               |    |          |               |
|              |  | Unavailable                  | 34         | \$8,031,843.35          | 63.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>57</b>  | <b>\$12,581,213.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CK30    |  | COUNTRYWIDE HOME LOANS, INC. | 30         | \$3,907,519.00          | 49.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 30         | \$3,991,272.45          | 50.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>60</b>  | <b>\$7,898,791.45</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CK48    |  | COUNTRYWIDE HOME LOANS, INC. | 17         | \$1,595,770.00          | 29.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 40         | \$3,724,489.97          | 70.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>57</b>  | <b>\$5,320,259.97</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CK63    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$850,756.15            | 35.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 11         | \$1,541,984.78          | 64.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>17</b>  | <b>\$2,392,740.93</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CK97    |  | COUNTRYWIDE HOME LOANS, INC. | 111        | \$25,220,707.00         | 79.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 24         | \$6,377,897.00          | 20.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>135</b> | <b>\$31,598,604.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKA4    |  | COUNTRYWIDE HOME LOANS, INC. | 132        | \$33,903,504.40         | 67.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 57         | \$16,099,046.00         | 32.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>189</b> | <b>\$50,002,550.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKB2    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$5,449,973.00          | 4.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 526        | \$127,853,601.93        | 95.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>548</b> | <b>\$133,303,574.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKC0    |  | COUNTRYWIDE HOME LOANS, INC. | 182        | \$38,276,499.32         | 27.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 448        | \$99,794,783.40         | 72.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>630</b> | <b>\$138,071,282.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKD8    |  | COUNTRYWIDE HOME LOANS, INC. | 32         | \$7,123,017.77          | 29.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 74         | \$17,426,083.45         | 70.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>106</b> | <b>\$24,549,101.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKJ5    |  | COUNTRYWIDE HOME LOANS, INC. | 48         | \$5,311,934.29          | 24.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 141        | \$16,334,318.77        | 75.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>189</b> | <b>\$21,646,253.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKK2    |  | COUNTRYWIDE HOME LOANS, INC. | 7          | \$683,807.98           | 20.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 29         | \$2,679,086.47         | 79.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>36</b>  | <b>\$3,362,894.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKL0    |  | COUNTRYWIDE HOME LOANS, INC. | 28         | \$1,969,597.30         | 30.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 56         | \$4,495,994.86         | 69.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>84</b>  | <b>\$6,465,592.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKM8    |  | COUNTRYWIDE HOME LOANS, INC. | 13         | \$1,656,065.00         | 31.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 28         | \$3,600,131.24         | 68.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>41</b>  | <b>\$5,256,196.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKN6    |  | COUNTRYWIDE HOME LOANS, INC. | 34         | \$1,656,492.95         | 55.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 27         | \$1,309,217.98         | 44.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>61</b>  | <b>\$2,965,710.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKP1    |  | COUNTRYWIDE HOME LOANS, INC. | 36         | \$3,144,274.55         | 47.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 40         | \$3,502,236.99         | 52.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>76</b>  | <b>\$6,646,511.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKQ9    |  | COUNTRYWIDE HOME LOANS, INC. | 13         | \$859,490.00           | 26.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 33         | \$2,330,918.23         | 73.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>46</b>  | <b>\$3,190,408.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKT3    |  | COUNTRYWIDE HOME LOANS, INC. | 19         | \$2,929,356.99         | 29.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 41         | \$6,870,700.03         | 70.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>60</b>  | <b>\$9,800,057.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKU0    |  | COUNTRYWIDE HOME LOANS, INC. | 19         | \$4,230,249.00         | 34.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 36         | \$8,200,186.39         | 65.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>55</b>  | <b>\$12,430,435.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CKW6    |  | COUNTRYWIDE HOME LOANS, INC. | 51         | \$8,746,940.00         | 34.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 74         | \$16,429,343.98        | 65.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                              |            |                        |                        |             |               |               |               |               |
|--------------|------------------------------|------------|------------------------|------------------------|-------------|---------------|---------------|---------------|---------------|
| <b>Total</b> |                              |            | <b>125</b>             | <b>\$25,176,283.98</b> | <b>100%</b> | <b>0</b>      | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |
| 31407CKX4    | COUNTRYWIDE HOME LOANS, INC. | 70         | \$12,141,770.00        | 18.93%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 254        | \$51,991,726.79        | 81.07%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>324</b> | <b>\$64,133,496.79</b> | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31407CKY2    | COUNTRYWIDE HOME LOANS, INC. | 69         | \$15,698,048.34        | 54.14%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 61         | \$13,294,629.65        | 45.86%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>130</b> | <b>\$28,992,677.99</b> | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31407CL21    | COUNTRYWIDE HOME LOANS, INC. | 40         | \$6,851,306.00         | 45.68%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 40         | \$8,146,893.82         | 54.32%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>80</b>  | <b>\$14,998,199.82</b> | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31407CL39    | COUNTRYWIDE HOME LOANS, INC. | 38         | \$6,763,754.40         | 22.54%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 120        | \$23,237,557.64        | 77.46%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>158</b> | <b>\$30,001,312.04</b> | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31407CL62    | COUNTRYWIDE HOME LOANS, INC. | 3          | \$310,857.86           | 12.75%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 17         | \$2,126,545.88         | 87.25%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>20</b>  | <b>\$2,437,403.74</b>  | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31407CL70    | COUNTRYWIDE HOME LOANS, INC. | 8          | \$855,639.64           | 38.14%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 13         | \$1,387,835.70         | 61.86%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>21</b>  | <b>\$2,243,475.34</b>  | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31407CLA3    | COUNTRYWIDE HOME LOANS, INC. | 42         | \$10,674,970.00        | 31.9%                  | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 96         | \$22,792,971.70        | 68.1%                  | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>138</b> | <b>\$33,467,941.70</b> | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31407CLB1    | COUNTRYWIDE HOME LOANS, INC. | 93         | \$13,587,528.40        | 61.63%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 52         | \$8,457,913.00         | 38.37%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>145</b> | <b>\$22,045,441.40</b> | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |
| 31407CLC9    | COUNTRYWIDE HOME LOANS, INC. | 124        | \$25,145,594.28        | 83.82%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
|              | Unavailable                  | 22         | \$4,854,882.00         | 16.18%                 | 0           | \$0.00        | NA            | 0             | \$0.00        |
| <b>Total</b> |                              | <b>146</b> | <b>\$30,000,476.28</b> | <b>100%</b>            | <b>0</b>    | <b>\$0.00</b> | <b>0</b>      | <b>\$0.00</b> |               |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CLD7    |  | Unavailable                  | 11         | \$1,013,197.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>11</b>  | <b>\$1,013,197.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CLK1    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,018,789.48         | 28.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 13         | \$2,583,415.18         | 71.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>19</b>  | <b>\$3,602,204.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CLL9    |  | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,339,149.74         | 54.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 11         | \$1,107,913.62         | 45.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>20</b>  | <b>\$2,447,063.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CLW5    |  | COUNTRYWIDE HOME LOANS, INC. | 34         | \$3,534,926.70         | 19.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 120        | \$14,347,864.99        | 80.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>154</b> | <b>\$17,882,791.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CLX3    |  | COUNTRYWIDE HOME LOANS, INC. | 27         | \$2,530,918.09         | 18.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 114        | \$10,884,902.30        | 81.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>141</b> | <b>\$13,415,820.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CLY1    |  | COUNTRYWIDE HOME LOANS, INC. | 29         | \$2,058,721.38         | 27.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 59         | \$5,385,179.14         | 72.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>88</b>  | <b>\$7,443,900.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CM53    |  | COUNTRYWIDE HOME LOANS, INC. | 10         | \$858,441.08           | 47.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 14         | \$957,893.65           | 52.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>24</b>  | <b>\$1,816,334.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CM61    |  | COUNTRYWIDE HOME LOANS, INC. | 5          | \$572,164.09           | 41.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 11         | \$809,317.84           | 58.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>16</b>  | <b>\$1,381,481.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CM79    |  | COUNTRYWIDE HOME LOANS, INC. | 14         | \$811,375.45           | 38.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 17         | \$1,286,682.00         | 61.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>31</b>  | <b>\$2,098,057.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMA2    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$402,052.32           | 24.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 8          | \$1,268,761.15         | 75.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>11</b>  | <b>\$1,670,813.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMB0    |  | COUNTRYWIDE HOME LOANS, INC. | 4          | \$816,546.15           | 32.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 10         | \$1,712,436.92         | 67.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>14</b>  | <b>\$2,528,983.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMC8    |  | COUNTRYWIDE HOME LOANS, INC. | 13         | \$2,510,063.92         | 13.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 66         | \$15,509,595.14        | 86.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>79</b>  | <b>\$18,019,659.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMD6    |  | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,317,376.24         | 15.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 37         | \$7,352,426.04         | 84.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>46</b>  | <b>\$8,669,802.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CME4    |  | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,558,530.78         | 24.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 21         | \$4,927,533.71         | 75.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>30</b>  | <b>\$6,486,064.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMF1    |  | COUNTRYWIDE HOME LOANS, INC. | 57         | \$5,676,699.92         | 35.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 104        | \$10,370,446.33        | 64.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>161</b> | <b>\$16,047,146.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMG9    |  | COUNTRYWIDE HOME LOANS, INC. | 40         | \$2,048,994.00         | 57.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31         | \$1,517,431.10         | 42.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>71</b>  | <b>\$3,566,425.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMJ3    |  | COUNTRYWIDE HOME LOANS, INC. | 35         | \$1,962,936.00         | 41.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 50         | \$2,810,825.16         | 58.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>85</b>  | <b>\$4,773,761.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CML8    |  | COUNTRYWIDE HOME LOANS, INC. | 4          | \$378,901.35           | 36.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 7          | \$668,424.52           | 63.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>11</b>  | <b>\$1,047,325.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMN4    |  | COUNTRYWIDE HOME LOANS, INC. | 21         | \$2,792,525.14         | 19.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 88         | \$11,557,551.73        | 80.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>109</b> | <b>\$14,350,076.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMP9    |  | COUNTRYWIDE HOME LOANS, INC. | 32         | \$3,164,463.00         | 30.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 73         | \$7,253,103.17         | 69.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>105</b> | <b>\$10,417,566.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMQ7    |  | COUNTRYWIDE HOME LOANS, INC. | 61         | \$8,005,750.09         | 39.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 94         | \$12,308,857.25        | 60.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>155</b> | <b>\$20,314,607.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMR5    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$1,005,465.00         | 15.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 77         | \$5,310,667.48         | 84.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>92</b>  | <b>\$6,316,132.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMT1    |  | COUNTRYWIDE HOME LOANS, INC. | 4          | \$274,229.00           | 5.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 30         | \$4,912,723.91         | 94.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>34</b>  | <b>\$5,186,952.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMU8    |  | COUNTRYWIDE HOME LOANS, INC. | 5          | \$896,650.00           | 10.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 35         | \$7,593,289.75         | 89.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>40</b>  | <b>\$8,489,939.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMX2    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$1,925,360.00         | 19.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 40         | \$8,124,643.90         | 80.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b>  | <b>\$10,050,003.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMY0    |  | COUNTRYWIDE HOME LOANS, INC. | 75         | \$15,215,165.64        | 23.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 241        | \$50,332,426.22        | 76.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>316</b> | <b>\$65,547,591.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CMZ7    |  | COUNTRYWIDE HOME LOANS, INC. | 23         | \$4,876,932.00         | 28.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 53         | \$12,148,030.23        | 71.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>76</b>  | <b>\$17,024,962.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CN29    |  | COUNTRYWIDE HOME LOANS, INC. | 7          | \$1,134,350.00         | 13.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 38         | \$7,530,336.02         | 86.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>45</b>  | <b>\$8,664,686.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                              |              |                         |             |          |               |    |          |               |
|--------------|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CN37    | COUNTRYWIDE HOME LOANS, INC. | 25           | \$1,657,167.10          | 17.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 118          | \$7,977,635.15          | 82.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>143</b>   | <b>\$9,634,802.25</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CN45    | COUNTRYWIDE HOME LOANS, INC. | 7            | \$932,500.00            | 11.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 48           | \$7,437,997.63          | 88.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>55</b>    | <b>\$8,370,497.63</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CN52    | COUNTRYWIDE HOME LOANS, INC. | 11           | \$2,709,955.43          | 19.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 46           | \$11,292,963.16         | 80.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>57</b>    | <b>\$14,002,918.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CN60    | COUNTRYWIDE HOME LOANS, INC. | 30           | \$2,947,375.00          | 25.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 89           | \$8,660,545.69          | 74.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>119</b>   | <b>\$11,607,920.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CN86    | COUNTRYWIDE HOME LOANS, INC. | 22           | \$2,925,433.06          | 25.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 66           | \$8,593,403.89          | 74.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>88</b>    | <b>\$11,518,836.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CN94    | COUNTRYWIDE HOME LOANS, INC. | 187          | \$38,399,827.58         | 16.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 922          | \$197,639,743.70        | 83.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>1,109</b> | <b>\$236,039,571.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNA1    | COUNTRYWIDE HOME LOANS, INC. | 23           | \$1,465,813.00          | 26.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 69           | \$4,136,371.44          | 73.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>92</b>    | <b>\$5,602,184.44</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNB9    | COUNTRYWIDE HOME LOANS, INC. | 10           | \$1,249,960.00          | 8.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 99           | \$12,834,123.58         | 91.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>109</b>   | <b>\$14,084,083.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNC7    | COUNTRYWIDE HOME LOANS, INC. | 15           | \$1,526,480.00          | 14.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 90           | \$8,850,478.69          | 85.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>105</b>   | <b>\$10,376,958.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |            |                         |             |          |               |    |          |               |
|--------------|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CND5    | COUNTRYWIDE HOME LOANS, INC. | 15         | \$1,883,920.00          | 14.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 82         | \$10,707,299.03         | 85.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>97</b>  | <b>\$12,591,219.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNE3    | COUNTRYWIDE HOME LOANS, INC. | 43         | \$8,989,452.80          | 8.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 421        | \$94,407,513.75         | 91.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>464</b> | <b>\$103,396,966.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNF0    | COUNTRYWIDE HOME LOANS, INC. | 23         | \$4,978,945.00          | 19.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 96         | \$20,992,974.44         | 80.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>119</b> | <b>\$25,971,919.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNG8    | COUNTRYWIDE HOME LOANS, INC. | 106        | \$20,416,958.00         | 40.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 142        | \$29,584,252.89         | 59.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>248</b> | <b>\$50,001,210.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNH6    | Unavailable                  | 172        | \$30,003,898.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>172</b> | <b>\$30,003,898.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNJ2    | COUNTRYWIDE HOME LOANS, INC. | 104        | \$19,654,453.40         | 65.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 52         | \$10,350,273.00         | 34.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>156</b> | <b>\$30,004,726.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNK9    | COUNTRYWIDE HOME LOANS, INC. | 33         | \$1,796,857.01          | 81.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 7          | \$403,694.47            | 18.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>40</b>  | <b>\$2,200,551.48</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNL7    | COUNTRYWIDE HOME LOANS, INC. | 39         | \$3,486,656.12          | 77.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 11         | \$1,033,023.04          | 22.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>50</b>  | <b>\$4,519,679.16</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNM5    | COUNTRYWIDE HOME LOANS, INC. | 44         | \$8,535,129.90          | 75.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 14         | \$2,706,340.07          | 24.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>58</b>  | <b>\$11,241,469.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNN3    | COUNTRYWIDE HOME LOANS, INC. | 16         | \$1,041,027.02          | 79.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 3          | \$267,523.72            | 20.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>19</b>  | <b>\$1,308,550.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNP8    |  | COUNTRYWIDE HOME LOANS, INC. | 5          | \$890,070.55           | 43.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 8          | \$1,134,482.87         | 56.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>13</b>  | <b>\$2,024,553.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNQ6    |  | COUNTRYWIDE HOME LOANS, INC. | 33         | \$1,882,215.28         | 88.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 4          | \$242,165.38           | 11.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>37</b>  | <b>\$2,124,380.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNR4    |  | COUNTRYWIDE HOME LOANS, INC. | 13         | \$1,712,895.29         | 90.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 2          | \$182,627.57           | 9.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>15</b>  | <b>\$1,895,522.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNS2    |  | COUNTRYWIDE HOME LOANS, INC. | 131        | \$29,940,253.20        | 63.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 68         | \$17,161,610.00        | 36.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>199</b> | <b>\$47,101,863.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNT0    |  | COUNTRYWIDE HOME LOANS, INC. | 97         | \$21,809,983.00        | 43.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 119        | \$28,194,415.00        | 56.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>216</b> | <b>\$50,004,398.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNU7    |  | Unavailable                  | 152        | \$39,721,681.47        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>152</b> | <b>\$39,721,681.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNX1    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$662,736.69           | 45%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 4          | \$809,850.00           | 55%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>7</b>   | <b>\$1,472,586.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNY9    |  | COUNTRYWIDE HOME LOANS, INC. | 19         | \$3,452,696.80         | 11.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 148        | \$27,041,389.60        | 88.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>167</b> | <b>\$30,494,086.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CNZ6    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$2,499,855.00         | 14.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 70         | \$15,063,066.70        | 85.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>81</b>  | <b>\$17,562,921.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CP35    |  |                              | 108        | \$21,107,695.49        | 87.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | COUNTRYWIDE HOME LOANS, INC. |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 14         | \$3,058,488.00         | 12.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>122</b> | <b>\$24,166,183.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CP43    |  | COUNTRYWIDE HOME LOANS, INC. | 102        | \$18,780,589.60        | 84.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 16         | \$3,499,495.00         | 15.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>118</b> | <b>\$22,280,084.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CP50    |  | Unavailable                  | 82         | \$20,111,833.40        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>82</b>  | <b>\$20,111,833.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CP68    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$4,623,512.00         | 20.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 74         | \$18,232,908.00        | 79.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>96</b>  | <b>\$22,856,420.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CP76    |  | COUNTRYWIDE HOME LOANS, INC. | 76         | \$16,276,768.40        | 61.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 47         | \$10,145,018.00        | 38.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>123</b> | <b>\$26,421,786.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CP84    |  | COUNTRYWIDE HOME LOANS, INC. | 87         | \$17,948,669.00        | 35.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 152        | \$32,052,034.00        | 64.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>239</b> | <b>\$50,000,703.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CP92    |  | COUNTRYWIDE HOME LOANS, INC. | 103        | \$21,935,149.00        | 77.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31         | \$6,282,473.00         | 22.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>134</b> | <b>\$28,217,622.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPA9    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,207,550.00         | 11.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 42         | \$9,654,491.72         | 88.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>48</b>  | <b>\$10,862,041.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPD3    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$118,500.00           | 32.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 2          | \$251,453.18           | 67.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>3</b>   | <b>\$369,953.18</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPG6    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$124,000.00           | 30.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 3          | \$277,100.00           | 69.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>4</b>   | <b>\$401,100.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPM3    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$2,278,000.00         | 26.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 27         | \$6,351,655.82         | 73.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b>  | <b>\$8,629,655.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPN1    |  | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,898,149.00         | 27.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 24         | \$5,105,460.84         | 72.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>33</b>  | <b>\$7,003,609.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPP6    |  | COUNTRYWIDE HOME LOANS, INC. | 41         | \$2,573,767.76         | 33.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 79         | \$5,046,428.37         | 66.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>120</b> | <b>\$7,620,196.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPR2    |  | COUNTRYWIDE HOME LOANS, INC. | 17         | \$2,200,680.00         | 26.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 46         | \$5,972,866.68         | 73.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>63</b>  | <b>\$8,173,546.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPS0    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$1,533,340.00         | 18.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 52         | \$6,916,027.35         | 81.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>64</b>  | <b>\$8,449,367.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPT8    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$3,520,347.00         | 25.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 48         | \$10,297,631.85        | 74.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>63</b>  | <b>\$13,817,978.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPU5    |  | COUNTRYWIDE HOME LOANS, INC. | 19         | \$1,892,980.00         | 15.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 103        | \$10,056,151.29        | 84.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>122</b> | <b>\$11,949,131.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPV3    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$1,403,510.00         | 12.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 77         | \$10,144,738.21        | 87.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>88</b>  | <b>\$11,548,248.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPW1    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$272,000.00           | 3.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 44         | \$7,904,864.79         | 96.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>46</b>  | <b>\$8,176,864.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |              |                         |             |          |               |    |          |               |
|--------------|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CPX9    | COUNTRYWIDE HOME LOANS, INC. | 232          | \$44,992,589.00         | 18.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 964          | \$203,107,347.87        | 81.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>1,196</b> | <b>\$248,099,936.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPY7    | COUNTRYWIDE HOME LOANS, INC. | 4            | \$898,500.00            | 6.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 60           | \$14,000,528.55         | 93.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>64</b>    | <b>\$14,899,028.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CPZ4    | COUNTRYWIDE HOME LOANS, INC. | 7            | \$2,013,484.52          | 29.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 15           | \$4,880,962.87          | 70.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>22</b>    | <b>\$6,894,447.39</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQ26    | COUNTRYWIDE HOME LOANS, INC. | 72           | \$13,697,322.00         | 60.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 45           | \$9,065,291.41          | 39.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>117</b>   | <b>\$22,762,613.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQ34    | COUNTRYWIDE HOME LOANS, INC. | 9            | \$1,656,850.31          | 7.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 92           | \$20,682,680.23         | 92.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>101</b>   | <b>\$22,339,530.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQ42    | COUNTRYWIDE HOME LOANS, INC. | 67           | \$14,302,166.00         | 66.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 31           | \$7,247,480.00          | 33.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>98</b>    | <b>\$21,549,646.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQ59    | COUNTRYWIDE HOME LOANS, INC. | 67           | \$15,280,356.00         | 58.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 44           | \$10,970,660.00         | 41.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>111</b>   | <b>\$26,251,016.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQ67    | COUNTRYWIDE HOME LOANS, INC. | 16           | \$2,098,720.00          | 35.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 30           | \$3,881,602.97          | 64.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>46</b>    | <b>\$5,980,322.97</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQ83    | COUNTRYWIDE HOME LOANS, INC. | 35           | \$3,041,683.71          | 39.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 53           | \$4,680,891.68          | 60.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>88</b>    | <b>\$7,722,575.39</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CQ91    | COUNTRYWIDE HOME LOANS, INC. | 14         | \$3,212,286.00         | 48.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 15         | \$3,457,589.83         | 51.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>29</b>  | <b>\$6,669,875.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQA8    | COUNTRYWIDE HOME LOANS, INC. | 13         | \$2,906,352.00         | 11.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 96         | \$23,277,181.00        | 88.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>109</b> | <b>\$26,183,533.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQB6    | COUNTRYWIDE HOME LOANS, INC. | 61         | \$14,217,911.00        | 46.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 68         | \$16,230,113.00        | 53.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>129</b> | <b>\$30,448,024.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQC4    | COUNTRYWIDE HOME LOANS, INC. | 1          | \$85,768.82            | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 66         | \$13,593,751.89        | 99.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>67</b>  | <b>\$13,679,520.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQE0    | COUNTRYWIDE HOME LOANS, INC. | 38         | \$8,469,958.00         | 37.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 69         | \$14,189,977.03        | 62.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>107</b> | <b>\$22,659,935.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQF7    | COUNTRYWIDE HOME LOANS, INC. | 89         | \$22,869,290.00        | 45.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 106        | \$27,140,518.00        | 54.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>195</b> | <b>\$50,009,808.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQG5    | COUNTRYWIDE HOME LOANS, INC. | 53         | \$11,355,719.00        | 53.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 42         | \$9,970,120.00         | 46.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>95</b>  | <b>\$21,325,839.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQH3    | COUNTRYWIDE HOME LOANS, INC. | 5          | \$498,000.00           | 13.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 33         | \$3,206,892.60         | 86.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>38</b>  | <b>\$3,704,892.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQJ9    | COUNTRYWIDE HOME LOANS, INC. | 11         | \$1,370,799.79         | 15.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 57         | \$7,374,343.64         | 84.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>68</b>  | <b>\$8,745,143.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQK6    | COUNTRYWIDE HOME             | 4          | \$840,392.00           | 8.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                  | 40         | \$9,654,714.34         | 91.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>44</b>  | <b>\$10,495,106.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQL4    |  | COUNTRYWIDE HOME LOANS, INC. | 10         | \$1,902,041.00         | 23.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 27         | \$6,113,143.59         | 76.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>37</b>  | <b>\$8,015,184.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQM2    |  | COUNTRYWIDE HOME LOANS, INC. | 26         | \$2,384,687.56         | 27.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 69         | \$6,346,503.53         | 72.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>95</b>  | <b>\$8,731,191.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQN0    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,314,320.00         | 24.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 40         | \$7,257,289.77         | 75.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>52</b>  | <b>\$9,571,609.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQP5    |  | COUNTRYWIDE HOME LOANS, INC. | 67         | \$4,430,012.14         | 34.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 124        | \$8,372,731.04         | 65.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>191</b> | <b>\$12,802,743.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQQ3    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,699,884.48         | 24.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 38         | \$8,196,665.91         | 75.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>50</b>  | <b>\$10,896,550.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQR1    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,659,753.00         | 18.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 53         | \$11,911,962.82        | 81.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>65</b>  | <b>\$14,571,715.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQS9    |  | COUNTRYWIDE HOME LOANS, INC. | 13         | \$3,000,316.38         | 16.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 70         | \$14,972,944.61        | 83.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>83</b>  | <b>\$17,973,260.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQT7    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$1,917,336.00         | 15.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 80         | \$10,393,107.24        | 84.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>95</b>  | <b>\$12,310,443.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQU4    |  | COUNTRYWIDE HOME LOANS, INC. | 31         | \$3,081,013.01         | 21.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 111        | \$10,958,016.62         | 78.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>142</b> | <b>\$14,039,029.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQV2    |  | COUNTRYWIDE HOME LOANS, INC. | 27         | \$1,634,936.43          | 22.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 87         | \$5,510,526.04          | 77.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>114</b> | <b>\$7,145,462.47</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQW0    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,254,262.29          | 15.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 42         | \$6,622,661.36          | 84.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>48</b>  | <b>\$7,876,923.65</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQX8    |  | COUNTRYWIDE HOME LOANS, INC. | 152        | \$30,882,073.57         | 21.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 548        | \$115,546,759.41        | 78.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>700</b> | <b>\$146,428,832.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQY6    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$2,660,255.48          | 9.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 102        | \$25,594,281.60         | 90.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>113</b> | <b>\$28,254,537.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CQZ3    |  | COUNTRYWIDE HOME LOANS, INC. | 197        | \$37,111,717.00         | 92.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 12         | \$2,889,560.00          | 7.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>209</b> | <b>\$40,001,277.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CR25    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$171,500.00            | 2.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31         | \$6,444,110.14          | 97.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>32</b>  | <b>\$6,615,610.14</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CR33    |  | COUNTRYWIDE HOME LOANS, INC. | 23         | \$1,252,439.79          | 25.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 67         | \$3,741,552.41          | 74.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>90</b>  | <b>\$4,993,992.20</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CR41    |  | COUNTRYWIDE HOME LOANS, INC. | 36         | \$1,893,000.59          | 38.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 61         | \$3,070,446.60          | 61.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>97</b>  | <b>\$4,963,447.19</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CR66    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,775,486.92          | 25.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 18         | \$5,269,190.00          | 74.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |           |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>26</b> | <b>\$7,044,676.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CR82    |  | COUNTRYWIDE HOME LOANS, INC. | 15        | \$1,345,540.00         | 27.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 38        | \$3,604,142.18         | 72.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>53</b> | <b>\$4,949,682.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CR90    |  | COUNTRYWIDE HOME LOANS, INC. | 3         | \$805,000.00           | 11.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31        | \$6,383,331.50         | 88.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>34</b> | <b>\$7,188,331.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRA7    |  | COUNTRYWIDE HOME LOANS, INC. | 3         | \$729,959.52           | 6.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 45        | \$10,521,135.35        | 93.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>48</b> | <b>\$11,251,094.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRD1    |  | COUNTRYWIDE HOME LOANS, INC. | 10        | \$2,345,408.00         | 18.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 47        | \$10,296,307.31        | 81.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>57</b> | <b>\$12,641,715.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRE9    |  | COUNTRYWIDE HOME LOANS, INC. | 10        | \$1,305,800.00         | 13.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 63        | \$8,078,235.79         | 86.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>73</b> | <b>\$9,384,035.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRF6    |  | COUNTRYWIDE HOME LOANS, INC. | 20        | \$1,470,969.00         | 26.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 60        | \$4,143,591.20         | 73.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>80</b> | <b>\$5,614,560.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRG4    |  | COUNTRYWIDE HOME LOANS, INC. | 11        | \$1,091,975.00         | 15.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 61        | \$6,012,283.98         | 84.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>72</b> | <b>\$7,104,258.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRH2    |  | COUNTRYWIDE HOME LOANS, INC. | 8         | \$1,721,168.00         | 21.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 30        | \$6,144,321.73         | 78.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b> | <b>\$7,865,489.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRJ8    |  | COUNTRYWIDE HOME LOANS, INC. | 16        | \$979,600.00           | 19.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 65        | \$3,955,434.69         | 80.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>81</b> | <b>\$4,935,034.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                              |            |                         |             |          |               |    |          |               |
|--------------|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CRK5    | COUNTRYWIDE HOME LOANS, INC. | 7          | \$1,435,220.00          | 17%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 29         | \$7,006,148.55          | 83%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>36</b>  | <b>\$8,441,368.55</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRL3    | COUNTRYWIDE HOME LOANS, INC. | 122        | \$22,980,998.00         | 22.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 373        | \$79,420,913.44         | 77.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>495</b> | <b>\$102,401,911.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRM1    | COUNTRYWIDE HOME LOANS, INC. | 13         | \$2,794,406.00          | 12.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 81         | \$20,109,296.66         | 87.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>94</b>  | <b>\$22,903,702.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRP4    | COUNTRYWIDE HOME LOANS, INC. | 4          | \$941,000.00            | 43.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 5          | \$1,226,287.77          | 56.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>9</b>   | <b>\$2,167,287.77</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRR0    | COUNTRYWIDE HOME LOANS, INC. | 5          | \$573,982.90            | 19.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 12         | \$2,385,125.00          | 80.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>17</b>  | <b>\$2,959,107.90</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRS8    | Unavailable                  | 163        | \$35,954,123.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>163</b> | <b>\$35,954,123.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRT6    | COUNTRYWIDE HOME LOANS, INC. | 16         | \$2,813,075.00          | 12.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 88         | \$19,391,130.00         | 87.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>104</b> | <b>\$22,204,205.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRU3    | COUNTRYWIDE HOME LOANS, INC. | 12         | \$3,113,946.00          | 14.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 79         | \$18,337,582.84         | 85.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>91</b>  | <b>\$21,451,528.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRV1    | COUNTRYWIDE HOME LOANS, INC. | 90         | \$16,590,718.00         | 33.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 166        | \$33,411,707.00         | 66.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>256</b> | <b>\$50,002,425.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRW9    | COUNTRYWIDE HOME LOANS, INC. | 37         | \$6,016,130.00          | 89.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 4          | \$671,600.00           | 10.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>41</b>  | <b>\$6,687,730.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRX7    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$199,310.77           | 1.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 60         | \$12,601,240.17        | 98.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>61</b>  | <b>\$12,800,550.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRY5    |  | COUNTRYWIDE HOME LOANS, INC. | 56         | \$12,400,672.40        | 43.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 72         | \$16,266,558.00        | 56.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>128</b> | <b>\$28,667,230.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CRZ2    |  | Unavailable                  | 20         | \$5,659,993.86         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>20</b>  | <b>\$5,659,993.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CS24    |  | COUNTRYWIDE HOME LOANS, INC. | 55         | \$13,384,300.00        | 72.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 21         | \$5,096,898.00         | 27.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>76</b>  | <b>\$18,481,198.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CS32    |  | COUNTRYWIDE HOME LOANS, INC. | 33         | \$6,429,754.00         | 77.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 7          | \$1,841,011.00         | 22.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>40</b>  | <b>\$8,270,765.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CS40    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$141,720.01           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 145        | \$30,713,106.32        | 99.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>146</b> | <b>\$30,854,826.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CS57    |  | COUNTRYWIDE HOME LOANS, INC. | 38         | \$8,534,012.00         | 40.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 48         | \$12,403,059.00        | 59.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>86</b>  | <b>\$20,937,071.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CS65    |  | COUNTRYWIDE HOME LOANS, INC. | 14         | \$984,631.00           | 20.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 54         | \$3,868,280.87         | 79.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>68</b>  | <b>\$4,852,911.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CS73    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,347,605.00         | 49.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 14         | \$2,359,991.66         | 50.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>26</b>  | <b>\$4,707,596.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CS81    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$2,176,666.06         | 36.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 18         | \$3,732,244.21         | 63.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>29</b>  | <b>\$5,908,910.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CS99    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$503,765.00           | 11.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 17         | \$3,961,934.73         | 88.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>20</b>  | <b>\$4,465,699.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSA6    |  | COUNTRYWIDE HOME LOANS, INC. | 10         | \$1,334,525.00         | 21.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 36         | \$4,751,483.10         | 78.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>46</b>  | <b>\$6,086,008.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSB4    |  | COUNTRYWIDE HOME LOANS, INC. | 20         | \$1,970,437.23         | 39.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 31         | \$3,026,345.16         | 60.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>51</b>  | <b>\$4,996,782.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSC2    |  | COUNTRYWIDE HOME LOANS, INC. | 17         | \$3,919,225.00         | 26.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 49         | \$10,900,536.30        | 73.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>66</b>  | <b>\$14,819,761.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSD0    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$1,944,694.48         | 15.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 81         | \$10,419,476.42        | 84.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>96</b>  | <b>\$12,364,170.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSE8    |  | COUNTRYWIDE HOME LOANS, INC. | 31         | \$2,098,312.00         | 26.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 84         | \$5,745,447.89         | 73.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>115</b> | <b>\$7,843,759.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSF5    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$783,550.00           | 11.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 26         | \$6,062,115.82         | 88.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>29</b>  | <b>\$6,845,665.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSG3    |  | COUNTRYWIDE HOME LOANS, INC. | 25         | \$1,603,903.00         | 31.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 52         | \$3,524,062.62         | 68.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>77</b>  | <b>\$5,127,965.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSJ7    |  | COUNTRYWIDE HOME             | 170        | \$33,576,815.60        | 21.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                         |             |          |               |    |          |               |
|              |  | Unavailable                  | 569        | \$121,527,885.28        | 78.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>739</b> | <b>\$155,104,700.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSK4    |  | COUNTRYWIDE HOME LOANS, INC. | 23         | \$5,517,553.00          | 17.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 113        | \$25,324,767.68         | 82.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>136</b> | <b>\$30,842,320.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSL2    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$141,700.00            | 8.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 9          | \$1,483,695.34          | 91.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>11</b>  | <b>\$1,625,395.34</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSQ1    |  | COUNTRYWIDE HOME LOANS, INC. | 12         | \$730,885.00            | 39.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 19         | \$1,137,299.08          | 60.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>31</b>  | <b>\$1,868,184.08</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSR9    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$574,000.00            | 5.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 52         | \$9,691,084.88          | 94.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>55</b>  | <b>\$10,265,084.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSS7    |  | COUNTRYWIDE HOME LOANS, INC. | 2          | \$341,586.72            | 1.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 153        | \$29,660,451.04         | 98.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>155</b> | <b>\$30,002,037.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CST5    |  | COUNTRYWIDE HOME LOANS, INC. | 66         | \$13,011,593.18         | 95.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 5          | \$638,550.00            | 4.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>71</b>  | <b>\$13,650,143.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSU2    |  | COUNTRYWIDE HOME LOANS, INC. | 49         | \$8,860,292.00          | 39.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 69         | \$13,394,651.07         | 60.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>118</b> | <b>\$22,254,943.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSV0    |  | Unavailable                  | 51         | \$10,947,186.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>51</b>  | <b>\$10,947,186.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSW8    |  | COUNTRYWIDE HOME LOANS, INC. | 46         | \$8,489,269.00          | 39.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 53         | \$13,052,723.22         | 60.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>99</b>  | <b>\$21,541,992.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CSX6    | COUNTRYWIDE HOME LOANS, INC. | 50         | \$9,470,466.00         | 90.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 7          | \$945,432.00           | 9.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>57</b>  | <b>\$10,415,898.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSY4    | COUNTRYWIDE HOME LOANS, INC. | 62         | \$12,822,885.00        | 85.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 10         | \$2,184,028.00         | 14.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>72</b>  | <b>\$15,006,913.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CSZ1    | COUNTRYWIDE HOME LOANS, INC. | 56         | \$11,720,906.00        | 85.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 10         | \$2,053,560.00         | 14.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>66</b>  | <b>\$13,774,466.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CT23    | COUNTRYWIDE HOME LOANS, INC. | 28         | \$2,470,890.15         | 48.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 30         | \$2,603,953.78         | 51.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>58</b>  | <b>\$5,074,843.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CT31    | COUNTRYWIDE HOME LOANS, INC. | 2          | \$560,000.00           | 5.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 44         | \$9,531,988.40         | 94.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>46</b>  | <b>\$10,091,988.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CT49    | COUNTRYWIDE HOME LOANS, INC. | 4          | \$748,605.00           | 17.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 15         | \$3,438,262.59         | 82.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>19</b>  | <b>\$4,186,867.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CT56    | COUNTRYWIDE HOME LOANS, INC. | 5          | \$1,228,200.00         | 28.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 11         | \$3,057,967.91         | 71.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>16</b>  | <b>\$4,286,167.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CT64    | COUNTRYWIDE HOME LOANS, INC. | 55         | \$3,329,599.00         | 33.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 102        | \$6,751,056.23         | 66.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>157</b> | <b>\$10,080,655.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CT72    | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,281,051.00         | 19.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 31         | \$5,188,928.01         | 80.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>40</b>  | <b>\$6,469,979.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |                              |           |                        |             |          |               |    |          |               |
|--------------|------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CT80    | COUNTRYWIDE HOME LOANS, INC. | 27        | \$6,036,288.00         | 36.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 46        | \$10,379,393.75        | 63.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>73</b> | <b>\$16,415,681.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CT98    | COUNTRYWIDE HOME LOANS, INC. | 23        | \$2,984,431.00         | 28.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 59        | \$7,664,206.11         | 71.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>82</b> | <b>\$10,648,637.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CTA5    | COUNTRYWIDE HOME LOANS, INC. | 3         | \$719,000.00           | 14.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 23        | \$4,248,845.73         | 85.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>26</b> | <b>\$4,967,845.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CTB3    | COUNTRYWIDE HOME LOANS, INC. | 12        | \$2,758,085.00         | 53.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 12        | \$2,424,952.84         | 46.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>24</b> | <b>\$5,183,037.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CTC1    | COUNTRYWIDE HOME LOANS, INC. | 2         | \$312,000.00           | 5.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 24        | \$5,034,013.55         | 94.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>26</b> | <b>\$5,346,013.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CTE7    | COUNTRYWIDE HOME LOANS, INC. | 7         | \$1,676,100.00         | 12.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 53        | \$11,754,825.30        | 87.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>60</b> | <b>\$13,430,925.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CTF4    | COUNTRYWIDE HOME LOANS, INC. | 7         | \$867,950.00           | 8.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 70        | \$9,112,125.27         | 91.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>77</b> | <b>\$9,980,075.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CTG2    | COUNTRYWIDE HOME LOANS, INC. | 24        | \$1,657,449.00         | 30.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 54        | \$3,770,954.79         | 69.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>78</b> | <b>\$5,428,403.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CTH0    | COUNTRYWIDE HOME LOANS, INC. | 8         | \$1,651,360.00         | 25.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 24        | \$4,943,493.02         | 74.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>32</b> | <b>\$6,594,853.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CTJ6    | COUNTRYWIDE HOME             | 8         | \$1,070,965.00         | 26.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                         |             |          |               |    |          |               |
|              |  | Unavailable                  | 23         | \$3,007,922.85          | 73.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>31</b>  | <b>\$4,078,887.85</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                         |             |          |               |    |          |               |
| 31407CTK3    |  | COUNTRYWIDE HOME LOANS, INC. | 5          | \$511,350.00            | 12.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 36         | \$3,512,121.00          | 87.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>41</b>  | <b>\$4,023,471.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                         |             |          |               |    |          |               |
| 31407CTM9    |  | COUNTRYWIDE HOME LOANS, INC. | 116        | \$22,103,951.00         | 16.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 493        | \$110,699,695.08        | 83.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>609</b> | <b>\$132,803,646.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                         |             |          |               |    |          |               |
| 31407CTN7    |  | COUNTRYWIDE HOME LOANS, INC. | 8          | \$2,101,207.00          | 8.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 90         | \$22,009,647.74         | 91.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>98</b>  | <b>\$24,110,854.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                         |             |          |               |    |          |               |
| 31407CTQ0    |  | COUNTRYWIDE HOME LOANS, INC. | 21         | \$3,993,441.34          | 17.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 90         | \$19,303,376.00         | 82.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>111</b> | <b>\$23,296,817.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                         |             |          |               |    |          |               |
| 31407CTR8    |  | Unavailable                  | 69         | \$15,673,581.82         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>69</b>  | <b>\$15,673,581.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                         |             |          |               |    |          |               |
| 31407CTS6    |  | COUNTRYWIDE HOME LOANS, INC. | 85         | \$18,190,017.00         | 49.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 82         | \$18,805,359.00         | 50.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>167</b> | <b>\$36,995,376.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                         |             |          |               |    |          |               |
| 31407CTT4    |  | COUNTRYWIDE HOME LOANS, INC. | 77         | \$13,160,402.00         | 75.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 23         | \$4,379,099.00          | 24.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>100</b> | <b>\$17,539,501.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                         |             |          |               |    |          |               |
| 31407CTU1    |  | Unavailable                  | 43         | \$9,428,449.62          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>43</b>  | <b>\$9,428,449.62</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                         |             |          |               |    |          |               |
| 31407CTW7    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,106,400.00          | 27.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 14         | \$2,931,618.59          | 72.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>20</b>  | <b>\$4,038,018.59</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                         |             |          |               |    |          |               |
| 31407CTY3    |  |                              | 18         | \$2,322,778.00          | 26.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | COUNTRYWIDE HOME LOANS, INC. |            |                         |             |          |               |    |          |               |
|              |  | Unavailable                  | 49         | \$6,416,513.63          | 73.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>67</b>  | <b>\$8,739,291.63</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CTZ0    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$1,999,437.00          | 48.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 16         | \$2,101,933.41          | 51.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>31</b>  | <b>\$4,101,370.41</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CU21    |  | COUNTRYWIDE HOME LOANS, INC. | 40         | \$2,452,077.84          | 36.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 68         | \$4,226,773.66          | 63.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>108</b> | <b>\$6,678,851.50</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CU39    |  | COUNTRYWIDE HOME LOANS, INC. | 4          | \$760,200.00            | 10.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 34         | \$6,266,587.47          | 89.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b>  | <b>\$7,026,787.47</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CU47    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$2,696,065.00          | 22.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 44         | \$9,161,599.24          | 77.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>55</b>  | <b>\$11,857,664.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CU62    |  | COUNTRYWIDE HOME LOANS, INC. | 122        | \$23,604,979.00         | 20.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 429        | \$92,972,331.49         | 79.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>551</b> | <b>\$116,577,310.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CU70    |  | COUNTRYWIDE HOME LOANS, INC. | 26         | \$2,488,670.00          | 26.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 72         | \$7,019,121.52          | 73.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>98</b>  | <b>\$9,507,791.52</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CU88    |  | COUNTRYWIDE HOME LOANS, INC. | 26         | \$6,430,984.00          | 31.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 60         | \$13,754,728.00         | 68.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>86</b>  | <b>\$20,185,712.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CU96    |  | COUNTRYWIDE HOME LOANS, INC. | 81         | \$16,670,593.00         | 63.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 43         | \$9,541,281.00          | 36.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>124</b> | <b>\$26,211,874.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUA3    |  | COUNTRYWIDE HOME             | 48         | \$3,090,193.82          | 47.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                         |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | LOANS, INC.                  |            |                         |             |          |               |    |          |               |
|              |  | Unavailable                  | 51         | \$3,480,314.59          | 52.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>99</b>  | <b>\$6,570,508.41</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUB1    |  | COUNTRYWIDE HOME LOANS, INC. | 10         | \$2,197,703.00          | 27.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 25         | \$5,739,071.84          | 72.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>35</b>  | <b>\$7,936,774.84</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUC9    |  | COUNTRYWIDE HOME LOANS, INC. | 17         | \$2,163,440.00          | 36.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 28         | \$3,780,099.87          | 63.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>45</b>  | <b>\$5,943,539.87</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUD7    |  | COUNTRYWIDE HOME LOANS, INC. | 13         | \$1,290,762.00          | 28.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 33         | \$3,225,297.55          | 71.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>46</b>  | <b>\$4,516,059.55</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUE5    |  | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,758,100.00          | 20.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 29         | \$6,975,114.18          | 79.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b>  | <b>\$8,733,214.18</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUH8    |  | COUNTRYWIDE HOME LOANS, INC. | 155        | \$32,007,045.00         | 29.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 335        | \$74,937,307.69         | 70.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>490</b> | <b>\$106,944,352.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUJ4    |  | COUNTRYWIDE HOME LOANS, INC. | 17         | \$3,945,460.00          | 14.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 99         | \$22,901,342.32         | 85.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>116</b> | <b>\$26,846,802.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUK1    |  | COUNTRYWIDE HOME LOANS, INC. | 52         | \$5,070,940.69          | 26.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 140        | \$13,891,988.80         | 73.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>192</b> | <b>\$18,962,929.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUS4    |  | COUNTRYWIDE HOME LOANS, INC. | 48         | \$2,542,974.21          | 38.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 71         | \$4,097,377.08          | 61.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>119</b> | <b>\$6,640,351.29</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUT2    |  | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,994,393.54          | 22.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 28         | \$6,747,405.14         | 77.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>37</b>  | <b>\$8,741,798.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUU9    |  | COUNTRYWIDE HOME LOANS, INC. | 26         | \$3,341,980.88         | 21.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 93         | \$12,086,682.52        | 78.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>119</b> | <b>\$15,428,663.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUV7    |  | COUNTRYWIDE HOME LOANS, INC. | 43         | \$2,894,488.00         | 31.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 91         | \$6,216,299.41         | 68.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>134</b> | <b>\$9,110,787.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUW5    |  | COUNTRYWIDE HOME LOANS, INC. | 1          | \$222,000.00           | 1.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 57         | \$13,669,731.93        | 98.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>58</b>  | <b>\$13,891,731.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUX3    |  | COUNTRYWIDE HOME LOANS, INC. | 22         | \$5,334,413.00         | 22.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 79         | \$18,260,756.83        | 77.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>101</b> | <b>\$23,595,169.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUY1    |  | COUNTRYWIDE HOME LOANS, INC. | 11         | \$2,518,000.00         | 39.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 17         | \$3,920,717.57         | 60.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>28</b>  | <b>\$6,438,717.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CUZ8    |  | COUNTRYWIDE HOME LOANS, INC. | 15         | \$1,921,326.00         | 24.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 44         | \$5,767,805.19         | 75.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>59</b>  | <b>\$7,689,131.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CV20    |  | COUNTRYWIDE HOME LOANS, INC. | 128        | \$25,759,547.00        | 28.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 297        | \$65,653,155.07        | 71.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>425</b> | <b>\$91,412,702.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CV53    |  | COUNTRYWIDE HOME LOANS, INC. | 6          | \$1,228,456.51         | 53.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 5          | \$1,057,884.01         | 46.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>11</b>  | <b>\$2,286,340.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CV61    |  | Unavailable                  | 10         | \$1,732,548.19         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>10</b>  | <b>\$1,732,548.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CV79    |  | Unavailable                  | 14         | \$2,966,795.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>14</b>  | <b>\$2,966,795.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CV87    |  | Unavailable                  | 11         | \$2,104,423.01         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>11</b>  | <b>\$2,104,423.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CV95    |  | Unavailable                  | 5          | \$1,216,068.70         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>5</b>   | <b>\$1,216,068.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVA2    |  | COUNTRYWIDE HOME LOANS, INC. | 60         | \$10,428,490.00        | 64.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 24         | \$5,658,714.00         | 35.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>84</b>  | <b>\$16,087,204.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVB0    |  | Unavailable                  | 51         | \$11,610,970.02        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>51</b>  | <b>\$11,610,970.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVC8    |  | COUNTRYWIDE HOME LOANS, INC. | 63         | \$13,660,363.00        | 38.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 103        | \$21,657,966.00        | 61.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>166</b> | <b>\$35,318,329.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVD6    |  | COUNTRYWIDE HOME LOANS, INC. | 88         | \$19,882,399.00        | 52.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 81         | \$18,032,008.00        | 47.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>169</b> | <b>\$37,914,407.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVE4    |  | COUNTRYWIDE HOME LOANS, INC. | 48         | \$12,171,970.40        | 34.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 99         | \$23,204,014.00        | 65.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>147</b> | <b>\$35,375,984.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVK0    |  | COUNTRYWIDE HOME LOANS, INC. | 10         | \$2,243,739.93         | 54.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 8          | \$1,865,498.48         | 45.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>18</b>  | <b>\$4,109,238.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVM6    |  | COUNTRYWIDE HOME LOANS, INC. | 3          | \$740,600.00           | 75.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 2          | \$239,352.09           | 24.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>5</b>   | <b>\$979,952.09</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVN4    |  | COUNTRYWIDE HOME LOANS, INC. | 101        | \$19,801,968.00        | 91.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 11         | \$1,769,660.00         | 8.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>112</b> | <b>\$21,571,628.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |            |                        |             |          |               |    |          |               |
|--------------|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CVP9    | COUNTRYWIDE HOME LOANS, INC. | 15         | \$3,232,070.00         | 15.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 84         | \$17,476,311.24        | 84.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>99</b>  | <b>\$20,708,381.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVQ7    | COUNTRYWIDE HOME LOANS, INC. | 68         | \$13,987,016.00        | 35.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 116        | \$25,761,493.00        | 64.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>184</b> | <b>\$39,748,509.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVR5    | COUNTRYWIDE HOME LOANS, INC. | 66         | \$15,597,123.00        | 53.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 56         | \$13,619,736.00        | 46.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>122</b> | <b>\$29,216,859.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVS3    | COUNTRYWIDE HOME LOANS, INC. | 31         | \$2,744,002.00         | 34.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 58         | \$5,098,316.00         | 65.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>89</b>  | <b>\$7,842,318.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVT1    | COUNTRYWIDE HOME LOANS, INC. | 12         | \$2,226,388.00         | 25.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 32         | \$6,507,103.59         | 74.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>44</b>  | <b>\$8,733,491.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVU8    | COUNTRYWIDE HOME LOANS, INC. | 30         | \$2,953,345.00         | 31.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 65         | \$6,362,735.60         | 68.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>95</b>  | <b>\$9,316,080.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVV6    | COUNTRYWIDE HOME LOANS, INC. | 18         | \$2,338,435.00         | 21.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 67         | \$8,712,368.08         | 78.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>85</b>  | <b>\$11,050,803.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVW4    | COUNTRYWIDE HOME LOANS, INC. | 1          | \$297,797.00           | 3.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 40         | \$9,076,772.38         | 96.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>41</b>  | <b>\$9,374,569.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVX2    | COUNTRYWIDE HOME LOANS, INC. | 28         | \$2,753,854.48         | 27.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 74         | \$7,191,966.23         | 72.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>102</b> | <b>\$9,945,820.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                                |            |                        |             |          |               |    |          |               |
|--------------|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407CVY0    | COUNTRYWIDE HOME LOANS, INC.   | 24         | \$5,106,606.73         | 16.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 117        | \$26,211,893.71        | 83.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>141</b> | <b>\$31,318,500.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CVZ7    | COUNTRYWIDE HOME LOANS, INC.   | 5          | \$1,079,325.00         | 15.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 26         | \$5,944,617.50         | 84.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>31</b>  | <b>\$7,023,942.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CXL6    | GMAC MORTGAGE CORPORATION      | 104        | \$18,841,281.97        | 75.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 36         | \$6,168,586.05         | 24.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>140</b> | <b>\$25,009,868.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407CZQ3    | UNIVERSAL MORTGAGE CORPORATION | 16         | \$1,718,845.00         | 59.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 9          | \$1,166,400.00         | 40.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>25</b>  | <b>\$2,885,245.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3G8    | SUNTRUST MORTGAGE INC.         | 20         | \$1,322,645.74         | 19.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 81         | \$5,355,521.23         | 80.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>101</b> | <b>\$6,678,166.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3H6    | SUNTRUST MORTGAGE INC.         | 15         | \$1,451,451.40         | 20.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 57         | \$5,577,573.53         | 79.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>72</b>  | <b>\$7,029,024.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3J2    | SUNTRUST MORTGAGE INC.         | 23         | \$4,966,025.22         | 22.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 80         | \$17,447,675.63        | 77.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>103</b> | <b>\$22,413,700.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3K9    | SUNTRUST MORTGAGE INC.         | 13         | \$849,526.87           | 18.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 60         | \$3,761,244.43         | 81.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>73</b>  | <b>\$4,610,771.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3L7    | SUNTRUST MORTGAGE INC.         | 13         | \$3,462,651.23         | 27.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 46         | \$9,326,402.08         | 72.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>59</b>  | <b>\$12,789,053.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



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|              |                        |            |                        |             |          |               |    |          |               |
|--------------|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407D3M5    | SUNTRUST MORTGAGE INC. | 20         | \$4,116,409.66         | 23.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 58         | \$13,138,784.84        | 76.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>78</b>  | <b>\$17,255,194.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3N3    | SUNTRUST MORTGAGE INC. | 23         | \$5,377,123.12         | 36.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 44         | \$9,474,266.46         | 63.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>67</b>  | <b>\$14,851,389.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3P8    | SUNTRUST MORTGAGE INC. | 23         | \$4,753,609.33         | 28.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 56         | \$12,119,138.53        | 71.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>79</b>  | <b>\$16,872,747.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3Q6    | SUNTRUST MORTGAGE INC. | 28         | \$3,264,735.02         | 36.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 48         | \$5,598,100.43         | 63.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>76</b>  | <b>\$8,862,835.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3R4    | SUNTRUST MORTGAGE INC. | 31         | \$4,184,433.23         | 35.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 58         | \$7,720,679.24         | 64.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>89</b>  | <b>\$11,905,112.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3S2    | SUNTRUST MORTGAGE INC. | 27         | \$1,866,021.14         | 30.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 63         | \$4,285,684.69         | 69.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>90</b>  | <b>\$6,151,705.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3T0    | SUNTRUST MORTGAGE INC. | 52         | \$5,144,926.43         | 33.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 105        | \$10,358,434.74        | 66.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>157</b> | <b>\$15,503,361.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3U7    | SUNTRUST MORTGAGE INC. | 29         | \$3,387,454.82         | 27.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 75         | \$8,830,245.25         | 72.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>104</b> | <b>\$12,217,700.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3V5    | SUNTRUST MORTGAGE INC. | 12         | \$851,258.06           | 26.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 34         | \$2,358,277.19         | 73.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>46</b>  | <b>\$3,209,535.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3W3    | SUNTRUST               | 18         | \$2,639,917.63         | 10.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                        |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | MORTGAGE INC.          |            |                        |             |          |               |    |          |               |
|              |  | Unavailable            | 115        | \$23,665,931.02        | 89.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>133</b> | <b>\$26,305,848.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3X1    |  | SUNTRUST MORTGAGE INC. | 18         | \$2,758,287.12         | 11.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 101        | \$20,730,410.18        | 88.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>119</b> | <b>\$23,488,697.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3Y9    |  | SUNTRUST MORTGAGE INC. | 12         | \$814,552.22           | 25.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 35         | \$2,415,453.15         | 74.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>47</b>  | <b>\$3,230,005.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D3Z6    |  | SUNTRUST MORTGAGE INC. | 27         | \$4,380,927.34         | 26.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 68         | \$12,206,708.06        | 73.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>95</b>  | <b>\$16,587,635.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4A0    |  | SUNTRUST MORTGAGE INC. | 23         | \$3,825,100.59         | 22.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 70         | \$13,216,141.03        | 77.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>93</b>  | <b>\$17,041,241.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4B8    |  | SUNTRUST MORTGAGE INC. | 12         | \$2,191,101.44         | 7.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 166        | \$29,043,481.55        | 92.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>178</b> | <b>\$31,234,582.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4C6    |  | SUNTRUST MORTGAGE INC. | 42         | \$2,911,125.24         | 29.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 100        | \$7,113,601.00         | 70.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>142</b> | <b>\$10,024,726.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4D4    |  | SUNTRUST MORTGAGE INC. | 36         | \$4,303,380.56         | 31.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 71         | \$9,242,435.32         | 68.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>107</b> | <b>\$13,545,815.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4E2    |  | SUNTRUST MORTGAGE INC. | 38         | \$4,312,861.35         | 34.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 64         | \$8,026,480.93         | 65.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>102</b> | <b>\$12,339,342.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4F9    |  | SUNTRUST MORTGAGE INC. | 41         | \$5,174,151.77         | 37.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                        |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable            | 66         | \$8,523,254.47         | 62.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>107</b> | <b>\$13,697,406.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4G7    |  | SUNTRUST MORTGAGE INC. | 29         | \$6,068,506.16         | 29.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 65         | \$14,261,071.82        | 70.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>94</b>  | <b>\$20,329,577.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4H5    |  | SUNTRUST MORTGAGE INC. | 39         | \$5,502,367.49         | 35.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 72         | \$9,961,880.68         | 64.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>111</b> | <b>\$15,464,248.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4J1    |  | SUNTRUST MORTGAGE INC. | 76         | \$4,952,553.75         | 52.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 70         | \$4,419,285.64         | 47.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>146</b> | <b>\$9,371,839.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4K8    |  | SUNTRUST MORTGAGE INC. | 19         | \$2,272,859.47         | 38.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 31         | \$3,671,465.92         | 61.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>50</b>  | <b>\$5,944,325.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4L6    |  | SUNTRUST MORTGAGE INC. | 35         | \$4,858,668.20         | 43.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 45         | \$6,193,035.51         | 56.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>80</b>  | <b>\$11,051,703.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4M4    |  | SUNTRUST MORTGAGE INC. | 40         | \$8,759,005.54         | 78.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 11         | \$2,356,312.69         | 21.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>51</b>  | <b>\$11,115,318.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4N2    |  | SUNTRUST MORTGAGE INC. | 35         | \$2,213,088.73         | 41.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 48         | \$3,103,836.42         | 58.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>83</b>  | <b>\$5,316,925.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4P7    |  | SUNTRUST MORTGAGE INC. | 38         | \$3,568,121.22         | 36.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 64         | \$6,272,923.45         | 63.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>102</b> | <b>\$9,841,044.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D4Q5    |  | SUNTRUST MORTGAGE INC. | 46         | \$10,866,024.73        | 59.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 36         | \$7,340,211.29         | 40.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                        |  |           |                        |             |          |               |          |               |
|--------------|------------------------|--|-----------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |                        |  | <b>82</b> | <b>\$18,206,236.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407D4R3    | SUNTRUST MORTGAGE INC. |  | 28        | \$1,745,529.22         | 30.5%       | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 68        | \$3,978,348.52         | 69.5%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>96</b> | <b>\$5,723,877.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407D4S1    | SUNTRUST MORTGAGE INC. |  | 9         | \$852,960.54           | 24.94%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 27        | \$2,567,021.15         | 75.06%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>36</b> | <b>\$3,419,981.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407D4T9    | SUNTRUST MORTGAGE INC. |  | 13        | \$1,750,803.15         | 35.68%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 23        | \$3,156,660.77         | 64.32%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>36</b> | <b>\$4,907,463.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407D4U6    | SUNTRUST MORTGAGE INC. |  | 29        | \$1,869,739.17         | 29.06%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 68        | \$4,565,334.94         | 70.94%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>97</b> | <b>\$6,435,074.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407D4V4    | SUNTRUST MORTGAGE INC. |  | 27        | \$2,607,388.34         | 30.52%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 59        | \$5,934,992.17         | 69.48%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>86</b> | <b>\$8,542,380.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407D4W2    | SUNTRUST MORTGAGE INC. |  | 31        | \$3,627,582.18         | 36.76%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 53        | \$6,239,927.20         | 63.24%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>84</b> | <b>\$9,867,509.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407D4X0    | SUNTRUST MORTGAGE INC. |  | 29        | \$6,450,016.14         | 65.98%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 16        | \$3,325,576.63         | 34.02%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>45</b> | <b>\$9,775,592.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407D4Y8    | SUNTRUST MORTGAGE INC. |  | 29        | \$2,018,919.87         | 31.47%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 66        | \$4,397,176.01         | 68.53%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>95</b> | <b>\$6,416,095.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407D4Z5    | SUNTRUST MORTGAGE INC. |  | 28        | \$2,680,542.95         | 31.36%      | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable            |  | 60        | \$5,868,448.46         | 68.64%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |                        |  | <b>88</b> | <b>\$8,548,991.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

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|              |                        |            |                        |             |          |               |    |          |               |
|--------------|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407D5A9    | SUNTRUST MORTGAGE INC. | 18         | \$2,087,937.29         | 26.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 49         | \$5,760,483.90         | 73.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>67</b>  | <b>\$7,848,421.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5B7    | SUNTRUST MORTGAGE INC. | 36         | \$5,003,497.31         | 38.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 57         | \$7,840,423.70         | 61.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>93</b>  | <b>\$12,843,921.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407D5C5    | SUNTRUST MORTGAGE INC. | 19         | \$1,638,805.52         | 80.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 2          | \$408,947.95           | 19.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>21</b>  | <b>\$2,047,753.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAA3    | UNION PLANTERS BANK NA | 46         | \$2,850,741.98         | 79.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 14         | \$751,518.09           | 20.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>60</b>  | <b>\$3,602,260.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAC9    | UNION PLANTERS BANK NA | 17         | \$3,563,184.43         | 92.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 1          | \$270,460.55           | 7.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>18</b>  | <b>\$3,833,644.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAD7    | UNION PLANTERS BANK NA | 28         | \$4,982,320.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>28</b>  | <b>\$4,982,320.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAE5    | UNION PLANTERS BANK NA | 44         | \$4,285,850.95         | 88.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 6          | \$561,208.12           | 11.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>50</b>  | <b>\$4,847,059.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAF2    | UNION PLANTERS BANK NA | 87         | \$19,694,891.16        | 79.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 22         | \$5,035,977.07         | 20.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>109</b> | <b>\$24,730,868.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAG0    | UNION PLANTERS BANK NA | 76         | \$9,823,509.36         | 90.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 8          | \$1,047,175.12         | 9.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>84</b>  | <b>\$10,870,684.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAH8    | UNION PLANTERS         | 45         | \$4,320,423.75         | 73.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                        |             |          |               |    |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | BANK NA  |           |                        |             |          |               |    |          |               |
|              |  | Unavailable  | 16        | \$1,541,171.25         | 26.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>61</b> | <b>\$5,861,595.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAJ4    |  | UNION PLANTERS<br>BANK NA                              | 42        | \$9,413,841.18         | 76.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 13        | \$2,838,211.97         | 23.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>55</b> | <b>\$12,252,053.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAK1    |  | UNION PLANTERS<br>BANK NA                              | 35        | \$4,481,757.09         | 72.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 13        | \$1,666,002.06         | 27.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>48</b> | <b>\$6,147,759.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAL9    |  | UNION PLANTERS<br>BANK NA                              | 71        | \$6,975,856.46         | 95.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 3         | \$292,994.33           | 4.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>74</b> | <b>\$7,268,850.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DAM7    |  | UNION PLANTERS<br>BANK NA                              | 46        | \$10,480,804.02        | 87.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 7         | \$1,475,781.87         | 12.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>53</b> | <b>\$11,956,585.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DP25    |  | POPULAR MORTGAGE,<br>INC. DBA POPULAR<br>HOME MORTGAGE | 35        | \$4,083,580.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>35</b> | <b>\$4,083,580.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DP33    |  | POPULAR MORTGAGE,<br>INC. DBA POPULAR<br>HOME MORTGAGE | 21        | \$2,413,412.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>21</b> | <b>\$2,413,412.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DP41    |  | POPULAR MORTGAGE,<br>INC. DBA POPULAR<br>HOME MORTGAGE | 34        | \$4,546,923.31         | 97.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 1         | \$105,000.00           | 2.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>35</b> | <b>\$4,651,923.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DP58    |  | POPULAR MORTGAGE,<br>INC. DBA POPULAR<br>HOME MORTGAGE | 19        | \$1,696,421.27         | 90.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 2         | \$168,953.70           | 9.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>21</b> | <b>\$1,865,374.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DP66    |  |  | 12        | \$1,758,980.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                        |             |          |               |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | POPULAR MORTGAGE,<br>INC. DBA POPULAR<br>HOME MORTGAGE |           |                        |             |          |               |          |               |
| <b>Total</b> |  |  | <b>12</b> | <b>\$1,758,980.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DP74    |  | POPULAR MORTGAGE,<br>INC. DBA POPULAR<br>HOME MORTGAGE | 78        | \$14,005,879.96        | 97.02%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 4         | \$429,667.73           | 2.98%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>82</b> | <b>\$14,435,547.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DP82    |  | POPULAR MORTGAGE,<br>INC. DBA POPULAR<br>HOME MORTGAGE | 20        | \$3,624,195.00         | 95.77%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 1         | \$160,000.00           | 4.23%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>21</b> | <b>\$3,784,195.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DP90    |  | POPULAR MORTGAGE,<br>INC. DBA POPULAR<br>HOME MORTGAGE | 23        | \$2,818,790.00         | 97.53%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 1         | \$71,250.00            | 2.47%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>24</b> | <b>\$2,890,040.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DPW9    |  | POPULAR MORTGAGE,<br>INC. DBA POPULAR<br>HOME MORTGAGE | 34        | \$3,665,560.42         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>34</b> | <b>\$3,665,560.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DPX7    |  | POPULAR MORTGAGE,<br>INC. DBA POPULAR<br>HOME MORTGAGE | 10        | \$1,125,425.52         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>10</b> | <b>\$1,125,425.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DPY5    |  | POPULAR MORTGAGE,<br>INC. DBA POPULAR<br>HOME MORTGAGE | 11        | \$1,264,656.91         | 76.87%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 3         | \$380,600.00           | 23.13%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$1,645,256.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DPZ2    |  | POPULAR MORTGAGE,<br>INC. DBA POPULAR<br>HOME MORTGAGE | 26        | \$1,605,135.94         | 96.47%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 1         | \$58,801.41            | 3.53%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>27</b> | <b>\$1,663,937.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407DQA6    |  | POPULAR MORTGAGE,<br>INC. DBA POPULAR                  | 70        | \$10,148,410.64        | 98.16%      | 0        | \$0.00        | NA       | \$0.00        |

|              |  | HOME MORTGAGE             |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable               | 1          | \$190,023.00           | 1.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>71</b>  | <b>\$10,338,433.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DT21    |  | GMAC MORTGAGE CORPORATION | 51         | \$11,178,966.15        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>51</b>  | <b>\$11,178,966.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DT39    |  | GMAC MORTGAGE CORPORATION | 26         | \$6,087,304.37         | 67.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 13         | \$2,888,301.54         | 32.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>39</b>  | <b>\$8,975,605.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DT47    |  | GMAC MORTGAGE CORPORATION | 74         | \$15,921,241.85        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>74</b>  | <b>\$15,921,241.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DT54    |  | GMAC MORTGAGE CORPORATION | 96         | \$20,712,701.81        | 52.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 93         | \$18,683,184.24        | 47.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>189</b> | <b>\$39,395,886.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DT62    |  | GMAC MORTGAGE CORPORATION | 84         | \$18,531,155.86        | 46.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 107        | \$21,519,663.72        | 53.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>191</b> | <b>\$40,050,819.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DT70    |  | GMAC MORTGAGE CORPORATION | 28         | \$3,385,021.02         | 96.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 1          | \$123,546.54           | 3.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>29</b>  | <b>\$3,508,567.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DT96    |  | GMAC MORTGAGE CORPORATION | 93         | \$19,625,933.05        | 49%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 103        | \$20,429,673.38        | 51%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>196</b> | <b>\$40,055,606.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DTZ8    |  | GMAC MORTGAGE CORPORATION | 11         | \$2,248,019.55         | 22.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 32         | \$7,759,738.08         | 77.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>43</b>  | <b>\$10,007,757.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DU94    |  | U.S. BANK N.A.            | 1          | \$279,000.00           | 3.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 37         | \$6,825,733.85         | 96.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>38</b>  | <b>\$7,104,733.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |                                 |            |                        |             |          |               |    |          |               |
|--------------|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407DUA1    | GMAC MORTGAGE CORPORATION       | 85         | \$17,195,096.75        | 43.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 112        | \$22,355,975.03        | 56.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>197</b> | <b>\$39,551,071.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUB9    | GMAC MORTGAGE CORPORATION       | 66         | \$4,462,177.91         | 62.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 41         | \$2,667,713.99         | 37.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>107</b> | <b>\$7,129,891.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUC7    | GMAC MORTGAGE CORPORATION       | 95         | \$20,032,384.37        | 50.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 96         | \$19,688,492.63        | 49.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>191</b> | <b>\$39,720,877.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DUD5    | GMAC MORTGAGE CORPORATION       | 89         | \$19,048,109.23        | 47.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 107        | \$20,697,212.59        | 52.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>196</b> | <b>\$39,745,321.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DVB8    | U.S. BANK N.A.                  | 1          | \$126,860.00           | 4.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 15         | \$2,801,763.98         | 95.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>16</b>  | <b>\$2,928,623.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DVC6    | Unavailable                     | 8          | \$1,584,360.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>8</b>   | <b>\$1,584,360.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DVD4    | U.S. BANK N.A.                  | 5          | \$1,070,200.00         | 11.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 39         | \$8,588,080.95         | 88.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>44</b>  | <b>\$9,658,280.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DVE2    | U.S. BANK N.A.                  | 1          | \$210,000.00           | 5.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 17         | \$3,626,031.00         | 94.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>18</b>  | <b>\$3,836,031.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DVH5    | U.S. BANK N.A.                  | 127        | \$10,336,847.66        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>127</b> | <b>\$10,336,847.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DVJ1    | U.S. BANK N.A.                  | 49         | \$3,713,921.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>49</b>  | <b>\$3,713,921.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DVL6    | U.S. BANK N.A.                  | 22         | \$1,414,513.74         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>22</b>  | <b>\$1,414,513.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYF6    | HSBC MORTGAGE CORPORATION (USA) | 11         | \$2,262,594.08         | 75.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                 |           |                       |             |          |               |    |          |               |
|--------------|--|---------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                     | 5         | \$737,186.78          | 24.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>16</b> | <b>\$2,999,780.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYG4    |  | HSBC MORTGAGE CORPORATION (USA) | 32        | \$6,611,899.59        | 66.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 17        | \$3,387,614.65        | 33.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>49</b> | <b>\$9,999,514.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYH2    |  | HSBC MORTGAGE CORPORATION (USA) | 8         | \$1,641,729.45        | 32.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 15        | \$3,357,748.29        | 67.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>23</b> | <b>\$4,999,477.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYJ8    |  | HSBC MORTGAGE CORPORATION (USA) | 6         | \$1,374,932.29        | 27.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 21        | \$3,624,991.66        | 72.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>27</b> | <b>\$4,999,923.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYK5    |  | HSBC MORTGAGE CORPORATION (USA) | 3         | \$613,046.74          | 30.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 9         | \$1,386,880.21        | 69.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>12</b> | <b>\$1,999,926.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYL3    |  | HSBC MORTGAGE CORPORATION (USA) | 14        | \$3,989,644.35        | 79.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 6         | \$1,010,600.00        | 20.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b> | <b>\$5,000,244.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYM1    |  | HSBC MORTGAGE CORPORATION (USA) | 6         | \$1,818,364.15        | 51.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 6         | \$1,681,516.15        | 48.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>12</b> | <b>\$3,499,880.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYN9    |  | HSBC MORTGAGE CORPORATION (USA) | 5         | \$830,927.75          | 23.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 11        | \$2,669,212.49        | 76.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>16</b> | <b>\$3,500,140.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYP4    |  | HSBC MORTGAGE CORPORATION (USA) | 12        | \$3,000,200.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>12</b> | <b>\$3,000,200.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYQ2    |  | HSBC MORTGAGE CORPORATION (USA) | 14        | \$2,025,830.46        | 67.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 6         | \$974,133.75          | 32.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b> | <b>\$2,999,964.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                    |           |                       |             |          |               |    |          |               |
|--------------|------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31407DYR0    | HSBC MORTGAGE CORPORATION (USA)    | 18        | \$3,902,211.24        | 78.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 4         | \$1,098,500.00        | 21.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>22</b> | <b>\$5,000,711.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYS8    | HSBC MORTGAGE CORPORATION (USA)    | 8         | \$1,954,288.62        | 32.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 17        | \$4,045,775.43        | 67.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>25</b> | <b>\$6,000,064.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYT6    | Unavailable                        | 16        | \$4,001,050.78        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>16</b> | <b>\$4,001,050.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYU3    | HSBC MORTGAGE CORPORATION (USA)    | 10        | \$1,893,634.34        | 94.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 1         | \$107,000.00          | 5.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>11</b> | <b>\$2,000,634.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYV1    | HSBC MORTGAGE CORPORATION (USA)    | 10        | \$2,169,650.00        | 72.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 9         | \$830,450.00          | 27.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>19</b> | <b>\$3,000,100.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYW9    | HSBC MORTGAGE CORPORATION (USA)    | 22        | \$4,604,959.88        | 65.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 9         | \$2,394,954.12        | 34.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>31</b> | <b>\$6,999,914.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407DYX7    | HSBC MORTGAGE CORPORATION (USA)    | 3         | \$1,125,500.00        | 28.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 13        | \$2,874,331.85        | 71.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>16</b> | <b>\$3,999,831.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E4E0    | AMERICAN HOME MORTGAGE CORPORATION | 36        | \$8,535,335.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>36</b> | <b>\$8,535,335.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5U3    | Unavailable                        | 15        | \$3,296,981.77        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>15</b> | <b>\$3,296,981.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E5Z2    | Unavailable                        | 15        | \$3,229,586.60        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>15</b> | <b>\$3,229,586.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E6B4    | Unavailable                        | 64        | \$12,681,684.44       | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                    |  |            |                        |             |          |               |    |          |               |
|--------------|--------------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                    |  | <b>64</b>  | <b>\$12,681,684.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E6C2    | CITIMORTGAGE, INC. |  | 16         | \$3,020,748.87         | 6.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 194        | \$40,904,197.96        | 93.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>210</b> | <b>\$43,924,946.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E6E8    | Unavailable        |  | 52         | \$8,822,003.08         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>52</b>  | <b>\$8,822,003.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E6F5    | Unavailable        |  | 115        | \$20,985,417.20        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>115</b> | <b>\$20,985,417.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E6G3    | CITIMORTGAGE, INC. |  | 31         | \$6,561,973.50         | 97.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 1          | \$149,323.14           | 2.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>32</b>  | <b>\$6,711,296.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E6H1    | CITIMORTGAGE, INC. |  | 31         | \$5,521,201.59         | 72.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 9          | \$2,086,687.44         | 27.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>40</b>  | <b>\$7,607,889.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E6J7    | CITIMORTGAGE, INC. |  | 9          | \$1,200,571.05         | 12.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 42         | \$8,208,682.22         | 87.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>51</b>  | <b>\$9,409,253.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E6K4    | CITIMORTGAGE, INC. |  | 13         | \$2,438,315.38         | 18.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 52         | \$10,923,791.69        | 81.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>65</b>  | <b>\$13,362,107.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E6L2    | CITIMORTGAGE, INC. |  | 3          | \$585,794.70           | 3.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 92         | \$16,254,415.09        | 96.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>95</b>  | <b>\$16,840,209.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E6M0    | CITIMORTGAGE, INC. |  | 10         | \$1,619,168.03         | 20.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 39         | \$6,330,384.26         | 79.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>49</b>  | <b>\$7,949,552.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E6N8    | CITIMORTGAGE, INC. |  | 21         | \$4,107,610.14         | 21.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 87         | \$14,920,270.90        | 78.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>108</b> | <b>\$19,027,881.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407E6P3    | CITIMORTGAGE, INC. |  | 17         | \$3,359,688.82         | 6.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        |  | 222        | \$45,713,865.52        | 93.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    |  | <b>239</b> | <b>\$49,073,554.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EA29    | CHASE HOME         |  | 14         | \$2,057,189.92         | 75.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                         |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | FINANCE, LLC            |            |                        |             |          |               |    |          |               |
|              |  | Unavailable             | 5          | \$665,330.65           | 24.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>19</b>  | <b>\$2,722,520.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EA37    |  | CHASE HOME FINANCE, LLC | 26         | \$5,776,748.98         | 37.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 47         | \$9,798,315.95         | 62.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>73</b>  | <b>\$15,575,064.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EA45    |  | CHASE HOME FINANCE, LLC | 72         | \$15,712,531.94        | 49.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 70         | \$16,051,797.74        | 50.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>142</b> | <b>\$31,764,329.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EA52    |  | CHASE HOME FINANCE, LLC | 96         | \$22,760,295.57        | 85.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 18         | \$3,812,137.73         | 14.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>114</b> | <b>\$26,572,433.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EA60    |  | CHASE HOME FINANCE, LLC | 55         | \$11,497,029.64        | 42.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 66         | \$15,555,627.81        | 57.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>121</b> | <b>\$27,052,657.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EA78    |  | CHASE HOME FINANCE, LLC | 156        | \$37,140,843.89        | 99.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 1          | \$200,000.00           | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>157</b> | <b>\$37,340,843.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EA86    |  | CHASE HOME FINANCE, LLC | 106        | \$25,328,052.33        | 67.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 55         | \$12,092,123.49        | 32.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>161</b> | <b>\$37,420,175.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EA94    |  | CHASE HOME FINANCE, LLC | 90         | \$19,749,233.51        | 52.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 80         | \$17,670,576.82        | 47.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>170</b> | <b>\$37,419,810.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAC7    |  | CHASE HOME FINANCE, LLC | 14         | \$1,925,220.38         | 30.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 30         | \$4,407,373.24         | 69.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>44</b>  | <b>\$6,332,593.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAE3    |  | CHASE HOME FINANCE, LLC | 15         | \$2,035,019.93         | 68.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                         |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable             | 7          | \$926,087.34           | 31.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>22</b>  | <b>\$2,961,107.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAF0    |  | CHASE HOME FINANCE, LLC | 8          | \$980,910.97           | 53.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 7          | \$862,032.32           | 46.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>15</b>  | <b>\$1,842,943.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAH6    |  | CHASE HOME FINANCE, LLC | 8          | \$518,696.38           | 21.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 30         | \$1,938,203.86         | 78.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>38</b>  | <b>\$2,456,900.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAJ2    |  | CHASE HOME FINANCE, LLC | 11         | \$752,655.39           | 26.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 30         | \$2,072,101.87         | 73.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>41</b>  | <b>\$2,824,757.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAK9    |  | CHASE HOME FINANCE, LLC | 19         | \$1,293,283.08         | 24.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 57         | \$3,910,242.42         | 75.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>76</b>  | <b>\$5,203,525.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAL7    |  | CHASE HOME FINANCE, LLC | 55         | \$3,572,134.44         | 34.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 101        | \$6,797,313.80         | 65.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>156</b> | <b>\$10,369,448.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAM5    |  | CHASE HOME FINANCE, LLC | 67         | \$4,487,023.79         | 54.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 57         | \$3,808,631.78         | 45.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>124</b> | <b>\$8,295,655.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAN3    |  | CHASE HOME FINANCE, LLC | 89         | \$5,430,574.93         | 73.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 32         | \$1,928,636.29         | 26.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>121</b> | <b>\$7,359,211.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAP8    |  | CHASE HOME FINANCE, LLC | 78         | \$5,041,993.71         | 62.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 48         | \$3,047,099.15         | 37.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>126</b> | <b>\$8,089,092.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAQ6    |  | CHASE HOME FINANCE, LLC | 71         | \$4,548,898.55         | 75.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 23         | \$1,511,671.79         | 24.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                         |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                         | <b>94</b>  | <b>\$6,060,570.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAR4    |  | CHASE HOME FINANCE, LLC | 25         | \$1,620,525.23         | 40.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 39         | \$2,370,262.18         | 59.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>64</b>  | <b>\$3,990,787.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAS2    |  | CHASE HOME FINANCE, LLC | 12         | \$784,260.25           | 51.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 13         | \$741,158.49           | 48.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>25</b>  | <b>\$1,525,418.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAT0    |  | CHASE HOME FINANCE, LLC | 9          | \$603,707.57           | 48.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 11         | \$631,653.27           | 51.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>20</b>  | <b>\$1,235,360.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAU7    |  | CHASE HOME FINANCE, LLC | 75         | \$7,321,581.40         | 71.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 29         | \$2,853,013.59         | 28.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>104</b> | <b>\$10,174,594.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAV5    |  | CHASE HOME FINANCE, LLC | 44         | \$4,330,482.61         | 57.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 33         | \$3,190,920.59         | 42.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>77</b>  | <b>\$7,521,403.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAW3    |  | CHASE HOME FINANCE, LLC | 31         | \$2,969,300.32         | 64.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 16         | \$1,610,366.28         | 35.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>47</b>  | <b>\$4,579,666.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAX1    |  | CHASE HOME FINANCE, LLC | 17         | \$1,674,732.71         | 41.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 24         | \$2,392,209.35         | 58.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>41</b>  | <b>\$4,066,942.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EAZ6    |  | CHASE HOME FINANCE, LLC | 1          | \$172,180.48           | 14.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 6          | \$1,027,878.49         | 85.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>7</b>   | <b>\$1,200,058.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBA0    |  | CHASE HOME FINANCE, LLC | 224        | \$48,336,002.65        | 99.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 2          | \$330,131.47           | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>226</b> | <b>\$48,666,134.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                            |            |                        |             |          |               |    |          |               |
|--------------|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EBB8    | CHASE HOME FINANCE, LLC    | 208        | \$43,323,950.05        | 88.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 27         | \$5,572,859.50         | 11.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>235</b> | <b>\$48,896,809.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBC6    | CHASE HOME FINANCE, LLC    | 134        | \$26,155,064.47        | 53.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 111        | \$22,345,117.43        | 46.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>245</b> | <b>\$48,500,181.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBD4    | CHASE HOME FINANCE, LLC    | 148        | \$28,989,895.63        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>148</b> | <b>\$28,989,895.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBE2    | CHASE HOME FINANCE, LLC    | 115        | \$22,170,042.50        | 74.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 38         | \$7,655,061.43         | 25.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>153</b> | <b>\$29,825,103.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBF9    | CHASE HOME FINANCE, LLC    | 157        | \$29,858,199.04        | 80.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 37         | \$7,127,375.05         | 19.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>194</b> | <b>\$36,985,574.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBG7    | CHASE HOME FINANCE, LLC    | 116        | \$21,677,449.42        | 74.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 40         | \$7,609,267.04         | 25.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>156</b> | <b>\$29,286,716.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBH5    | CHASE HOME FINANCE, LLC    | 51         | \$9,181,713.82         | 69.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 21         | \$4,112,437.58         | 30.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>72</b>  | <b>\$13,294,151.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EBJ1    | CHASE HOME FINANCE, LLC    | 9          | \$1,835,178.68         | 33.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 16         | \$3,581,743.14         | 66.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>25</b>  | <b>\$5,416,921.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EC27    | Unavailable                | 105        | \$20,539,909.76        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>105</b> | <b>\$20,539,909.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EC35    | IRWIN MORTGAGE CORPORATION | 4          | \$204,200.00           | 4.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 63         | \$3,925,027.38         | 95.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                            |            |                        |             |          |               |    |          |               |
|--------------|--|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                            | <b>67</b>  | <b>\$4,129,227.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EC43    |  | Unavailable                | 32         | \$3,055,551.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>32</b>  | <b>\$3,055,551.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EC50    |  | IRWIN MORTGAGE CORPORATION | 4          | \$265,600.00           | 20.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 14         | \$1,007,547.90         | 79.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>18</b>  | <b>\$1,273,147.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EC68    |  | Unavailable                | 28         | \$2,714,694.57         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>28</b>  | <b>\$2,714,694.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EC76    |  | IRWIN MORTGAGE CORPORATION | 1          | \$59,600.00            | 1.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 32         | \$5,488,173.81         | 98.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>33</b>  | <b>\$5,547,773.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EC84    |  | IRWIN MORTGAGE CORPORATION | 1          | \$147,200.00           | 3.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 28         | \$4,630,305.95         | 96.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>29</b>  | <b>\$4,777,505.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EC92    |  | IRWIN MORTGAGE CORPORATION | 3          | \$444,082.15           | 9.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 32         | \$4,479,348.39         | 90.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>35</b>  | <b>\$4,923,430.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECP6    |  | IRWIN MORTGAGE CORPORATION | 1          | \$120,138.62           | 1.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 59         | \$11,048,747.12        | 98.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>60</b>  | <b>\$11,168,885.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECQ4    |  | IRWIN MORTGAGE CORPORATION | 8          | \$1,621,538.92         | 8.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 92         | \$16,594,067.62        | 91.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>100</b> | <b>\$18,215,606.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECR2    |  | IRWIN MORTGAGE CORPORATION | 7          | \$1,362,836.21         | 7.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                | 93         | \$17,709,028.12        | 92.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>100</b> | <b>\$19,071,864.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECS0    |  | Unavailable                | 90         | \$15,905,220.75        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                            | <b>90</b>  | <b>\$15,905,220.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407ECT8    | IRWIN MORTGAGE CORPORATION                           | 4          | \$674,270.00           | 3.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 97         | \$17,631,929.44        | 96.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>101</b> | <b>\$18,306,199.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECU5    | Unavailable  | 43         | \$8,970,989.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>43</b>  | <b>\$8,970,989.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECV3    | IRWIN MORTGAGE CORPORATION                           | 6          | \$1,140,842.35         | 4.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 133        | \$22,968,965.68        | 95.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>139</b> | <b>\$24,109,808.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECW1    | IRWIN MORTGAGE CORPORATION                           | 5          | \$802,646.28           | 7.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 65         | \$9,470,441.74         | 92.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>70</b>  | <b>\$10,273,088.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECX9    | IRWIN MORTGAGE CORPORATION                           | 8          | \$554,368.96           | 12.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 61         | \$3,985,263.57         | 87.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>69</b>  | <b>\$4,539,632.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECY7    | IRWIN MORTGAGE CORPORATION                           | 4          | \$391,998.80           | 4.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 85         | \$8,420,821.18         | 95.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>89</b>  | <b>\$8,812,819.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ECZ4    | IRWIN MORTGAGE CORPORATION                           | 14         | \$2,903,500.00         | 16.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 75         | \$14,401,547.20        | 83.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>89</b>  | <b>\$17,305,047.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ED91    | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 28         | \$3,733,682.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>28</b>  | <b>\$3,733,682.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDA8    | Unavailable  | 76         | \$14,331,742.41        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>76</b>  | <b>\$14,331,742.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDB6    | IRWIN MORTGAGE CORPORATION                           | 6          | \$1,301,000.00         | 10.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 65         | \$11,623,057.64        | 89.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>71</b>  | <b>\$12,924,057.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |           |                       |             |          |               |    |          |               |
|--------------|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EDK6    | IRWIN MORTGAGE CORPORATION                           | 2         | \$535,750.00          | 7.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 35        | \$6,830,207.93        | 92.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>37</b> | <b>\$7,365,957.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDL4    | Unavailable  | 37        | \$7,189,480.76        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>37</b> | <b>\$7,189,480.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDN0    | IRWIN MORTGAGE CORPORATION                           | 1         | \$104,100.00          | 8.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 8         | \$1,170,957.00        | 91.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>9</b>  | <b>\$1,275,057.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDP5    | IRWIN MORTGAGE CORPORATION                           | 2         | \$237,850.00          | 3.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 37        | \$6,889,533.74        | 96.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>39</b> | <b>\$7,127,383.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDQ3    | IRWIN MORTGAGE CORPORATION                           | 2         | \$234,224.12          | 3.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 29        | \$6,171,773.00        | 96.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>31</b> | <b>\$6,405,997.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDR1    | Unavailable  | 14        | \$2,853,550.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>14</b> | <b>\$2,853,550.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EDS9    | IRWIN MORTGAGE CORPORATION                           | 1         | \$246,400.00          | 5.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 18        | \$4,000,710.00        | 94.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>19</b> | <b>\$4,247,110.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EEA7    | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 26        | \$2,300,686.13        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>26</b> | <b>\$2,300,686.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EEB5    | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 26        | \$2,916,860.64        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>26</b> | <b>\$2,916,860.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EEC3    | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 13        | \$1,364,512.65        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>13</b> | <b>\$1,364,512.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EED1    |  | 12        | \$1,449,150.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  | MORTGAGE ACCESS<br>CORP.DBA WEICHERT<br>FINANCIAL SERVICES |           |                        |             |          |               |    |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>12</b> | <b>\$1,449,150.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EF24    |  | Unavailable  | 27        | \$3,765,255.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>27</b> | <b>\$3,765,255.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EF32    |  | Unavailable  | 14        | \$3,247,237.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$3,247,237.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EF57    |  | Unavailable  | 10        | \$2,130,138.66         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b> | <b>\$2,130,138.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EF73    |  | Unavailable  | 10        | \$1,074,276.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b> | <b>\$1,074,276.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EF81    |  | Unavailable  | 10        | \$1,005,585.19         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b> | <b>\$1,005,585.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EF99    |  | Unavailable  | 11        | \$1,575,372.30         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b> | <b>\$1,575,372.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EFR9    |  | NATIONAL CITY<br>MORTGAGE COMPANY                          | 34        | \$5,707,799.37         | 79.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 8         | \$1,447,636.73         | 20.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>42</b> | <b>\$7,155,436.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EFS7    |  | NATIONAL CITY<br>MORTGAGE COMPANY                          | 40        | \$7,930,744.17         | 77.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 13        | \$2,262,598.88         | 22.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>53</b> | <b>\$10,193,343.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EFT5    |  | NATIONAL CITY<br>MORTGAGE COMPANY                          | 23        | \$5,027,700.00         | 78.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 8         | \$1,364,620.00         | 21.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>31</b> | <b>\$6,392,320.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EGA5    |  | Unavailable  | 93        | \$21,610,317.51        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>93</b> | <b>\$21,610,317.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EH22    |  | WELLS FARGO BANK,<br>N.A.                                  | 48        | \$3,518,593.49         | 92.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 3         | \$277,807.40           | 7.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>51</b> | <b>\$3,796,400.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                        |              |                           |             |          |               |    |          |               |
|--------------|------------------------|--------------|---------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EH30    | WELLS FARGO BANK, N.A. | 1,036        | \$86,770,491.84           | 92%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 85           | \$7,540,270.63            | 8%          | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>1,121</b> | <b>\$94,310,762.47</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EH48    | BANK OF AMERICA NA     | 184          | \$38,065,019.24           | 94.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 9            | \$2,128,701.69            | 5.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>193</b>   | <b>\$40,193,720.93</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EH63    | BANK OF AMERICA NA     | 113          | \$26,063,402.48           | 90.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 12           | \$2,760,932.04            | 9.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>125</b>   | <b>\$28,824,334.52</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EH71    | BANK OF AMERICA NA     | 34           | \$7,211,820.07            | 65.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 19           | \$3,753,808.46            | 34.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>53</b>    | <b>\$10,965,628.53</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EH89    | BANK OF AMERICA NA     | 585          | \$132,539,274.83          | 93.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 41           | \$9,788,441.74            | 6.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>626</b>   | <b>\$142,327,716.57</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EH97    | BANK OF AMERICA NA     | 12           | \$1,169,877.90            | 94.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 1            | \$72,000.00               | 5.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>13</b>    | <b>\$1,241,877.90</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EHX4    | Unavailable            | 4,299        | \$1,000,670,614.05        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>4,299</b> | <b>\$1,000,670,614.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EHY2    | Unavailable            | 163          | \$35,832,915.17           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>163</b>   | <b>\$35,832,915.17</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EHZ9    | Unavailable            | 561          | \$125,503,876.25          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>561</b>   | <b>\$125,503,876.25</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJ87    | BANK OF AMERICA NA     | 73           | \$14,088,394.96           | 69.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 28           | \$6,074,604.00            | 30.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>101</b>   | <b>\$20,162,998.96</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJA2    | BANK OF AMERICA NA     | 72           | \$4,471,177.88            | 75.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 23           | \$1,478,603.70            | 24.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>95</b>    | <b>\$5,949,781.58</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJB0    | BANK OF AMERICA NA     | 43           | \$4,148,848.08            | 70.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 17           | \$1,726,412.93            | 29.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>60</b>    | <b>\$5,875,261.01</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EJC8    | BANK OF AMERICA NA | 33         | \$4,139,230.24         | 56.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 25         | \$3,202,867.90         | 43.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>58</b>  | <b>\$7,342,098.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJD6    | BANK OF AMERICA NA | 12         | \$2,422,735.10         | 84.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 2          | \$437,900.00           | 15.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>14</b>  | <b>\$2,860,635.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJE4    | BANK OF AMERICA NA | 20         | \$4,774,211.90         | 82.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 5          | \$1,008,080.36         | 17.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>25</b>  | <b>\$5,782,292.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJF1    | BANK OF AMERICA NA | 7          | \$1,484,800.64         | 41.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 9          | \$2,132,234.50         | 58.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>16</b>  | <b>\$3,617,035.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJG9    | BANK OF AMERICA NA | 26         | \$5,482,558.85         | 78.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 8          | \$1,493,086.68         | 21.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>34</b>  | <b>\$6,975,645.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJM6    | BANK OF AMERICA NA | 10         | \$1,023,255.00         | 90.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 1          | \$103,000.00           | 9.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>11</b>  | <b>\$1,126,255.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJN4    | BANK OF AMERICA NA | 13         | \$1,812,151.65         | 82.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 3          | \$385,500.49           | 17.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>16</b>  | <b>\$2,197,652.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EJP9    | BANK OF AMERICA NA | 20         | \$3,159,901.28         | 74.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 6          | \$1,105,100.00         | 25.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>26</b>  | <b>\$4,265,001.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EK93    | BANK OF AMERICA NA | 3          | \$358,000.00           | 4.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 49         | \$8,155,367.48         | 95.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>52</b>  | <b>\$8,513,367.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKA0    | BANK OF AMERICA NA | 257        | \$44,092,828.21        | 88.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 23         | \$5,714,450.00         | 11.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>280</b> | <b>\$49,807,278.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKB8    | BANK OF AMERICA NA | 118        | \$21,648,071.45        | 85.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 16         | \$3,588,656.00         | 14.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>134</b> | <b>\$25,236,727.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EKC6    | BANK OF AMERICA NA | 125        | \$24,004,827.97        | 79.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 23         | \$6,042,520.00         | 20.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>148</b> | <b>\$30,047,347.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKJ1    | BANK OF AMERICA NA | 64         | \$15,818,761.66        | 90.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 8          | \$1,656,105.28         | 9.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>72</b>  | <b>\$17,474,866.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKK8    | BANK OF AMERICA NA | 17         | \$1,943,041.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>17</b>  | <b>\$1,943,041.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKM4    | BANK OF AMERICA NA | 17         | \$4,065,343.05         | 94.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 1          | \$252,000.00           | 5.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>18</b>  | <b>\$4,317,343.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKN2    | BANK OF AMERICA NA | 237        | \$13,931,679.32        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>237</b> | <b>\$13,931,679.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKP7    | BANK OF AMERICA NA | 214        | \$19,342,453.42        | 99.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 1          | \$87,000.00            | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>215</b> | <b>\$19,429,453.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKQ5    | BANK OF AMERICA NA | 134        | \$16,898,343.74        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>134</b> | <b>\$16,898,343.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKR3    | BANK OF AMERICA NA | 32         | \$6,488,715.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>32</b>  | <b>\$6,488,715.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKS1    | BANK OF AMERICA NA | 104        | \$21,277,951.97        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>104</b> | <b>\$21,277,951.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKT9    | BANK OF AMERICA NA | 190        | \$10,267,371.52        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>190</b> | <b>\$10,267,371.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKU6    | BANK OF AMERICA NA | 120        | \$10,612,878.63        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>120</b> | <b>\$10,612,878.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKV4    | BANK OF AMERICA NA | 34         | \$4,295,472.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>34</b>  | <b>\$4,295,472.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKW2    | BANK OF AMERICA NA | 9          | \$1,728,333.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>9</b>   | <b>\$1,728,333.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EKX0    | BANK OF AMERICA NA | 29         | \$5,903,457.56         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>29</b>  | <b>\$5,903,457.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                    |           |                        |             |          |               |    |          |               |
|--------------|--------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EKY8    | Unavailable        | 12        | \$2,864,069.32         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>12</b> | <b>\$2,864,069.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EL27    | Unavailable        | 10        | \$1,985,972.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>10</b> | <b>\$1,985,972.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EL35    | Unavailable        | 7         | \$1,217,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>7</b>  | <b>\$1,217,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELA9    | BANK OF AMERICA NA | 4         | \$602,634.22           | 5.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 66        | \$9,801,219.62         | 94.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>70</b> | <b>\$10,403,853.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELE1    | BANK OF AMERICA NA | 1         | \$94,000.00            | 3.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 20        | \$2,868,885.23         | 96.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>21</b> | <b>\$2,962,885.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELF8    | BANK OF AMERICA NA | 3         | \$487,507.39           | 9.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 34        | \$4,894,047.89         | 90.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>37</b> | <b>\$5,381,555.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELJ0    | BANK OF AMERICA NA | 1         | \$185,692.24           | 9.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 8         | \$1,734,955.83         | 90.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>9</b>  | <b>\$1,920,648.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELK7    | BANK OF AMERICA NA | 5         | \$722,744.11           | 21.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 15        | \$2,578,146.24         | 78.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>20</b> | <b>\$3,300,890.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELT8    | BANK OF AMERICA NA | 11        | \$1,525,531.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>11</b> | <b>\$1,525,531.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELU5    | BANK OF AMERICA NA | 21        | \$1,282,695.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>21</b> | <b>\$1,282,695.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELV3    | BANK OF AMERICA NA | 31        | \$2,901,826.01         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>31</b> | <b>\$2,901,826.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ELY7    | BANK OF AMERICA NA | 58        | \$9,707,528.06         | 96.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 2         | \$389,100.00           | 3.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>60</b> | <b>\$10,096,628.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMK6    | BANK OF AMERICA NA | 53        | \$11,513,116.60        | 38%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 72        | \$18,785,058.39        | 62%         | 0        | \$0.00        | NA | 0        | \$0.00        |



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|              |                               |  |            |                         |             |          |               |    |          |               |
|--------------|-------------------------------|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                               |  | <b>125</b> | <b>\$30,298,174.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EML4    | BANK OF AMERICA NA            |  | 212        | \$39,146,745.64         | 78.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   |  | 57         | \$11,021,708.74         | 21.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               |  | <b>269</b> | <b>\$50,168,454.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMM2    | BANK OF AMERICA NA            |  | 80         | \$15,213,324.19         | 75.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   |  | 22         | \$4,936,607.33          | 24.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               |  | <b>102</b> | <b>\$20,149,931.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMN0    | BANK OF AMERICA NA            |  | 47         | \$9,640,760.86          | 64.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   |  | 22         | \$5,311,177.00          | 35.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               |  | <b>69</b>  | <b>\$14,951,937.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMQ3    | BANK OF AMERICA NA            |  | 20         | \$2,890,031.75          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               |  | <b>20</b>  | <b>\$2,890,031.75</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMR1    | BANK OF AMERICA NA            |  | 461        | \$87,604,329.00         | 87.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   |  | 57         | \$12,844,143.00         | 12.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               |  | <b>518</b> | <b>\$100,448,472.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMS9    | BANK OF AMERICA NA            |  | 316        | \$58,362,545.90         | 77.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   |  | 84         | \$17,255,659.59         | 22.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               |  | <b>400</b> | <b>\$75,618,205.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMT7    | BANK OF AMERICA NA            |  | 116        | \$22,855,315.75         | 75.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   |  | 35         | \$7,444,855.00          | 24.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               |  | <b>151</b> | <b>\$30,300,170.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMU4    | BANK OF AMERICA NA            |  | 117        | \$24,268,375.10         | 80.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   |  | 28         | \$5,972,415.00          | 19.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               |  | <b>145</b> | <b>\$30,240,790.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EMW0    | BANK OF AMERICA NA            |  | 3          | \$920,730.00            | 15.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   |  | 31         | \$4,877,859.24          | 84.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               |  | <b>34</b>  | <b>\$5,798,589.24</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EP23    | WACHOVIA MORTGAGE CORPORATION |  | 51         | \$10,674,194.82         | 85.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   |  | 7          | \$1,775,019.90          | 14.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               |  | <b>58</b>  | <b>\$12,449,214.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EP31    | WACHOVIA MORTGAGE CORPORATION |  | 21         | \$1,444,180.17          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |              |                         |             |          |               |    |          |               |
|--------------|--|-------------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                     | <b>21</b>    | <b>\$1,444,180.17</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EP49    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 61           | \$11,361,040.06         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>61</b>    | <b>\$11,361,040.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPE7    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 31           | \$6,939,567.05          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>31</b>    | <b>\$6,939,567.05</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPF4    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 74           | \$5,055,223.12          | 97.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 2            | \$119,705.56            | 2.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>76</b>    | <b>\$5,174,928.68</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPG2    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 1,040        | \$203,453,192.25        | 99.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 1            | \$146,000.00            | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>1,041</b> | <b>\$203,599,192.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPH0    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 73           | \$4,982,988.51          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>73</b>    | <b>\$4,982,988.51</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPJ6    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 64           | \$6,301,433.20          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>64</b>    | <b>\$6,301,433.20</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPK3    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 83           | \$10,853,775.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>83</b>    | <b>\$10,853,775.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPL1    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 6            | \$1,402,869.54          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>6</b>     | <b>\$1,402,869.54</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPM9    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 35           | \$7,970,938.41          | 97.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                   | 1          | \$227,127.89           | 2.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>36</b>  | <b>\$8,198,066.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPN7    |  | WACHOVIA MORTGAGE CORPORATION | 36         | \$8,204,086.06         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>36</b>  | <b>\$8,204,086.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPP2    |  | WACHOVIA MORTGAGE CORPORATION | 14         | \$3,308,509.76         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>14</b>  | <b>\$3,308,509.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPS6    |  | Unavailable                   | 44         | \$3,055,487.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>44</b>  | <b>\$3,055,487.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPT4    |  | Unavailable                   | 377        | \$76,700,292.10        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>377</b> | <b>\$76,700,292.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPU1    |  | Unavailable                   | 18         | \$1,240,281.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>18</b>  | <b>\$1,240,281.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPV9    |  | Unavailable                   | 22         | \$2,143,015.28         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>22</b>  | <b>\$2,143,015.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EPX5    |  | Unavailable                   | 22         | \$4,927,302.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>22</b>  | <b>\$4,927,302.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EQ22    |  | WACHOVIA MORTGAGE CORPORATION | 36         | \$4,582,061.71         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>36</b>  | <b>\$4,582,061.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EQ30    |  | WACHOVIA MORTGAGE CORPORATION | 8          | \$1,452,961.68         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>8</b>   | <b>\$1,452,961.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EQ48    |  | WACHOVIA MORTGAGE CORPORATION | 10         | \$2,631,277.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>10</b>  | <b>\$2,631,277.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EQ55    |  | WACHOVIA MORTGAGE CORPORATION | 11         | \$2,297,136.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>11</b>  | <b>\$2,297,136.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                     |           |                        |             |          |               |    |          |               |
|--------------|-------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EQ63    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 14        | \$2,745,053.35         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>14</b> | <b>\$2,745,053.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EQ71    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 45        | \$3,037,804.86         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>45</b> | <b>\$3,037,804.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EQ89    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 50        | \$4,900,348.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>50</b> | <b>\$4,900,348.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EQ97    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 65        | \$8,296,541.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>65</b> | <b>\$8,296,541.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EQW6    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 20        | \$1,325,881.33         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>20</b> | <b>\$1,325,881.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EQX4    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 85        | \$12,328,555.48        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>85</b> | <b>\$12,328,555.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EQY2    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 17        | \$1,179,282.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>17</b> | <b>\$1,179,282.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EQZ9    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 22        | \$2,140,659.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>22</b> | <b>\$2,140,659.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ERA3    | WACHOVIA<br>MORTGAGE<br>CORPORATION | 8         | \$1,329,764.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>8</b>  | <b>\$1,329,764.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ERB1    |                                     | 11        | \$1,902,611.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |           |                        |               |               |          |               |          |
|--------------|--|-------------------------------------|-----------|------------------------|---------------|---------------|----------|---------------|----------|
|              |  | WACHOVIA<br>MORTGAGE<br>CORPORATION |           |                        |               |               |          |               |          |
| <b>Total</b> |  |                                     | <b>11</b> | <b>\$1,902,611.09</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407ERC9    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 24        | \$4,853,339.63         | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |                                     | <b>24</b> | <b>\$4,853,339.63</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407ERD7    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 13        | \$1,481,230.75         | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |                                     | <b>13</b> | <b>\$1,481,230.75</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407ES20    |  | Unavailable                         | 57        | \$9,580,487.23         | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |                                     | <b>57</b> | <b>\$9,580,487.23</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407ES38    |  | Unavailable                         | 9         | \$1,069,046.92         | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |                                     | <b>9</b>  | <b>\$1,069,046.92</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407ESQ7    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 13        | \$1,967,633.34         | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |                                     | <b>13</b> | <b>\$1,967,633.34</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407ESR5    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 76        | \$15,433,733.52        | 98.22% 0      | \$0.00        | NA       | 0             | \$0.00   |
|              |  | Unavailable                         | 2         | \$279,629.76           | 1.78% 0       | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |                                     | <b>78</b> | <b>\$15,713,363.28</b> | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407ESS3    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 62        | \$3,861,174.80         | 92.62% 0      | \$0.00        | NA       | 0             | \$0.00   |
|              |  | Unavailable                         | 5         | \$307,615.32           | 7.38% 0       | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |                                     | <b>67</b> | <b>\$4,168,790.12</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407EST1    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 43        | \$4,214,073.58         | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |                                     | <b>43</b> | <b>\$4,214,073.58</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407ESU8    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 70        | \$9,275,961.44         | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |                                     | <b>70</b> | <b>\$9,275,961.44</b>  | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |

|              |                               |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407ESV6    | WACHOVIA MORTGAGE CORPORATION | 28         | \$7,305,995.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>28</b>  | <b>\$7,305,995.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ESX2    | WACHOVIA MORTGAGE CORPORATION | 51         | \$11,366,469.15        | 97.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 1          | \$259,057.37           | 2.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>52</b>  | <b>\$11,625,526.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ESY0    | WACHOVIA MORTGAGE CORPORATION | 16         | \$1,037,436.47         | 84.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 3          | \$194,278.35           | 15.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>19</b>  | <b>\$1,231,714.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ESZ7    | WACHOVIA MORTGAGE CORPORATION | 9          | \$1,088,484.76         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>9</b>   | <b>\$1,088,484.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407ETZ6    | CENTRAL PACIFIC BANK          | 11         | \$2,507,900.00         | 56.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 7          | \$1,952,775.00         | 43.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>18</b>  | <b>\$4,460,675.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EU27    | GMAC MORTGAGE CORPORATION     | 70         | \$11,005,710.29        | 75.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 21         | \$3,610,760.31         | 24.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>91</b>  | <b>\$14,616,470.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EU35    | GMAC MORTGAGE CORPORATION     | 28         | \$5,371,587.28         | 35.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 50         | \$9,630,216.74         | 64.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>78</b>  | <b>\$15,001,804.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EU43    | GMAC MORTGAGE CORPORATION     | 54         | \$10,076,245.63        | 50.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 48         | \$9,927,312.61         | 49.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>102</b> | <b>\$20,003,558.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EU50    | GMAC MORTGAGE CORPORATION     | 77         | \$14,627,350.38        | 73.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 24         | \$5,396,845.73         | 26.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>101</b> | <b>\$20,024,196.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EU68    | GMAC MORTGAGE CORPORATION | 2          | \$506,372.00           | 13.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 15         | \$3,173,248.00         | 86.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>17</b>  | <b>\$3,679,620.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EU76    | GMAC MORTGAGE CORPORATION | 34         | \$6,324,256.02         | 46.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 30         | \$7,290,492.65         | 53.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>64</b>  | <b>\$13,614,748.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EU84    | GMAC MORTGAGE CORPORATION | 60         | \$11,511,145.61        | 73.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 22         | \$4,064,950.15         | 26.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>82</b>  | <b>\$15,576,095.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EU92    | GMAC MORTGAGE CORPORATION | 65         | \$10,582,229.39        | 85.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 8          | \$1,756,013.92         | 14.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>73</b>  | <b>\$12,338,243.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUB7    | GMAC MORTGAGE CORPORATION | 97         | \$19,272,442.57        | 49.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 103        | \$19,961,333.35        | 50.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>200</b> | <b>\$39,233,775.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUC5    | GMAC MORTGAGE CORPORATION | 80         | \$18,848,979.72        | 48.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 98         | \$20,174,040.50        | 51.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>178</b> | <b>\$39,023,020.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUD3    | GMAC MORTGAGE CORPORATION | 74         | \$7,252,283.27         | 68.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 34         | \$3,374,123.79         | 31.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>108</b> | <b>\$10,626,407.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUE1    | GMAC MORTGAGE CORPORATION | 90         | \$18,382,440.63        | 45.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 108        | \$21,676,227.23        | 54.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>198</b> | <b>\$40,058,667.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUF8    | GMAC MORTGAGE CORPORATION | 95         | \$12,545,541.36        | 69.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 42         | \$5,566,687.27         | 30.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>137</b> | <b>\$18,112,228.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EUG6    | GMAC MORTGAGE CORPORATION | 77         | \$16,563,780.17        | 42.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 104        | \$22,020,454.11        | 57.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>181</b> | <b>\$38,584,234.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUH4    | GMAC MORTGAGE CORPORATION | 113        | \$25,150,348.65        | 64.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 63         | \$13,686,223.39        | 35.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>176</b> | <b>\$38,836,572.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUJ0    | GMAC MORTGAGE CORPORATION | 75         | \$16,627,368.82        | 41.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 122        | \$23,084,095.13        | 58.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>197</b> | <b>\$39,711,463.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUK7    | GMAC MORTGAGE CORPORATION | 48         | \$10,434,829.18        | 63.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 28         | \$6,030,676.07         | 36.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>76</b>  | <b>\$16,465,505.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUL5    | GMAC MORTGAGE CORPORATION | 30         | \$1,725,436.53         | 41.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 41         | \$2,472,265.84         | 58.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>71</b>  | <b>\$4,197,702.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUM3    | GMAC MORTGAGE CORPORATION | 16         | \$1,583,369.50         | 60.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 10         | \$1,021,767.13         | 39.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>26</b>  | <b>\$2,605,136.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUN1    | GMAC MORTGAGE CORPORATION | 26         | \$3,371,009.84         | 34.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 51         | \$6,475,594.12         | 65.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>77</b>  | <b>\$9,846,603.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUQ4    | GMAC MORTGAGE CORPORATION | 32         | \$6,257,531.71         | 39.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 51         | \$9,650,668.62         | 60.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>83</b>  | <b>\$15,908,200.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUR2    | GMAC MORTGAGE CORPORATION | 21         | \$2,805,592.48         | 24.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 52         | \$8,847,648.26         | 75.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>73</b>  | <b>\$11,653,240.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EUS0    | GMAC MORTGAGE             | 13         | \$2,478,652.01         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  | CORPORATION               |            |                        |             |          |               |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |                           | <b>13</b>  | <b>\$2,478,652.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EUT8    |  | GMAC MORTGAGE CORPORATION | 86         | \$14,130,345.78        | 72.14%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 27         | \$5,456,754.85         | 27.86%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>113</b> | <b>\$19,587,100.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EUU5    |  | GMAC MORTGAGE CORPORATION | 70         | \$8,549,964.99         | 62.92%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 34         | \$5,039,527.70         | 37.08%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>104</b> | <b>\$13,589,492.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EUV3    |  | GMAC MORTGAGE CORPORATION | 149        | \$15,827,204.23        | 77.96%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 39         | \$4,473,767.40         | 22.04%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>188</b> | <b>\$20,300,971.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EUX9    |  | GMAC MORTGAGE CORPORATION | 45         | \$8,501,580.49         | 43.48%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 55         | \$11,049,159.92        | 56.52%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>100</b> | <b>\$19,550,740.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EUY7    |  | GMAC MORTGAGE CORPORATION | 76         | \$14,807,674.40        | 43.94%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 94         | \$18,890,671.83        | 56.06%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>170</b> | <b>\$33,698,346.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EUZ4    |  | GMAC MORTGAGE CORPORATION | 65         | \$13,619,165.67        | 34.2%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 126        | \$26,206,198.92        | 65.8%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>191</b> | <b>\$39,825,364.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EVB6    |  | GMAC MORTGAGE CORPORATION | 17         | \$3,593,055.94         | 17.96%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 79         | \$16,409,567.00        | 82.04%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>96</b>  | <b>\$20,002,622.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EVC4    |  | GMAC MORTGAGE CORPORATION | 16         | \$3,694,413.89         | 24.62%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 51         | \$11,312,498.02        | 75.38%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>67</b>  | <b>\$15,006,911.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407EVD2    |  | GMAC MORTGAGE CORPORATION | 90         | \$19,888,055.68        | 50%         | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 102        | \$19,887,886.85        | 50%         | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                           | <b>192</b> | <b>\$39,775,942.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EVE0    |  | GMAC MORTGAGE CORPORATION | 107        | \$10,426,725.42        | 79.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 26         | \$2,724,267.36         | 20.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>133</b> | <b>\$13,150,992.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EVF7    |  | GMAC MORTGAGE CORPORATION | 57         | \$11,181,178.92        | 79.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 24         | \$2,929,363.68         | 20.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>81</b>  | <b>\$14,110,542.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EVG5    |  | GMAC MORTGAGE CORPORATION | 92         | \$13,940,697.19        | 71.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 38         | \$5,576,402.34         | 28.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>130</b> | <b>\$19,517,099.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EVH3    |  | GMAC MORTGAGE CORPORATION | 48         | \$5,289,087.57         | 35.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 75         | \$9,631,528.58         | 64.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>123</b> | <b>\$14,920,616.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EVJ9    |  | GMAC MORTGAGE CORPORATION | 52         | \$8,019,469.42         | 67.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 28         | \$3,913,442.06         | 32.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>80</b>  | <b>\$11,932,911.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EVK6    |  | GMAC MORTGAGE CORPORATION | 4          | \$376,280.18           | 33.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 11         | \$753,538.50           | 66.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>15</b>  | <b>\$1,129,818.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EVL4    |  | GMAC MORTGAGE CORPORATION | 6          | \$498,903.21           | 45.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 5          | \$588,741.07           | 54.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>11</b>  | <b>\$1,087,644.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EVM2    |  | GMAC MORTGAGE CORPORATION | 54         | \$5,277,222.15         | 72.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 19         | \$2,001,884.53         | 27.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>73</b>  | <b>\$7,279,106.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EVP5    |  | GMAC MORTGAGE CORPORATION | 61         | \$8,468,229.28         | 71.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 25         | \$3,394,458.10         | 28.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>86</b>  | <b>\$11,862,687.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                |            |                        |             |          |               |    |          |               |
|--------------|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407EVQ3    | GMAC MORTGAGE CORPORATION      | 43         | \$5,179,387.87         | 35.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 71         | \$9,482,906.00         | 64.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>114</b> | <b>\$14,662,293.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EVR1    | GMAC MORTGAGE CORPORATION      | 90         | \$18,553,216.62        | 46.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 106        | \$21,213,910.60        | 53.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>196</b> | <b>\$39,767,127.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EVS9    | GMAC MORTGAGE CORPORATION      | 43         | \$9,979,792.45         | 53.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 38         | \$8,621,630.99         | 46.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>81</b>  | <b>\$18,601,423.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EVT7    | GMAC MORTGAGE CORPORATION      | 131        | \$16,695,924.87        | 42.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 129        | \$22,437,654.72        | 57.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>260</b> | <b>\$39,133,579.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EVU4    | GMAC MORTGAGE CORPORATION      | 12         | \$2,493,788.79         | 16.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 62         | \$12,552,180.00        | 83.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>74</b>  | <b>\$15,045,968.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407EZZ9    | Unavailable                    | 38         | \$7,580,486.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>38</b>  | <b>\$7,580,486.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F3H1    | NATIONAL CITY MORTGAGE COMPANY | 62         | \$12,125,249.37        | 89.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 9          | \$1,446,625.35         | 10.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>71</b>  | <b>\$13,571,874.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F3J7    | SELF-HELP VENTURES FUND        | 21         | \$1,726,706.52         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>21</b>  | <b>\$1,726,706.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F3K4    | SELF-HELP VENTURES FUND        | 28         | \$2,978,112.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>28</b>  | <b>\$2,978,112.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F3L2    | NATIONAL CITY MORTGAGE COMPANY | 37         | \$6,648,358.73         | 64.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 25         | \$3,641,149.38         | 35.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>62</b>  | <b>\$10,289,508.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                |            |                        |             |          |               |    |          |               |
|--------------|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407F3M0    | NATIONAL CITY MORTGAGE COMPANY | 46         | \$10,095,108.20        | 79.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 12         | \$2,551,220.00         | 20.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>58</b>  | <b>\$12,646,328.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5K2    | GMAC MORTGAGE CORPORATION      | 31         | \$8,323,793.79         | 41.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 48         | \$11,704,529.57        | 58.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>79</b>  | <b>\$20,028,323.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5L0    | GMAC MORTGAGE CORPORATION      | 59         | \$11,934,736.82        | 39.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 90         | \$18,391,325.27        | 60.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>149</b> | <b>\$30,326,062.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5M8    | GMAC MORTGAGE CORPORATION      | 27         | \$3,222,998.32         | 30.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 49         | \$7,239,878.45         | 69.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>76</b>  | <b>\$10,462,876.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5N6    | GMAC MORTGAGE CORPORATION      | 87         | \$17,978,269.61        | 47.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 105        | \$19,883,477.70        | 52.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>192</b> | <b>\$37,861,747.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5P1    | GMAC MORTGAGE CORPORATION      | 74         | \$9,740,500.28         | 63.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 47         | \$5,495,108.81         | 36.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>121</b> | <b>\$15,235,609.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5Q9    | GMAC MORTGAGE CORPORATION      | 8          | \$568,079.00           | 34.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 7          | \$1,091,837.28         | 65.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>15</b>  | <b>\$1,659,916.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5R7    | GMAC MORTGAGE CORPORATION      | 46         | \$8,567,492.64         | 30.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 88         | \$19,841,309.55        | 69.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>134</b> | <b>\$28,408,802.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5S5    | GMAC MORTGAGE CORPORATION      | 90         | \$12,689,014.00        | 58.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 54         | \$9,057,471.80         | 41.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>144</b> | <b>\$21,746,485.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407F5T3    |  | GMAC MORTGAGE CORPORATION | 115        | \$24,535,672.42        | 62.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 80         | \$14,661,841.34        | 37.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>195</b> | <b>\$39,197,513.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5U0    |  | GMAC MORTGAGE CORPORATION | 121        | \$12,171,369.38        | 79.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 28         | \$3,159,600.19         | 20.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>149</b> | <b>\$15,330,969.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5V8    |  | GMAC MORTGAGE CORPORATION | 84         | \$10,616,829.63        | 42.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 94         | \$14,404,493.85        | 57.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>178</b> | <b>\$25,021,323.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5W6    |  | GMAC MORTGAGE CORPORATION | 96         | \$19,822,458.86        | 50.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 106        | \$19,716,128.93        | 49.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>202</b> | <b>\$39,538,587.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5X4    |  | GMAC MORTGAGE CORPORATION | 83         | \$11,375,989.73        | 61.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 46         | \$7,033,157.72         | 38.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>129</b> | <b>\$18,409,147.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5Y2    |  | GMAC MORTGAGE CORPORATION | 92         | \$18,124,066.23        | 58.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 64         | \$12,662,387.75        | 41.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>156</b> | <b>\$30,786,453.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F5Z9    |  | GMAC MORTGAGE CORPORATION | 30         | \$3,994,450.00         | 60.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 21         | \$2,556,648.54         | 39.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>51</b>  | <b>\$6,551,098.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6A3    |  | GMAC MORTGAGE CORPORATION | 87         | \$11,453,669.61        | 53.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 58         | \$10,058,898.43        | 46.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>145</b> | <b>\$21,512,568.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6B1    |  | GMAC MORTGAGE CORPORATION | 87         | \$19,268,782.81        | 48.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 89         | \$20,706,299.83        | 51.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>176</b> | <b>\$39,975,082.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6C9    |  | GMAC MORTGAGE             | 113        | \$13,702,179.29        | 81.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | CORPORATION               |            |                        |             |          |               |    |          |               |
|              |  | Unavailable               | 22         | \$3,203,355.96         | 18.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>135</b> | <b>\$16,905,535.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6D7    |  | GMAC MORTGAGE CORPORATION | 55         | \$10,785,904.03        | 53.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 47         | \$9,224,773.55         | 46.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>102</b> | <b>\$20,010,677.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6E5    |  | GMAC MORTGAGE CORPORATION | 154        | \$31,101,360.46        | 84.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 26         | \$5,693,077.55         | 15.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>180</b> | <b>\$36,794,438.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6F2    |  | GMAC MORTGAGE CORPORATION | 114        | \$24,065,930.31        | 60.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 76         | \$15,823,876.67        | 39.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>190</b> | <b>\$39,889,806.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6G0    |  | GMAC MORTGAGE CORPORATION | 60         | \$7,868,067.07         | 64.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 32         | \$4,294,412.73         | 35.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>92</b>  | <b>\$12,162,479.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6H8    |  | GMAC MORTGAGE CORPORATION | 87         | \$16,770,139.88        | 40.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 118        | \$24,897,762.83        | 59.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>205</b> | <b>\$41,667,902.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6J4    |  | GMAC MORTGAGE CORPORATION | 22         | \$4,199,674.29         | 42.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 23         | \$5,596,949.00         | 57.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>45</b>  | <b>\$9,796,623.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6K1    |  | GMAC MORTGAGE CORPORATION | 26         | \$5,730,660.38         | 28.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 64         | \$14,301,003.99        | 71.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>90</b>  | <b>\$20,031,664.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6L9    |  | GMAC MORTGAGE CORPORATION | 6          | \$1,184,900.00         | 32.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 12         | \$2,474,400.00         | 67.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>18</b>  | <b>\$3,659,300.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6M7    |  | GMAC MORTGAGE CORPORATION | 1          | \$27,309.94            | 5.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable               | 3          | \$479,279.87           | 94.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>4</b>   | <b>\$506,589.81</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6N5    |  | GMAC MORTGAGE CORPORATION | 94         | \$19,236,318.65        | 48.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 107        | \$20,621,217.04        | 51.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>201</b> | <b>\$39,857,535.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6P0    |  | GMAC MORTGAGE CORPORATION | 146        | \$20,401,079.52        | 70.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 53         | \$8,648,554.97         | 29.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>199</b> | <b>\$29,049,634.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6Q8    |  | GMAC MORTGAGE CORPORATION | 145        | \$15,352,759.02        | 85.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 21         | \$2,677,672.55         | 14.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>166</b> | <b>\$18,030,431.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6R6    |  | GMAC MORTGAGE CORPORATION | 101        | \$22,546,014.59        | 57.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 79         | \$16,944,668.12        | 42.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>180</b> | <b>\$39,490,682.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6S4    |  | GMAC MORTGAGE CORPORATION | 132        | \$28,437,646.39        | 71.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 55         | \$11,147,089.41        | 28.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>187</b> | <b>\$39,584,735.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6T2    |  | GMAC MORTGAGE CORPORATION | 88         | \$17,915,453.90        | 71.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 36         | \$7,084,035.87         | 28.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>124</b> | <b>\$24,999,489.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6U9    |  | GMAC MORTGAGE CORPORATION | 116        | \$21,579,017.91        | 64.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 59         | \$11,771,037.20        | 35.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>175</b> | <b>\$33,350,055.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6V7    |  | GMAC MORTGAGE CORPORATION | 23         | \$4,426,974.14         | 44.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 27         | \$5,573,394.87         | 55.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>50</b>  | <b>\$10,000,369.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F6W5    |  | GMAC MORTGAGE CORPORATION | 123        | \$24,944,307.21        | 62.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 70         | \$15,152,739.25        | 37.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                           | <b>193</b> | <b>\$40,097,046.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407F6X3    |  | GMAC MORTGAGE CORPORATION | 109        | \$23,832,504.08        | 59.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 80         | \$16,151,288.12        | 40.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>189</b> | <b>\$39,983,792.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407F7A2    |  | GMAC MORTGAGE CORPORATION | 57         | \$10,091,462.32        | 51.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 44         | \$9,445,703.37         | 48.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>101</b> | <b>\$19,537,165.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407F7B0    |  | GMAC MORTGAGE CORPORATION | 17         | \$1,835,553.03         | 43.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 17         | \$2,385,962.83         | 56.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>34</b>  | <b>\$4,221,515.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407F7C8    |  | GMAC MORTGAGE CORPORATION | 39         | \$5,394,582.57         | 53.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 25         | \$4,698,320.85         | 46.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>64</b>  | <b>\$10,092,903.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407F7D6    |  | GMAC MORTGAGE CORPORATION | 54         | \$10,802,778.12        | 35.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 97         | \$19,366,544.50        | 64.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>151</b> | <b>\$30,169,322.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407F7E4    |  | GMAC MORTGAGE CORPORATION | 127        | \$23,856,116.64        | 59.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 76         | \$16,123,738.67        | 40.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>203</b> | <b>\$39,979,855.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407F7F1    |  | GMAC MORTGAGE CORPORATION | 81         | \$10,619,210.77        | 71.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 27         | \$4,329,474.00         | 28.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>108</b> | <b>\$14,948,684.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407F7H7    |  | GMAC MORTGAGE CORPORATION | 7          | \$1,824,000.00         | 90.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 1          | \$192,000.00           | 9.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>8</b>   | <b>\$2,016,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                           |            |                        |             |          |               |    |          |               |
| 31407F7J3    |  | GMAC MORTGAGE CORPORATION | 4          | \$1,015,600.00         | 49.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 3          | \$1,027,300.00         | 50.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>7</b>   | <b>\$2,042,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



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|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407F7K0    | GMAC MORTGAGE CORPORATION | 8          | \$1,438,575.00         | 71.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 3          | \$576,707.67           | 28.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>11</b>  | <b>\$2,015,282.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F7L8    | GMAC MORTGAGE CORPORATION | 56         | \$11,504,520.21        | 55.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 45         | \$9,400,220.00         | 44.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>101</b> | <b>\$20,904,740.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407F7M6    | UNION PLANTERS BANK NA    | 78         | \$10,186,594.57        | 98.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 1          | \$149,835.81           | 1.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>79</b>  | <b>\$10,336,430.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FA26    | Unavailable               | 23         | \$2,137,207.29         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>23</b>  | <b>\$2,137,207.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FA34    | CITIMORTGAGE, INC.        | 1          | \$149,484.21           | 9.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 11         | \$1,427,831.43         | 90.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>12</b>  | <b>\$1,577,315.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FA42    | Unavailable               | 17         | \$3,757,978.35         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>17</b>  | <b>\$3,757,978.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FA59    | CITIMORTGAGE, INC.        | 19         | \$3,461,352.31         | 4.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 450        | \$82,649,327.30        | 95.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>469</b> | <b>\$86,110,679.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FA67    | CITIMORTGAGE, INC.        | 55         | \$10,874,818.36        | 11.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 416        | \$79,977,861.84        | 88.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>471</b> | <b>\$90,852,680.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FA75    | CITIMORTGAGE, INC.        | 130        | \$23,472,437.89        | 29.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 282        | \$55,799,778.73        | 70.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>412</b> | <b>\$79,272,216.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FA83    | CITIMORTGAGE, INC.        | 29         | \$4,929,928.66         | 30.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 61         | \$11,306,219.27        | 69.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>90</b>  | <b>\$16,236,147.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FA91    | Unavailable               | 25         | \$1,750,055.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>25</b>  | <b>\$1,750,055.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FAX8    | CITIMORTGAGE, INC.        | 163        | \$8,991,395.26         | 57%         | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | Unavailable        | 121        | \$6,782,892.44         | 43%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>284</b> | <b>\$15,774,287.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FAY6    | CITIMORTGAGE, INC. | 159        | \$14,529,085.98        | 46.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 178        | \$16,503,407.97        | 53.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>337</b> | <b>\$31,032,493.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FAZ3    | CITIMORTGAGE, INC. | 4          | \$214,022.53           | 8.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 47         | \$2,182,840.63         | 91.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>51</b>  | <b>\$2,396,863.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FBB5    | CITIMORTGAGE, INC. | 17         | \$2,540,302.31         | 12.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 101        | \$17,632,955.72        | 87.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>118</b> | <b>\$20,173,258.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FBC3    | CITIMORTGAGE, INC. | 11         | \$1,903,706.00         | 22.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 36         | \$6,739,568.60         | 77.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>47</b>  | <b>\$8,643,274.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FBD1    | CITIMORTGAGE, INC. | 1          | \$159,000.00           | 14.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 5          | \$926,850.00           | 85.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>6</b>   | <b>\$1,085,850.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FBE9    | CITIMORTGAGE, INC. | 10         | \$1,704,983.22         | 19.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 39         | \$7,246,117.78         | 80.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>49</b>  | <b>\$8,951,101.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FBF6    | CITIMORTGAGE, INC. | 25         | \$4,996,821.31         | 68.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 13         | \$2,318,380.18         | 31.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>38</b>  | <b>\$7,315,201.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FBG4    | CITIMORTGAGE, INC. | 29         | \$4,851,785.99         | 32.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 67         | \$10,134,593.47        | 67.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>96</b>  | <b>\$14,986,379.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FBH2    | CITIMORTGAGE, INC. | 14         | \$2,559,182.00         | 48.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 14         | \$2,719,416.08         | 51.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>28</b>  | <b>\$5,278,598.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FBJ8    | CITIMORTGAGE, INC. | 2          | \$321,000.00           | 18.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 8          | \$1,375,471.91         | 81.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>10</b>  | <b>\$1,696,471.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FF21    | CITIMORTGAGE, INC. | 31         | \$6,800,593.05         | 5.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 479        | \$116,294,698.91       | 94.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                    |            |                         |             |          |               |    |          |               |
|--------------|--|--------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                    | <b>510</b> | <b>\$123,095,291.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FF39    |  | CITIMORTGAGE, INC. | 38         | \$8,242,650.46          | 5.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 563        | \$129,288,946.16        | 94.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>601</b> | <b>\$137,531,596.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FF47    |  | CITIMORTGAGE, INC. | 71         | \$14,422,929.32         | 12.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 453        | \$103,663,807.55        | 87.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>524</b> | <b>\$118,086,736.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FF54    |  | CITIMORTGAGE, INC. | 153        | \$30,060,787.84         | 22.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 535        | \$105,038,971.94        | 77.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>688</b> | <b>\$135,099,759.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FF62    |  | CITIMORTGAGE, INC. | 71         | \$4,522,484.24          | 39.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 108        | \$7,064,576.59          | 60.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>179</b> | <b>\$11,587,060.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FF70    |  | CITIMORTGAGE, INC. | 50         | \$11,276,516.61         | 11.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 371        | \$88,204,788.00         | 88.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>421</b> | <b>\$99,481,304.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FF88    |  | CITIMORTGAGE, INC. | 16         | \$3,415,719.00          | 11.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 125        | \$26,604,389.35         | 88.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>141</b> | <b>\$30,020,108.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FF96    |  | CITIMORTGAGE, INC. | 2          | \$602,641.32            | 6.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 35         | \$8,407,083.91          | 93.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>37</b>  | <b>\$9,009,725.23</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFH8    |  | CITIMORTGAGE, INC. | 4          | \$451,606.94            | 33.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 5          | \$909,057.76            | 66.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>9</b>   | <b>\$1,360,664.70</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFJ4    |  | CITIMORTGAGE, INC. | 2          | \$275,220.57            | 16.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 7          | \$1,356,053.72          | 83.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>9</b>   | <b>\$1,631,274.29</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFK1    |  | CITIMORTGAGE, INC. | 7          | \$993,604.26            | 76.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 3          | \$307,660.15            | 23.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>10</b>  | <b>\$1,301,264.41</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFL9    |  | CITIMORTGAGE, INC. | 1          | \$73,926.33             | 15.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable        | 4          | \$404,431.59            | 84.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                    | <b>5</b>   | <b>\$478,357.92</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                         |             |          |               |    |          |               |
|--------------|--------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407FFM7    | CITIMORTGAGE, INC. | 8          | \$627,747.69            | 26.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 16         | \$1,707,002.92          | 73.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>24</b>  | <b>\$2,334,750.61</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFQ8    | CITIMORTGAGE, INC. | 71         | \$15,747,816.60         | 92.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 6          | \$1,305,350.69          | 7.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>77</b>  | <b>\$17,053,167.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFR6    | CITIMORTGAGE, INC. | 275        | \$17,539,367.59         | 66.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 131        | \$8,673,109.02          | 33.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>406</b> | <b>\$26,212,476.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFS4    | CITIMORTGAGE, INC. | 239        | \$23,291,347.84         | 48.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 250        | \$24,421,661.53         | 51.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>489</b> | <b>\$47,713,009.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFT2    | CITIMORTGAGE, INC. | 18         | \$2,470,693.27          | 61.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 8          | \$1,566,969.40          | 38.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>26</b>  | <b>\$4,037,662.67</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFU9    | CITIMORTGAGE, INC. | 11         | \$2,670,967.61          | 35.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 19         | \$4,819,206.90          | 64.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>30</b>  | <b>\$7,490,174.51</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFV7    | CITIMORTGAGE, INC. | 203        | \$26,197,214.52         | 45.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 242        | \$31,648,145.59         | 54.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>445</b> | <b>\$57,845,360.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFW5    | CITIMORTGAGE, INC. | 334        | \$73,913,666.74         | 36.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 554        | \$129,329,511.26        | 63.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>888</b> | <b>\$203,243,178.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFX3    | CITIMORTGAGE, INC. | 14         | \$2,694,604.15          | 12.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 86         | \$18,792,843.69         | 87.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>100</b> | <b>\$21,487,447.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFY1    | CITIMORTGAGE, INC. | 17         | \$3,067,415.13          | 2.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 475        | \$112,880,796.83        | 97.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>492</b> | <b>\$115,948,211.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FFZ8    | CITIMORTGAGE, INC. | 91         | \$19,457,625.75         | 20.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 348        | \$75,325,217.58         | 79.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>439</b> | <b>\$94,782,843.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |              |                         |             |          |               |    |          |               |
|--------------|--------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407FGA2    | CITIMORTGAGE, INC. | 89           | \$5,433,739.49          | 28.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 205          | \$13,364,780.76         | 71.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>294</b>   | <b>\$18,798,520.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGB0    | CITIMORTGAGE, INC. | 13           | \$1,279,705.49          | 12.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 94           | \$9,235,820.70          | 87.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>107</b>   | <b>\$10,515,526.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGC8    | CITIMORTGAGE, INC. | 4            | \$874,946.00            | 9.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 33           | \$8,484,395.50          | 90.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>37</b>    | <b>\$9,359,341.50</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGD6    | CITIMORTGAGE, INC. | 89           | \$20,303,599.96         | 7.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 990          | \$239,060,858.73        | 92.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>1,079</b> | <b>\$259,364,458.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGE4    | CITIMORTGAGE, INC. | 63           | \$14,354,665.49         | 15.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 339          | \$75,427,724.58         | 84.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>402</b>   | <b>\$89,782,390.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGF1    | CITIMORTGAGE, INC. | 1            | \$169,377.32            | 2.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 35           | \$7,682,578.14          | 97.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>36</b>    | <b>\$7,851,955.46</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGG9    | Unavailable        | 10           | \$2,435,572.50          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>10</b>    | <b>\$2,435,572.50</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGH7    | CITIMORTGAGE, INC. | 38           | \$8,104,948.46          | 8.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 368          | \$85,652,679.40         | 91.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>406</b>   | <b>\$93,757,627.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGJ3    | CITIMORTGAGE, INC. | 16           | \$3,715,266.81          | 21.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 59           | \$13,453,144.58         | 78.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>75</b>    | <b>\$17,168,411.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGK0    | CITIMORTGAGE, INC. | 33           | \$6,971,885.95          | 7.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 332          | \$86,022,522.90         | 92.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>365</b>   | <b>\$92,994,408.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGL8    | CITIMORTGAGE, INC. | 1            | \$172,008.00            | 4.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 15           | \$3,392,306.29          | 95.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>16</b>    | <b>\$3,564,314.29</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGM6    | CITIMORTGAGE, INC. | 104          | \$21,296,902.62         | 17.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 437          | \$99,195,805.16         | 82.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                          |            |                         |             |          |               |    |          |               |
|--------------|--|--------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                          | <b>541</b> | <b>\$120,492,707.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGN4    |  | CITIMORTGAGE, INC.       | 40         | \$8,882,281.70          | 34.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 74         | \$17,217,009.96         | 65.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>114</b> | <b>\$26,099,291.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGQ7    |  | CITIMORTGAGE, INC.       | 5          | \$1,009,934.65          | 5.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 71         | \$17,348,541.75         | 94.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>76</b>  | <b>\$18,358,476.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGR5    |  | CITIMORTGAGE, INC.       | 58         | \$12,525,686.63         | 16.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 270        | \$63,146,065.15         | 83.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>328</b> | <b>\$75,671,751.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FGS3    |  | CITIMORTGAGE, INC.       | 25         | \$5,511,449.91          | 37.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 38         | \$9,313,256.48          | 62.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>63</b>  | <b>\$14,824,706.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FQ78    |  | CCO MORTGAGE CORPORATION | 123        | \$23,845,233.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>123</b> | <b>\$23,845,233.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FQ94    |  | CCO MORTGAGE CORPORATION | 95         | \$5,878,294.10          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>95</b>  | <b>\$5,878,294.10</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FR36    |  | OHIO SAVINGS BANK        | 25         | \$5,230,115.78          | 96.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 1          | \$213,389.14            | 3.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>26</b>  | <b>\$5,443,504.92</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FRA0    |  | CCO MORTGAGE CORPORATION | 74         | \$7,330,455.26          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>74</b>  | <b>\$7,330,455.26</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FRB8    |  | CCO MORTGAGE CORPORATION | 37         | \$4,394,446.64          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>37</b>  | <b>\$4,394,446.64</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FRC6    |  | CCO MORTGAGE CORPORATION | 60         | \$8,288,580.66          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>60</b>  | <b>\$8,288,580.66</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FRD4    |  | CCO MORTGAGE CORPORATION | 209        | \$46,258,533.83         | 99.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 1          | \$160,900.00            | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>210</b> | <b>\$46,419,433.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                    |           |                        |             |          |               |    |          |               |
|--------------|------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407FRF9    | CCO MORTGAGE CORPORATION           | 23        | \$1,370,439.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>23</b> | <b>\$1,370,439.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FRG7    | CCO MORTGAGE CORPORATION           | 11        | \$1,093,902.19         | 84.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 2         | \$203,929.85           | 15.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>13</b> | <b>\$1,297,832.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FRH5    | CCO MORTGAGE CORPORATION           | 22        | \$2,789,550.46         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>22</b> | <b>\$2,789,550.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FRJ1    | CCO MORTGAGE CORPORATION           | 24        | \$5,064,617.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>24</b> | <b>\$5,064,617.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FRP7    | OHIO SAVINGS BANK                  | 1         | \$204,374.49           | 2.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 27        | \$6,653,541.39         | 97.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>28</b> | <b>\$6,857,915.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FRQ5    | OHIO SAVINGS BANK                  | 4         | \$924,110.25           | 5.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 58        | \$14,577,560.02        | 94.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>62</b> | <b>\$15,501,670.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FRR3    | Unavailable                        | 6         | \$1,531,907.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>6</b>  | <b>\$1,531,907.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FS43    | Unavailable                        | 4         | \$295,867.97           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>4</b>  | <b>\$295,867.97</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FSL5    | WASHINGTON MUTUAL SECURITIES CORP. | 12        | \$2,485,897.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>12</b> | <b>\$2,485,897.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FSM3    | WASHINGTON MUTUAL SECURITIES CORP. | 16        | \$2,822,203.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>16</b> | <b>\$2,822,203.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FSS0    | UNIVERSAL MORTGAGE CORPORATION     | 13        | \$1,897,952.55         | 21.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 48        | \$7,101,446.58         | 78.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                |           |                       |             |          |               |    |          |               |
|--------------|--|--------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                | <b>61</b> | <b>\$8,999,399.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31407FST8    |  | UNIVERSAL MORTGAGE CORPORATION | 7         | \$848,997.01          | 16.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 28        | \$4,150,707.69        | 83.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>35</b> | <b>\$4,999,704.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31407FSU5    |  | UNIVERSAL MORTGAGE CORPORATION | 5         | \$714,885.80          | 10.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 42        | \$6,285,081.08        | 89.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>47</b> | <b>\$6,999,966.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31407FSV3    |  | UNIVERSAL MORTGAGE CORPORATION | 5         | \$576,669.00          | 11.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 28        | \$4,423,233.88        | 88.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>33</b> | <b>\$4,999,902.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31407FSW1    |  | UNIVERSAL MORTGAGE CORPORATION | 5         | \$709,495.00          | 21.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 20        | \$2,617,816.70        | 78.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>25</b> | <b>\$3,327,311.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31407FSX9    |  | UNIVERSAL MORTGAGE CORPORATION | 3         | \$268,671.00          | 4.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 31        | \$5,731,236.00        | 95.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>34</b> | <b>\$5,999,907.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31407FSY7    |  | UNIVERSAL MORTGAGE CORPORATION | 6         | \$1,094,930.00        | 27.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 15        | \$2,905,359.00        | 72.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>21</b> | <b>\$4,000,289.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31407FSZ4    |  | UNIVERSAL MORTGAGE CORPORATION | 3         | \$531,670.00          | 17.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 16        | \$2,468,301.16        | 82.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>19</b> | <b>\$2,999,971.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                |           |                       |             |          |               |    |          |               |
| 31407FTL4    |  | FREEDOM MORTGAGE CORP.         | 5         | \$805,600.00          | 78.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 2         | \$226,400.00          | 21.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                                     |     |                 |        |   |        |    |   |        |
|--------------|--|-------------------------------------|-----|-----------------|--------|---|--------|----|---|--------|
| <b>Total</b> |  |                                     | 7   | \$1,032,000.00  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |
| 31407FTP5    |  | Unavailable                         | 6   | \$1,057,050.00  | 100%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| <b>Total</b> |  |                                     | 6   | \$1,057,050.00  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |
| 31407FTR1    |  | FREEDOM MORTGAGE CORP.              | 3   | \$723,750.00    | 71.53% | 0 | \$0.00 | NA | 0 | \$0.00 |
|              |  | Unavailable                         | 1   | \$288,000.00    | 28.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
| <b>Total</b> |  |                                     | 4   | \$1,011,750.00  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |
| 31407FTS9    |  | Unavailable                         | 5   | \$1,012,000.00  | 100%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| <b>Total</b> |  |                                     | 5   | \$1,012,000.00  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |
| 31407FTU4    |  | Unavailable                         | 3   | \$1,004,000.00  | 100%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| <b>Total</b> |  |                                     | 3   | \$1,004,000.00  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |
| 31407FU24    |  | FIRST HORIZON HOME LOAN CORPORATION | 24  | \$5,390,978.00  | 90.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|              |  | Unavailable                         | 2   | \$556,500.00    | 9.36%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| <b>Total</b> |  |                                     | 26  | \$5,947,478.00  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |
| 31407FU32    |  | FIRST HORIZON HOME LOAN CORPORATION | 24  | \$5,156,040.04  | 68.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|              |  | Unavailable                         | 12  | \$2,392,416.34  | 31.69% | 0 | \$0.00 | NA | 0 | \$0.00 |
| <b>Total</b> |  |                                     | 36  | \$7,548,456.38  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |
| 31407FU40    |  | FIRST HORIZON HOME LOAN CORPORATION | 96  | \$18,109,201.50 | 66.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|              |  | Unavailable                         | 46  | \$8,959,645.05  | 33.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| <b>Total</b> |  |                                     | 142 | \$27,068,846.55 | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |
| 31407FU57    |  | FIRST HORIZON HOME LOAN CORPORATION | 32  | \$5,548,557.78  | 70.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|              |  | Unavailable                         | 10  | \$2,367,958.00  | 29.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
| <b>Total</b> |  |                                     | 42  | \$7,916,515.78  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |
| 31407FU65    |  | FIRST HORIZON HOME LOAN CORPORATION | 7   | \$1,280,150.00  | 35.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|              |  | Unavailable                         | 11  | \$2,315,111.11  | 64.39% | 0 | \$0.00 | NA | 0 | \$0.00 |
| <b>Total</b> |  |                                     | 18  | \$3,595,261.11  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |
| 31407FU73    |  | FIRST HORIZON HOME LOAN CORPORATION | 65  | \$5,545,009.00  | 73.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
|              |  | Unavailable                         | 22  | \$1,991,873.71  | 26.43% | 0 | \$0.00 | NA | 0 | \$0.00 |
| <b>Total</b> |  |                                     | 87  | \$7,536,882.71  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |

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|              |                                     |            |                         |             |          |               |    |          |               |
|--------------|-------------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407FU81    | FIRST HORIZON HOME LOAN CORPORATION | 121        | \$28,187,484.00         | 76%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 37         | \$8,900,762.00          | 24%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>158</b> | <b>\$37,088,246.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FU99    | FIRST HORIZON HOME LOAN CORPORATION | 96         | \$22,695,264.00         | 88.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 12         | \$2,920,861.00          | 11.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>108</b> | <b>\$25,616,125.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUA6    | Unavailable                         | 2          | \$141,215.95            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>2</b>   | <b>\$141,215.95</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUG3    | Unavailable                         | 88         | \$20,661,834.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>88</b>  | <b>\$20,661,834.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUH1    | OHIO SAVINGS BANK                   | 1          | \$319,174.25            | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 809        | \$195,107,672.20        | 99.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>810</b> | <b>\$195,426,846.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUJ7    | Unavailable                         | 43         | \$11,249,475.87         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>43</b>  | <b>\$11,249,475.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUK4    | Unavailable                         | 75         | \$16,099,990.56         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>75</b>  | <b>\$16,099,990.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUV0    | FIRST HORIZON HOME LOAN CORPORATION | 360        | \$74,524,179.54         | 99.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 2          | \$549,853.48            | 0.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>362</b> | <b>\$75,074,033.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUW8    | FIRST HORIZON HOME LOAN CORPORATION | 247        | \$57,914,235.00         | 96.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 9          | \$2,184,650.00          | 3.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>256</b> | <b>\$60,098,885.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUX6    | FIRST HORIZON HOME LOAN CORPORATION | 15         | \$2,602,618.17          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>15</b>  | <b>\$2,602,618.17</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUY4    | FIRST HORIZON HOME LOAN CORPORATION | 114        | \$25,032,396.00         | 83.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 17         | \$4,932,550.00          | 16.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>131</b> | <b>\$29,964,946.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FUZ1    |                                     | 97         | \$23,285,345.00         | 98.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | FIRST HORIZON HOME<br>LOAN CORPORATION               |            |                        |             |          |               |    |          |               |
|              | Unavailable  | 2          | \$403,000.00           | 1.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>99</b>  | <b>\$23,688,345.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FV23    | Unavailable  | 29         | \$6,895,927.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>29</b>  | <b>\$6,895,927.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FV31    | Unavailable  | 34         | \$7,948,547.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>34</b>  | <b>\$7,948,547.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FV49    | Unavailable  | 11         | \$2,249,791.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>11</b>  | <b>\$2,249,791.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVA5    | FIRST HORIZON HOME<br>LOAN CORPORATION               | 8          | \$1,964,740.00         | 76.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 2          | \$592,760.00           | 23.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>10</b>  | <b>\$2,557,500.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVB3    | FIRST HORIZON HOME<br>LOAN CORPORATION               | 128        | \$24,750,979.42        | 82.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 23         | \$5,299,780.91         | 17.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>151</b> | <b>\$30,050,760.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVD9    | FIRST HORIZON HOME<br>LOAN CORPORATION               | 13         | \$2,822,720.00         | 87.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 2          | \$411,000.00           | 12.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>15</b>  | <b>\$3,233,720.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVE7    | FIRST HORIZON HOME<br>LOAN CORPORATION               | 9          | \$2,216,133.00         | 86.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 1          | \$359,650.00           | 13.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>10</b>  | <b>\$2,575,783.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FVJ6    | NEIGHBORHOOD<br>HOUSING SERVICES<br>OF AMERICA, INC. | 23         | \$2,201,946.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>23</b>  | <b>\$2,201,946.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FW22    | USAA FEDERAL<br>SAVINGS BANK                         | 9          | \$1,198,640.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>9</b>   | <b>\$1,198,640.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FW30    | USAA FEDERAL<br>SAVINGS BANK                         | 137        | \$23,788,998.21        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>137</b> | <b>\$23,788,998.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407FWQ9    | USAA FEDERAL SAVINGS BANK | 38         | \$5,409,208.44         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>38</b>  | <b>\$5,409,208.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FWR7    | USAA FEDERAL SAVINGS BANK | 98         | \$16,009,160.19        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>98</b>  | <b>\$16,009,160.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FWS5    | USAA FEDERAL SAVINGS BANK | 149        | \$27,085,913.20        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>149</b> | <b>\$27,085,913.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FWT3    | USAA FEDERAL SAVINGS BANK | 133        | \$24,962,314.56        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>133</b> | <b>\$24,962,314.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FWU0    | USAA FEDERAL SAVINGS BANK | 78         | \$14,894,112.42        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>78</b>  | <b>\$14,894,112.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FWV8    | USAA FEDERAL SAVINGS BANK | 84         | \$15,283,676.93        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>84</b>  | <b>\$15,283,676.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FWW6    | USAA FEDERAL SAVINGS BANK | 106        | \$17,993,266.40        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>106</b> | <b>\$17,993,266.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FWX4    | USAA FEDERAL SAVINGS BANK | 86         | \$15,806,947.25        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>86</b>  | <b>\$15,806,947.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FWY2    | USAA FEDERAL SAVINGS BANK | 217        | \$39,026,138.95        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>217</b> | <b>\$39,026,138.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FWZ9    | USAA FEDERAL SAVINGS BANK | 13         | \$2,062,462.56         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>13</b>  | <b>\$2,062,462.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYK0    | M&T MORTGAGE CORPORATION  | 7          | \$1,918,878.95         | 43.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 11         | \$2,513,162.91         | 56.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>18</b>  | <b>\$4,432,041.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYL8    |                           | 20         | \$1,289,624.81         | 74.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                          |           |                       |             |          |               |    |          |               |
|--------------|--|--------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | M&T MORTGAGE CORPORATION |           |                       |             |          |               |    |          |               |
|              |  | Unavailable              | 6         | \$440,166.52          | 25.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>26</b> | <b>\$1,729,791.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYM6    |  | M&T MORTGAGE CORPORATION | 6         | \$1,206,393.08        | 60.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 5         | \$795,550.37          | 39.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>11</b> | <b>\$2,001,943.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYN4    |  | M&T MORTGAGE CORPORATION | 6         | \$1,032,875.74        | 43.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 9         | \$1,329,627.16        | 56.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>15</b> | <b>\$2,362,502.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYP9    |  | M&T MORTGAGE CORPORATION | 6         | \$824,812.16          | 59.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 4         | \$557,252.72          | 40.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>10</b> | <b>\$1,382,064.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYQ7    |  | M&T MORTGAGE CORPORATION | 10        | \$757,963.59          | 59.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 7         | \$507,737.33          | 40.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>17</b> | <b>\$1,265,700.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYR5    |  | M&T MORTGAGE CORPORATION | 15        | \$1,352,296.58        | 65.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 8         | \$701,127.64          | 34.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>23</b> | <b>\$2,053,424.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYS3    |  | M&T MORTGAGE CORPORATION | 13        | \$1,537,974.51        | 86.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 2         | \$246,268.86          | 13.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>15</b> | <b>\$1,784,243.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407FYT1    |  | M&T MORTGAGE CORPORATION | 9         | \$1,261,084.48        | 75.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 3         | \$401,116.71          | 24.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>12</b> | <b>\$1,662,201.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G2V9    |  | PHH MORTGAGE CORPORATION | 24        | \$4,967,364.04        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>24</b> | <b>\$4,967,364.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G2W7    |  | PHH MORTGAGE CORPORATION | 60        | \$10,070,250.85       | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                          |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                          | <b>60</b>  | <b>\$10,070,250.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G2X5    |  | PHH MORTGAGE CORPORATION | 53         | \$10,079,023.59        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>53</b>  | <b>\$10,079,023.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G2Y3    |  | PHH MORTGAGE CORPORATION | 48         | \$9,907,948.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>48</b>  | <b>\$9,907,948.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G2Z0    |  | PHH MORTGAGE CORPORATION | 29         | \$6,037,811.87         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>29</b>  | <b>\$6,037,811.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3A4    |  | SUNTRUST MORTGAGE INC.   | 2          | \$165,307.71           | 9.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 9          | \$1,613,007.56         | 90.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>11</b>  | <b>\$1,778,315.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3B2    |  | SUNTRUST MORTGAGE INC.   | 13         | \$1,511,472.54         | 24.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 39         | \$4,630,844.59         | 75.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>52</b>  | <b>\$6,142,317.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3C0    |  | SUNTRUST MORTGAGE INC.   | 30         | \$4,054,047.57         | 29.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 69         | \$9,484,470.21         | 70.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>99</b>  | <b>\$13,538,517.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3D8    |  | SUNTRUST MORTGAGE INC.   | 33         | \$4,525,279.23         | 33.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 66         | \$9,101,885.64         | 66.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>99</b>  | <b>\$13,627,164.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3E6    |  | SUNTRUST MORTGAGE INC.   | 38         | \$9,344,649.16         | 37.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 64         | \$15,507,098.01        | 62.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>102</b> | <b>\$24,851,747.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3F3    |  | SUNTRUST MORTGAGE INC.   | 21         | \$4,569,647.90         | 46.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 23         | \$5,158,873.10         | 53.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>44</b>  | <b>\$9,728,521.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3H9    |  | Unavailable              | 12         | \$2,267,115.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>12</b>  | <b>\$2,267,115.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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

|              |                        |            |                        |             |          |               |    |          |               |
|--------------|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407G3J5    | SUNTRUST MORTGAGE INC. | 2          | \$506,169.27           | 14.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 17         | \$2,905,846.76         | 85.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>19</b>  | <b>\$3,412,016.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3K2    | SUNTRUST MORTGAGE INC. | 26         | \$4,599,342.88         | 63.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 18         | \$2,699,641.04         | 36.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>44</b>  | <b>\$7,298,983.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3L0    | SUNTRUST MORTGAGE INC. | 45         | \$10,074,144.86        | 46.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 57         | \$11,659,592.93        | 53.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>102</b> | <b>\$21,733,737.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3M8    | SUNTRUST MORTGAGE INC. | 35         | \$7,297,973.76         | 34.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 61         | \$13,687,195.74        | 65.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>96</b>  | <b>\$20,985,169.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3N6    | SUNTRUST MORTGAGE INC. | 23         | \$4,640,278.93         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>23</b>  | <b>\$4,640,278.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3P1    | Unavailable            | 75         | \$20,671,540.86        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>75</b>  | <b>\$20,671,540.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3Q9    | SUNTRUST MORTGAGE INC. | 31         | \$7,222,145.96         | 59.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 23         | \$4,922,189.42         | 40.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>54</b>  | <b>\$12,144,335.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3R7    | SUNTRUST MORTGAGE INC. | 25         | \$1,553,985.35         | 46.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 33         | \$1,796,090.04         | 53.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>58</b>  | <b>\$3,350,075.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3S5    | SUNTRUST MORTGAGE INC. | 1          | \$203,792.01           | 2.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 57         | \$9,708,701.52         | 97.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>58</b>  | <b>\$9,912,493.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3T3    | Unavailable            | 53         | \$14,830,744.63        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>53</b>  | <b>\$14,830,744.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                        |            |                        |             |          |               |    |          |               |
|--------------|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407G3U0    | SUNTRUST MORTGAGE INC. | 64         | \$9,118,446.09         | 68.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 33         | \$4,171,285.18         | 31.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>97</b>  | <b>\$13,289,731.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3V8    | SUNTRUST MORTGAGE INC. | 18         | \$2,229,080.65         | 18.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 81         | \$10,140,509.19        | 81.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>99</b>  | <b>\$12,369,589.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3W6    | SUNTRUST MORTGAGE INC. | 17         | \$4,112,669.68         | 17.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 82         | \$18,986,261.87        | 82.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>99</b>  | <b>\$23,098,931.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3X4    | SUNTRUST MORTGAGE INC. | 31         | \$6,848,627.05         | 84.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 6          | \$1,289,236.72         | 15.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>37</b>  | <b>\$8,137,863.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3Y2    | SUNTRUST MORTGAGE INC. | 44         | \$10,714,715.53        | 45.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 61         | \$12,594,951.42        | 54.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>105</b> | <b>\$23,309,666.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G3Z9    | SUNTRUST MORTGAGE INC. | 22         | \$5,271,273.57         | 21.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 89         | \$19,593,403.78        | 78.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>111</b> | <b>\$24,864,677.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4A3    | SUNTRUST MORTGAGE INC. | 18         | \$2,497,699.41         | 25.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 52         | \$7,148,983.73         | 74.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>70</b>  | <b>\$9,646,683.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4B1    | SUNTRUST MORTGAGE INC. | 51         | \$5,034,350.43         | 50.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 51         | \$4,987,595.03         | 49.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>102</b> | <b>\$10,021,945.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4C9    | SUNTRUST MORTGAGE INC. | 21         | \$2,132,788.73         | 59.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 15         | \$1,478,297.71         | 40.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>36</b>  | <b>\$3,611,086.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4D7    | SUNTRUST               | 51         | \$3,369,106.45         | 73.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                        |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | MORTGAGE INC.          |            |                        |             |          |               |    |          |               |
|              |  | Unavailable            | 18         | \$1,206,008.35         | 26.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>69</b>  | <b>\$4,575,114.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4E5    |  | SUNTRUST MORTGAGE INC. | 8          | \$930,416.04           | 30.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 18         | \$2,128,577.93         | 69.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>26</b>  | <b>\$3,058,993.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4F2    |  | SUNTRUST MORTGAGE INC. | 12         | \$1,487,004.89         | 15.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 68         | \$8,069,437.90         | 84.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>80</b>  | <b>\$9,556,442.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4G0    |  | SUNTRUST MORTGAGE INC. | 18         | \$3,542,824.37         | 16.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 82         | \$18,007,658.86        | 83.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>100</b> | <b>\$21,550,483.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4H8    |  | SUNTRUST MORTGAGE INC. | 30         | \$6,891,598.47         | 27.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 87         | \$18,556,452.72        | 72.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>117</b> | <b>\$25,448,051.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4J4    |  | SUNTRUST MORTGAGE INC. | 8          | \$1,541,061.05         | 6.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 101        | \$21,670,084.41        | 93.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>109</b> | <b>\$23,211,145.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4K1    |  | SUNTRUST MORTGAGE INC. | 26         | \$4,600,864.57         | 25.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 76         | \$13,388,311.96        | 74.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>102</b> | <b>\$17,989,176.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4L9    |  | SUNTRUST MORTGAGE INC. | 31         | \$8,178,794.92         | 35.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 59         | \$14,817,662.12        | 64.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>90</b>  | <b>\$22,996,457.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4M7    |  | SUNTRUST MORTGAGE INC. | 13         | \$3,143,242.19         | 14.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 82         | \$18,529,936.88        | 85.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>95</b>  | <b>\$21,673,179.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4Q8    |  | SUNTRUST MORTGAGE INC. | 10         | \$3,069,069.43         | 38.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                  | 16         | \$4,865,531.35         | 61.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>26</b>  | <b>\$7,934,600.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4R6    |  | SUNTRUST MORTGAGE INC.       | 6          | \$1,396,178.17         | 25.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 20         | \$4,083,295.59         | 74.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>26</b>  | <b>\$5,479,473.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G4S4    |  | SUNTRUST MORTGAGE INC.       | 2          | \$328,979.23           | 5.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 23         | \$5,499,728.42         | 94.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>25</b>  | <b>\$5,828,707.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5C8    |  | KENTUCKY HOUSING CORPORATION | 82         | \$7,715,828.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>82</b>  | <b>\$7,715,828.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5D6    |  | KENTUCKY HOUSING CORPORATION | 16         | \$1,561,189.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>16</b>  | <b>\$1,561,189.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5H7    |  | IRWIN MORTGAGE CORPORATION   | 19         | \$2,967,540.09         | 4.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 303        | \$57,234,901.10        | 95.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>322</b> | <b>\$60,202,441.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5J3    |  | IRWIN MORTGAGE CORPORATION   | 3          | \$826,550.00           | 5.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 84         | \$15,114,668.48        | 94.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>87</b>  | <b>\$15,941,218.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5K0    |  | IRWIN MORTGAGE CORPORATION   | 5          | \$958,336.00           | 3.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 150        | \$30,136,919.74        | 96.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>155</b> | <b>\$31,095,255.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5L8    |  | IRWIN MORTGAGE CORPORATION   | 1          | \$123,500.00           | 5.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 11         | \$2,304,954.49         | 94.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>12</b>  | <b>\$2,428,454.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5M6    |  | IRWIN MORTGAGE CORPORATION   | 4          | \$874,660.00           | 3.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 115        | \$21,572,630.22        | 96.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>119</b> | <b>\$22,447,290.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                            |            |                        |             |          |               |    |          |               |
|--------------|----------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407G5P9    | IRWIN MORTGAGE CORPORATION | 6          | \$1,042,750.00         | 15.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 38         | \$5,768,681.49         | 84.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>44</b>  | <b>\$6,811,431.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5Q7    | IRWIN MORTGAGE CORPORATION | 3          | \$395,350.00           | 5.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 37         | \$6,261,645.20         | 94.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>40</b>  | <b>\$6,656,995.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5R5    | IRWIN MORTGAGE CORPORATION | 10         | \$1,672,192.00         | 6.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 114        | \$22,546,498.00        | 93.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>124</b> | <b>\$24,218,690.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5S3    | IRWIN MORTGAGE CORPORATION | 12         | \$1,351,553.59         | 8.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 93         | \$13,714,955.04        | 91.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>105</b> | <b>\$15,066,508.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5T1    | IRWIN MORTGAGE CORPORATION | 6          | \$1,186,050.00         | 12%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 55         | \$8,700,049.44         | 88%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>61</b>  | <b>\$9,886,099.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407G5U8    | IRWIN MORTGAGE CORPORATION | 14         | \$1,952,049.69         | 20.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 53         | \$7,510,643.13         | 79.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>67</b>  | <b>\$9,462,692.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GAA6    | UNION PLANTERS BANK NA     | 94         | \$20,611,725.05        | 91.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 8          | \$1,830,351.45         | 8.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>102</b> | <b>\$22,442,076.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GAB4    | UNION PLANTERS BANK NA     | 41         | \$9,539,992.66         | 85.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 7          | \$1,602,127.18         | 14.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>48</b>  | <b>\$11,142,119.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GAC2    | UNION PLANTERS BANK NA     | 75         | \$9,843,463.31         | 92.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                | 6          | \$795,161.77           | 7.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>81</b>  | <b>\$10,638,625.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GAD0    | UNION PLANTERS             | 55         | \$11,844,470.41        | 87.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                        |            |                        |             |          |               |    |          |
|--------------|--|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|
|              |  | BANK NA                |            |                        |             |          |               |    |          |
|              |  | Unavailable            | 8          | \$1,658,645.03         | 12.28%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |                        | <b>63</b>  | <b>\$13,503,115.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |                        |            |                        |             |          |               |    |          |
| 31407GAE8    |  | UNION PLANTERS BANK NA | 69         | \$4,444,260.00         | 96.58%      | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable            | 2          | \$157,480.49           | 3.42%       | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |                        | <b>71</b>  | <b>\$4,601,740.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |                        |            |                        |             |          |               |    |          |
| 31407GAF5    |  | UNION PLANTERS BANK NA | 55         | \$5,347,190.55         | 86.11%      | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable            | 9          | \$862,424.91           | 13.89%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |                        | <b>64</b>  | <b>\$6,209,615.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |                        |            |                        |             |          |               |    |          |
| 31407GAG3    |  | UNION PLANTERS BANK NA | 23         | \$2,987,462.41         | 71.11%      | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable            | 9          | \$1,213,919.13         | 28.89%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |                        | <b>32</b>  | <b>\$4,201,381.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |                        |            |                        |             |          |               |    |          |
| 31407GAH1    |  | UNION PLANTERS BANK NA | 66         | \$3,897,512.22         | 86.51%      | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable            | 9          | \$607,641.86           | 13.49%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |                        | <b>75</b>  | <b>\$4,505,154.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |                        |            |                        |             |          |               |    |          |
| 31407GAJ7    |  | UNION PLANTERS BANK NA | 92         | \$19,643,405.45        | 86.6%       | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable            | 14         | \$3,039,706.79         | 13.4%       | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |                        | <b>106</b> | <b>\$22,683,112.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |                        |            |                        |             |          |               |    |          |
| 31407GAL2    |  | UNION PLANTERS BANK NA | 8          | \$1,714,152.98         | 42.7%       | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable            | 9          | \$2,300,522.01         | 57.3%       | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |                        | <b>17</b>  | <b>\$4,014,674.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |                        |            |                        |             |          |               |    |          |
| 31407GAS7    |  | UNION PLANTERS BANK NA | 42         | \$5,496,088.90         | 76.19%      | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable            | 13         | \$1,717,469.49         | 23.81%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |                        | <b>55</b>  | <b>\$7,213,558.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |                        |            |                        |             |          |               |    |          |
| 31407GAT5    |  | UNION PLANTERS BANK NA | 43         | \$2,809,526.07         | 86.76%      | 0        | \$0.00        | NA | 0        |
|              |  | Unavailable            | 6          | \$428,790.45           | 13.24%      | 0        | \$0.00        | NA | 0        |
| <b>Total</b> |  |                        | <b>49</b>  | <b>\$3,238,316.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> |
|              |  |                        |            |                        |             |          |               |    |          |
| 31407GAU2    |  | UNION PLANTERS BANK NA | 48         | \$4,735,305.52         | 98.14%      | 0        | \$0.00        | NA | 0        |

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|              |  |                                |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                    | 1          | \$89,910.40            | 1.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>49</b>  | <b>\$4,825,215.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GB64    |  | SUNTRUST MORTGAGE INC.         | 107        | \$20,171,595.30        | 25.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 287        | \$60,329,378.85        | 74.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>394</b> | <b>\$80,500,974.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GB80    |  | SUNTRUST MORTGAGE INC.         | 23         | \$3,387,381.22         | 28.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 50         | \$8,553,702.19         | 71.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>73</b>  | <b>\$11,941,083.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GC48    |  | NATIONAL CITY MORTGAGE COMPANY | 38         | \$7,031,061.06         | 67.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 16         | \$3,335,585.06         | 32.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>54</b>  | <b>\$10,366,646.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GC55    |  | NATIONAL CITY MORTGAGE COMPANY | 40         | \$8,057,163.86         | 82.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 9          | \$1,736,831.00         | 17.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>49</b>  | <b>\$9,793,994.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GDT2    |  | OHIO SAVINGS BANK              | 5          | \$293,247.10           | 13.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 13         | \$1,869,768.16         | 86.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>18</b>  | <b>\$2,163,015.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GDU9    |  | OHIO SAVINGS BANK              | 1          | \$79,703.81            | 5.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 9          | \$1,310,787.65         | 94.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>10</b>  | <b>\$1,390,491.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GDV7    |  | OHIO SAVINGS BANK              | 1          | \$52,606.55            | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 43         | \$8,095,952.47         | 99.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>44</b>  | <b>\$8,148,559.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GE87    |  | OHIO SAVINGS BANK              | 1          | \$109,893.08           | 4.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 14         | \$2,623,855.16         | 95.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>15</b>  | <b>\$2,733,748.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GE95    |  | OHIO SAVINGS BANK              | 1          | \$306,458.94           | 2.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 78         | \$10,218,420.69        | 97.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>79</b>  | <b>\$10,524,879.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GEK0    |  | OHIO SAVINGS BANK              | 15         | \$2,390,330.29         | 89.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 1          | \$274,832.75           | 10.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>16</b>  | <b>\$2,665,163.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                   |            |                        |             |          |               |    |          |               |
|--------------|-------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407GFA1    | OHIO SAVINGS BANK | 1          | \$69,984.74            | 2.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 27         | \$2,979,264.78         | 97.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>28</b>  | <b>\$3,049,249.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GFW3    | Unavailable       | 7          | \$1,211,975.06         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>7</b>   | <b>\$1,211,975.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GFX1    | OHIO SAVINGS BANK | 1          | \$111,901.18           | 1.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 41         | \$6,053,073.32         | 98.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>42</b>  | <b>\$6,164,974.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GFY9    | Unavailable       | 20         | \$2,722,017.05         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>20</b>  | <b>\$2,722,017.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GGL6    | OHIO SAVINGS BANK | 2          | \$281,035.80           | 23.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 7          | \$900,022.86           | 76.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>9</b>   | <b>\$1,181,058.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GGM4    | OHIO SAVINGS BANK | 2          | \$135,606.08           | 4.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 17         | \$3,014,188.63         | 95.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>19</b>  | <b>\$3,149,794.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GJ74    | OHIO SAVINGS BANK | 11         | \$1,889,239.33         | 5.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 150        | \$34,683,521.19        | 94.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>161</b> | <b>\$36,572,760.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GJ82    | OHIO SAVINGS BANK | 3          | \$364,538.88           | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 328        | \$63,265,090.66        | 99.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>331</b> | <b>\$63,629,629.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GJ90    | Unavailable       | 79         | \$10,527,246.98        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>79</b>  | <b>\$10,527,246.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GJR0    | Unavailable       | 5          | \$1,380,786.56         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>5</b>   | <b>\$1,380,786.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GJT6    | OHIO SAVINGS BANK | 1          | \$74,454.96            | 1.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable       | 27         | \$4,806,755.22         | 98.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>28</b>  | <b>\$4,881,210.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GJU3    | Unavailable       | 33         | \$4,688,718.37         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                   | <b>33</b>  | <b>\$4,688,718.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GKX5    | Unavailable       | 5          | \$1,070,328.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |             |  |            |                        |             |          |               |    |          |               |
|--------------|-------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |             |  | <b>5</b>   | <b>\$1,070,328.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GKY3    | Unavailable |  | 33         | \$6,276,733.35         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>33</b>  | <b>\$6,276,733.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GKZ0    | Unavailable |  | 20         | \$3,484,598.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>20</b>  | <b>\$3,484,598.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GM88    | Unavailable |  | 15         | \$2,057,869.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>15</b>  | <b>\$2,057,869.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GQA9    | Unavailable |  | 338        | \$81,717,909.69        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>338</b> | <b>\$81,717,909.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GQB7    | Unavailable |  | 78         | \$15,996,087.84        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>78</b>  | <b>\$15,996,087.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GQC5    | Unavailable |  | 72         | \$11,781,781.82        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>72</b>  | <b>\$11,781,781.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GQW1    | Unavailable |  | 47         | \$7,687,859.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>47</b>  | <b>\$7,687,859.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GQX9    | Unavailable |  | 23         | \$3,173,674.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>23</b>  | <b>\$3,173,674.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GQY7    | Unavailable |  | 100        | \$14,407,773.36        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>100</b> | <b>\$14,407,773.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GQZ4    | Unavailable |  | 31         | \$4,627,590.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>31</b>  | <b>\$4,627,590.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GVY1    | Unavailable |  | 22         | \$2,180,599.57         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>22</b>  | <b>\$2,180,599.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GVZ8    | Unavailable |  | 39         | \$3,952,639.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>39</b>  | <b>\$3,952,639.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GWM6    | Unavailable |  | 83         | \$10,824,027.01        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>83</b>  | <b>\$10,824,027.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GWN4    | Unavailable |  | 20         | \$2,640,129.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             |  | <b>20</b>  | <b>\$2,640,129.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GWP9    | Unavailable |  | 11         | \$1,361,748.46         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                          |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                          | <b>11</b>  | <b>\$1,361,748.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GWY0    |  | Unavailable              | 33         | \$8,227,592.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>33</b>  | <b>\$8,227,592.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GWZ7    |  | Unavailable              | 111        | \$24,666,932.72        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>111</b> | <b>\$24,666,932.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GYU6    |  | UNION PLANTERS BANK NA   | 100        | \$13,048,152.80        | 95.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 5          | \$675,959.64           | 4.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>105</b> | <b>\$13,724,112.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GYV4    |  | UNION PLANTERS BANK NA   | 25         | \$2,990,532.57         | 68.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 8          | \$1,345,313.46         | 31.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>33</b>  | <b>\$4,335,846.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GYW2    |  | UNION PLANTERS BANK NA   | 52         | \$7,225,185.01         | 89.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 6          | \$845,186.84           | 10.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>58</b>  | <b>\$8,070,371.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GYX0    |  | UNION PLANTERS BANK NA   | 68         | \$11,329,804.78        | 95.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 2          | \$497,097.76           | 4.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>70</b>  | <b>\$11,826,902.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407GYY8    |  | UNION PLANTERS BANK NA   | 51         | \$2,763,968.38         | 96.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable              | 2          | \$114,260.08           | 3.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>53</b>  | <b>\$2,878,228.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HA89    |  | PHH MORTGAGE CORPORATION | 30         | \$7,026,590.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>30</b>  | <b>\$7,026,590.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HA97    |  | PHH MORTGAGE CORPORATION | 60         | \$9,990,313.68         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>60</b>  | <b>\$9,990,313.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HBA3    |  | PHH MORTGAGE CORPORATION | 58         | \$10,028,656.39        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                          | <b>58</b>  | <b>\$10,028,656.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HBB1    |  |                          | 28         | \$6,044,619.04         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |   |           |                        |               |               |    |          |               |
|--------------|--|---|-----------|------------------------|---------------|---------------|----|----------|---------------|
|              |  | PHH MORTGAGE CORPORATION                      |           |                        |               |               |    |          |               |
| <b>Total</b> |  |   | <b>28</b> | <b>\$6,044,619.04</b>  | <b>100% 0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HBC9    |  | PHH MORTGAGE CORPORATION                      | 15        | \$4,008,349.99         | 100% 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>15</b> | <b>\$4,008,349.99</b>  | <b>100% 0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HBD7    |  | PHH MORTGAGE CORPORATION                      | 25        | \$4,007,451.80         | 100% 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>25</b> | <b>\$4,007,451.80</b>  | <b>100% 0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HBE5    |  | PHH MORTGAGE CORPORATION                      | 68        | \$15,132,812.24        | 100% 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>68</b> | <b>\$15,132,812.24</b> | <b>100% 0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HBG0    |  | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION | 42        | \$8,896,809.41         | 100% 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>42</b> | <b>\$8,896,809.41</b>  | <b>100% 0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HBH8    |  | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION | 79        | \$16,840,673.68        | 100% 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>79</b> | <b>\$16,840,673.68</b> | <b>100% 0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HBJ4    |  | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION | 52        | \$11,220,524.57        | 100% 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>52</b> | <b>\$11,220,524.57</b> | <b>100% 0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HBK1    |  | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION | 61        | \$12,286,512.48        | 100% 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>61</b> | <b>\$12,286,512.48</b> | <b>100% 0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HBL9    |  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK        | 2         | \$252,000.00           | 20.17% 0      | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 6         | \$997,443.32           | 79.83% 0      | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>  | <b>\$1,249,443.32</b>  | <b>100% 0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HBM7    |  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO       | 3         | \$246,455.20           | 100% 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>3</b>  | <b>\$246,455.20</b>    | <b>100% 0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407HBN5    |  | SUBURBAN MORTGAGE COMPANY OF NEW MEXICO | 4          | \$344,744.84           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>4</b>   | <b>\$344,744.84</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HC95    |  | CHASE HOME FINANCE, LLC                 | 4          | \$663,124.89           | 11.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 25         | \$4,884,999.46         | 88.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>29</b>  | <b>\$5,548,124.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HD37    |  | CHASE HOME FINANCE, LLC                 | 172        | \$41,680,041.77        | 55.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 134        | \$33,884,850.34        | 44.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>306</b> | <b>\$75,564,892.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HD45    |  | CHASE HOME FINANCE, LLC                 | 57         | \$13,458,330.62        | 54.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 43         | \$11,337,228.73        | 45.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>100</b> | <b>\$24,795,559.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HD60    |  | CHASE HOME FINANCE, LLC                 | 158        | \$19,902,507.19        | 71.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 62         | \$7,836,266.76         | 28.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>220</b> | <b>\$27,738,773.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HD78    |  | CHASE HOME FINANCE, LLC                 | 44         | \$5,549,874.71         | 71.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 18         | \$2,238,790.16         | 28.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>62</b>  | <b>\$7,788,664.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HD86    |  | CHASE HOME FINANCE, LLC                 | 207        | \$19,183,819.30        | 72.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 78         | \$7,150,607.86         | 27.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>285</b> | <b>\$26,334,427.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HD94    |  | CHASE HOME FINANCE, LLC                 | 108        | \$9,762,115.85         | 73.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 38         | \$3,443,902.24         | 26.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>146</b> | <b>\$13,206,018.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDA1    |  | CHASE HOME FINANCE, LLC                 | 75         | \$13,750,617.75        | 49.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 75         | \$14,244,038.13        | 50.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>150</b> | <b>\$27,994,655.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDB9    |  | CHASE HOME FINANCE, LLC                 | 368        | \$67,586,765.75        | 51.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                         |            |                         |             |          |               |    |          |               |
|--------------|--|-------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable             | 334        | \$62,931,624.52         | 48.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>702</b> | <b>\$130,518,390.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDC7    |  | CHASE HOME FINANCE, LLC | 160        | \$27,287,329.71         | 36.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 282        | \$48,235,121.38         | 63.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>442</b> | <b>\$75,522,451.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDD5    |  | CHASE HOME FINANCE, LLC | 3          | \$746,138.83            | 37.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 6          | \$1,249,595.02          | 62.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>9</b>   | <b>\$1,995,733.85</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDE3    |  | Unavailable             | 13         | \$1,870,551.77          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>13</b>  | <b>\$1,870,551.77</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDH6    |  | CHASE HOME FINANCE, LLC | 3          | \$459,000.00            | 23.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 10         | \$1,462,626.29          | 76.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>13</b>  | <b>\$1,921,626.29</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDK9    |  | CHASE HOME FINANCE, LLC | 6          | \$377,840.00            | 19.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 24         | \$1,552,916.75          | 80.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>30</b>  | <b>\$1,930,756.75</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDL7    |  | CHASE HOME FINANCE, LLC | 6          | \$397,177.39            | 16.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 30         | \$1,992,139.07          | 83.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>36</b>  | <b>\$2,389,316.46</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDM5    |  | CHASE HOME FINANCE, LLC | 20         | \$1,329,646.41          | 40.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 29         | \$1,945,227.99          | 59.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>49</b>  | <b>\$3,274,874.40</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDN3    |  | CHASE HOME FINANCE, LLC | 22         | \$1,536,616.12          | 65.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 13         | \$807,035.23            | 34.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>35</b>  | <b>\$2,343,651.35</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDP8    |  | CHASE HOME FINANCE, LLC | 24         | \$1,513,996.43          | 95.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable             | 1          | \$70,931.00             | 4.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>25</b>  | <b>\$1,584,927.43</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                         |            |                        |             |          |               |    |          |               |
|--------------|-------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407HDQ6    | CHASE HOME FINANCE, LLC | 11         | \$757,974.10           | 67.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 6          | \$371,937.04           | 32.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>17</b>  | <b>\$1,129,911.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDR4    | CHASE HOME FINANCE, LLC | 12         | \$895,736.00           | 76.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 5          | \$280,066.66           | 23.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>17</b>  | <b>\$1,175,802.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDS2    | CHASE HOME FINANCE, LLC | 7          | \$433,245.60           | 28.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 16         | \$1,063,143.74         | 71.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>23</b>  | <b>\$1,496,389.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDT0    | CHASE HOME FINANCE, LLC | 14         | \$1,339,009.50         | 80.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 3          | \$315,395.90           | 19.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>17</b>  | <b>\$1,654,405.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDU7    | CHASE HOME FINANCE, LLC | 17         | \$1,643,514.77         | 56.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 13         | \$1,247,066.64         | 43.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>30</b>  | <b>\$2,890,581.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDV5    | CHASE HOME FINANCE, LLC | 13         | \$1,276,670.63         | 76.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 4          | \$393,750.00           | 23.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>17</b>  | <b>\$1,670,420.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HDZ6    | CHASE HOME FINANCE, LLC | 2          | \$32,793.10            | 2.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 6          | \$1,149,703.76         | 97.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>8</b>   | <b>\$1,182,496.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HEA0    | CHASE HOME FINANCE, LLC | 177        | \$9,707,102.78         | 69.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 73         | \$4,162,492.83         | 30.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>250</b> | <b>\$13,869,595.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HEB8    | CHASE HOME FINANCE, LLC | 151        | \$8,318,732.78         | 73.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 58         | \$3,020,637.01         | 26.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>209</b> | <b>\$11,339,369.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HEC6    | CHASE HOME              | 144        | \$24,413,551.21        | 65.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                 |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | FINANCE, LLC                    |            |                        |             |          |               |    |          |               |
|              |  | Unavailable                     | 75         | \$12,728,659.30        | 34.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>219</b> | <b>\$37,142,210.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HED4    |  | CHASE HOME FINANCE, LLC         | 43         | \$6,305,399.43         | 50.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 40         | \$6,242,434.96         | 49.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>83</b>  | <b>\$12,547,834.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HEF9    |  | CHASE HOME FINANCE, LLC         | 224        | \$39,078,155.70        | 67.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 89         | \$19,061,059.10        | 32.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>313</b> | <b>\$58,139,214.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HGD2    |  | NAVY FEDERAL CREDIT UNION       | 62         | \$12,673,921.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>62</b>  | <b>\$12,673,921.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HGE0    |  | NAVY FEDERAL CREDIT UNION       | 9          | \$1,560,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>9</b>   | <b>\$1,560,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HGF7    |  | NAVY FEDERAL CREDIT UNION       | 15         | \$3,254,505.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>15</b>  | <b>\$3,254,505.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407HGG5    |  | NAVY FEDERAL CREDIT UNION       | 15         | \$3,999,750.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>15</b>  | <b>\$3,999,750.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JL26    |  | HSBC MORTGAGE CORPORATION (USA) | 13         | \$3,476,450.00         | 72.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 7          | \$1,321,300.00         | 27.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b>  | <b>\$4,797,750.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JL67    |  | HSBC MORTGAGE CORPORATION (USA) | 3          | \$263,915.52           | 20.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 9          | \$1,020,481.48         | 79.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>12</b>  | <b>\$1,284,397.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JL75    |  | HSBC MORTGAGE CORPORATION (USA) | 11         | \$2,070,400.00         | 41.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 18         | \$2,930,097.07         | 58.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>29</b>  | <b>\$5,000,497.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JLF7    |  | NEXSTAR FINANCIAL               | 20         | \$3,267,790.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  | CORPORATION                     |           |                        |             |          |               |    |               |
|--------------|--|---------------------------------|-----------|------------------------|-------------|----------|---------------|----|---------------|
| <b>Total</b> |  |                                 | <b>20</b> | <b>\$3,267,790.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407JLG5    |  | NEXSTAR FINANCIAL CORPORATION   | 13        | \$2,115,974.40         | 100%        | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |  |                                 | <b>13</b> | <b>\$2,115,974.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407JLJ9    |  | HSBC MORTGAGE CORPORATION (USA) | 23        | \$5,429,724.15         | 74%         | 0        | \$0.00        | NA | \$0.00        |
|              |  | Unavailable                     | 10        | \$1,908,000.00         | 26%         | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |  |                                 | <b>33</b> | <b>\$7,337,724.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407JLK6    |  | HSBC MORTGAGE CORPORATION (USA) | 7         | \$438,606.16           | 32.85%      | 0        | \$0.00        | NA | \$0.00        |
|              |  | Unavailable                     | 14        | \$896,566.57           | 67.15%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |  |                                 | <b>21</b> | <b>\$1,335,172.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407JLL4    |  | HSBC MORTGAGE CORPORATION (USA) | 9         | \$458,978.05           | 24.24%      | 0        | \$0.00        | NA | \$0.00        |
|              |  | Unavailable                     | 25        | \$1,434,581.95         | 75.76%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |  |                                 | <b>34</b> | <b>\$1,893,560.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407JLM2    |  | HSBC MORTGAGE CORPORATION (USA) | 14        | \$3,439,400.00         | 57.33%      | 0        | \$0.00        | NA | \$0.00        |
|              |  | Unavailable                     | 14        | \$2,559,825.00         | 42.67%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |  |                                 | <b>28</b> | <b>\$5,999,225.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407JLN0    |  | HSBC MORTGAGE CORPORATION (USA) | 3         | \$264,683.65           | 13.23%      | 0        | \$0.00        | NA | \$0.00        |
|              |  | Unavailable                     | 12        | \$1,735,300.66         | 86.77%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |  |                                 | <b>15</b> | <b>\$1,999,984.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407JLP5    |  | HSBC MORTGAGE CORPORATION (USA) | 57        | \$12,457,274.67        | 67.29%      | 0        | \$0.00        | NA | \$0.00        |
|              |  | Unavailable                     | 27        | \$6,055,905.00         | 32.71%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |  |                                 | <b>84</b> | <b>\$18,513,179.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407JLQ3    |  | HSBC MORTGAGE CORPORATION (USA) | 21        | \$6,492,698.58         | 37.12%      | 0        | \$0.00        | NA | \$0.00        |
|              |  | Unavailable                     | 46        | \$10,997,708.70        | 62.88%      | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |  |                                 | <b>67</b> | <b>\$17,490,407.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |
| 31407JLR1    |  | HSBC MORTGAGE CORPORATION (USA) | 2         | \$670,011.53           | 33.5%       | 0        | \$0.00        | NA | \$0.00        |
|              |  | Unavailable                     | 7         | \$1,330,069.24         | 66.5%       | 0        | \$0.00        | NA | \$0.00        |
| <b>Total</b> |  |                                 | <b>9</b>  | <b>\$2,000,080.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>\$0.00</b> |

|              |                                    |           |                        |             |          |               |    |          |               |
|--------------|------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407JLS9    | HSBC MORTGAGE CORPORATION (USA)    | 2         | \$287,483.52           | 13.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 13        | \$1,920,518.19         | 86.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>15</b> | <b>\$2,208,001.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JLT7    | HSBC MORTGAGE CORPORATION (USA)    | 12        | \$1,352,050.00         | 67.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 5         | \$648,000.00           | 32.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>17</b> | <b>\$2,000,050.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JLU4    | HSBC MORTGAGE CORPORATION (USA)    | 16        | \$3,401,756.12         | 68.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 10        | \$1,598,000.00         | 31.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>26</b> | <b>\$4,999,756.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JLV2    | HSBC MORTGAGE CORPORATION (USA)    | 10        | \$2,177,900.00         | 54.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 5         | \$1,822,400.00         | 45.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>15</b> | <b>\$4,000,300.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JLW0    | HSBC MORTGAGE CORPORATION (USA)    | 4         | \$1,314,288.00         | 54.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 5         | \$1,113,500.00         | 45.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>9</b>  | <b>\$2,427,788.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JLX8    | HSBC MORTGAGE CORPORATION (USA)    | 6         | \$1,287,600.00         | 48.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 5         | \$1,370,500.00         | 51.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>11</b> | <b>\$2,658,100.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JLY6    | HSBC MORTGAGE CORPORATION (USA)    | 8         | \$1,676,111.76         | 65.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 5         | \$896,795.51           | 34.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>13</b> | <b>\$2,572,907.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JM33    | CITIZENS BANK MORTGAGE CORPORATION | 18        | \$1,006,885.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>18</b> | <b>\$1,006,885.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JM58    | CHEVY CHASE BANK FSB               | 42        | \$9,680,995.30         | 89.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 6         | \$1,108,720.00         | 10.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>48</b> | <b>\$10,789,715.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                         |            |                        |             |          |               |    |          |               |
|--------------|-------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407JM66    | CHEVY CHASE BANK<br>FSB | 11         | \$2,011,086.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>11</b>  | <b>\$2,011,086.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JM74    | FIRST PLACE BANK        | 7          | \$1,005,620.00         | 42.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 7          | \$1,358,182.86         | 57.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>14</b>  | <b>\$2,363,802.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JM82    | FIRST PLACE BANK        | 24         | \$3,857,592.32         | 62.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 12         | \$2,356,072.58         | 37.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>36</b>  | <b>\$6,213,664.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JM90    | COLONIAL SAVINGS<br>FA  | 47         | \$8,749,101.63         | 35%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 79         | \$16,245,955.83        | 65%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>126</b> | <b>\$24,995,057.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JNA6    | COLONIAL SAVINGS<br>FA  | 58         | \$8,975,384.87         | 27.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 140        | \$23,692,290.62        | 72.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>198</b> | <b>\$32,667,675.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JNB4    | COLONIAL SAVINGS<br>FA  | 55         | \$7,593,295.10         | 33.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 94         | \$15,192,361.85        | 66.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>149</b> | <b>\$22,785,656.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JNC2    | COLONIAL SAVINGS<br>FA  | 13         | \$1,096,351.66         | 65.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 6          | \$570,972.16           | 34.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>19</b>  | <b>\$1,667,323.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JND0    | COLONIAL SAVINGS<br>FA  | 10         | \$1,383,383.79         | 35.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 13         | \$2,547,111.38         | 64.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>23</b>  | <b>\$3,930,495.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JNE8    | COLONIAL SAVINGS<br>FA  | 18         | \$2,290,897.64         | 54.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 18         | \$1,884,001.29         | 45.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>36</b>  | <b>\$4,174,898.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JNM0    | OHIO SAVINGS BANK       | 1          | \$231,951.96           | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable             | 123        | \$22,879,531.73        | 99%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                         | <b>124</b> | <b>\$23,111,483.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



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|              |  |  |            |                         |             |          |               |    |          |               |
|--------------|--|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407JNN8    |  | OHIO SAVINGS BANK                      | 1          | \$105,881.22            | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 303        | \$60,158,279.74         | 99.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>304</b> | <b>\$60,264,160.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JNP3    |  | Unavailable                            | 87         | \$17,977,905.10         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>87</b>  | <b>\$17,977,905.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JNQ1    |  | Unavailable                            | 338        | \$72,635,766.28         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>338</b> | <b>\$72,635,766.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JNR9    |  | OHIO SAVINGS BANK                      | 4          | \$778,496.51            | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 605        | \$133,926,546.10        | 99.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>609</b> | <b>\$134,705,042.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JNS7    |  | Unavailable                            | 138        | \$33,238,195.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>138</b> | <b>\$33,238,195.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JP22    |  | GUARANTY BANK<br>F.S.B.                | 16         | \$2,045,619.89          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>16</b>  | <b>\$2,045,619.89</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JP30    |  | GUARANTY BANK<br>F.S.B.                | 8          | \$1,141,625.88          | 90.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 1          | \$126,720.00            | 9.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>   | <b>\$1,268,345.88</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JP55    |  | GUARANTY BANK<br>F.S.B.                | 10         | \$1,385,477.58          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b>  | <b>\$1,385,477.58</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JP63    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION    | 12         | \$2,682,653.69          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>12</b>  | <b>\$2,682,653.69</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JP89    |  | Unavailable                            | 24         | \$1,339,363.16          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>24</b>  | <b>\$1,339,363.16</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JP97    |  | Unavailable                            | 32         | \$3,895,146.77          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>32</b>  | <b>\$3,895,146.77</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JPJ5    |  | BANKUNITED,<br>FEDERAL SAVINGS<br>BANK | 12         | \$2,274,950.70          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>12</b>  | <b>\$2,274,950.70</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |  |           |                       |             |          |               |    |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31407JPK2    |  | BANKUNITED,<br>FEDERAL SAVINGS<br>BANK       | 14        | \$2,213,741.66        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>14</b> | <b>\$2,213,741.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JPM8    |  | Unavailable                                  | 10        | \$1,794,808.57        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>10</b> | <b>\$1,794,808.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JPN6    |  | Unavailable                                  | 25        | \$5,490,949.96        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>25</b> | <b>\$5,490,949.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JPP1    |  | Unavailable                                  | 7         | \$1,047,600.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>7</b>  | <b>\$1,047,600.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JPQ9    |  | Unavailable                                  | 9         | \$1,341,566.10        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>  | <b>\$1,341,566.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JPR7    |  | Unavailable                                  | 15        | \$1,973,990.09        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>15</b> | <b>\$1,973,990.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JPS5    |  | Unavailable                                  | 13        | \$1,330,374.34        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>13</b> | <b>\$1,330,374.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JPT3    |  | Unavailable                                  | 22        | \$2,844,309.85        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>22</b> | <b>\$2,844,309.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JPV8    |  | Unavailable                                  | 19        | \$2,557,063.81        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b> | <b>\$2,557,063.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JPW6    |  | Unavailable                                  | 5         | \$1,237,396.09        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>5</b>  | <b>\$1,237,396.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JPX4    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 16        | \$1,760,004.72        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>16</b> | <b>\$1,760,004.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JPY2    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 49        | \$9,120,234.18        | 99.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 1         | \$88,828.00           | 0.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>50</b> | <b>\$9,209,062.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JPZ9    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 14        | \$2,952,047.83        | 97.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |           |                       |             |          |               |    |          |               |
|--------------|--|-------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                         | 1         | \$78,243.23           | 2.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>15</b> | <b>\$3,030,291.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JQB1    |  | Unavailable                         | 19        | \$4,740,614.64        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>19</b> | <b>\$4,740,614.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JQC9    |  | Unavailable                         | 10        | \$1,255,918.84        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>10</b> | <b>\$1,255,918.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JQD7    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 14        | \$2,958,553.89        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>14</b> | <b>\$2,958,553.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JQE5    |  | WACHOVIA<br>MORTGAGE<br>CORPORATION | 19        | \$2,790,320.51        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>19</b> | <b>\$2,790,320.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JR20    |  | WELLS FARGO BANK,<br>N.A.           | 25        | \$1,451,652.16        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>25</b> | <b>\$1,451,652.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JR38    |  | WELLS FARGO BANK,<br>N.A.           | 61        | \$5,702,052.51        | 91.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 5         | \$498,572.86          | 8.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>66</b> | <b>\$6,200,625.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JR46    |  | WELLS FARGO BANK,<br>N.A.           | 86        | \$6,825,552.91        | 94.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 5         | \$428,247.18          | 5.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>91</b> | <b>\$7,253,800.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JR53    |  | WELLS FARGO BANK,<br>N.A.           | 73        | \$9,270,954.71        | 94.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 4         | \$528,547.97          | 5.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>77</b> | <b>\$9,799,502.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JR61    |  | WELLS FARGO BANK,<br>N.A.           | 59        | \$7,914,801.30        | 98.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 1         | \$120,000.00          | 1.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>60</b> | <b>\$8,034,801.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JR79    |  | WELLS FARGO BANK,<br>N.A.           | 25        | \$2,266,386.50        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>25</b> | <b>\$2,266,386.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                              |              |                         |             |          |               |    |          |               |
|--------------|------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407JR87    | WELLS FARGO BANK, N.A.       | 8            | \$1,364,936.53          | 71.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 2            | \$533,351.26            | 28.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>10</b>    | <b>\$1,898,287.79</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JR95    | WELLS FARGO BANK, N.A.       | 110          | \$25,792,249.80         | 92.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 11           | \$2,231,281.89          | 7.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>121</b>   | <b>\$28,023,531.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JRQ7    | WELLS FARGO BANK, N.A.       | 26           | \$3,457,016.73          | 86.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 4            | \$519,082.91            | 13.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>30</b>    | <b>\$3,976,099.64</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JRR5    | WELLS FARGO BANK, N.A.       | 1,043        | \$137,421,386.26        | 88.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 136          | \$18,069,226.99         | 11.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>1,179</b> | <b>\$155,490,613.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JRS3    | WELLS FARGO BANK, N.A.       | 36           | \$7,776,210.23          | 95.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 2            | \$386,882.57            | 4.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>38</b>    | <b>\$8,163,092.80</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JRT1    | WELLS FARGO BANK, N.A.       | 2,802        | \$664,212,015.54        | 84.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 534          | \$125,799,723.91        | 15.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>3,336</b> | <b>\$790,011,739.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JRU8    | WELLS FARGO BANK, N.A.       | 360          | \$77,352,741.34         | 81.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 77           | \$17,352,140.48         | 18.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>437</b>   | <b>\$94,704,881.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JS29    | COUNTRYWIDE HOME LOANS, INC. | 72           | \$4,981,418.37          | 40.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 104          | \$7,173,468.70          | 59.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>176</b>   | <b>\$12,154,887.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JS37    | COUNTRYWIDE HOME LOANS, INC. | 31           | \$3,947,208.00          | 36.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 54           | \$6,978,634.50          | 63.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>85</b>    | <b>\$10,925,842.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                |              |                         |             |          |               |    |          |               |
|--------------|--------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407JS45    | COUNTRYWIDE HOME LOANS, INC.   | 55           | \$3,373,648.00          | 28.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 134          | \$8,507,195.49          | 71.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>189</b>   | <b>\$11,880,843.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JS52    | COUNTRYWIDE HOME LOANS, INC.   | 11           | \$2,056,300.00          | 16.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 60           | \$10,326,825.86         | 83.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>71</b>    | <b>\$12,383,125.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JS60    | COUNTRYWIDE HOME LOANS, INC.   | 22           | \$2,989,623.00          | 23.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 76           | \$9,857,042.59          | 76.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>98</b>    | <b>\$12,846,665.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JS78    | COUNTRYWIDE HOME LOANS, INC.   | 8            | \$2,116,864.00          | 10.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 80           | \$18,098,166.22         | 89.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>88</b>    | <b>\$20,215,030.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JS86    | COUNTRYWIDE HOME LOANS, INC.   | 11           | \$2,399,312.00          | 14.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 65           | \$14,518,234.01         | 85.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>76</b>    | <b>\$16,917,546.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JS94    | COUNTRYWIDE HOME LOANS, INC.   | 274          | \$54,930,335.00         | 20.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 964          | \$211,833,844.70        | 79.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>1,238</b> | <b>\$266,764,179.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JSA1    | WELLS FARGO BANK, N.A.         | 125          | \$30,098,122.26         | 90.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 12           | \$3,021,354.07          | 9.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>137</b>   | <b>\$33,119,476.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JSB9    | WELLS FARGO BANK, N.A.         | 194          | \$35,135,820.34         | 97.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 5            | \$896,790.17            | 2.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>199</b>   | <b>\$36,032,610.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JSN3    | THIRD FEDERAL SAVINGS AND LOAN | 29           | \$5,044,695.33          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>29</b>    | <b>\$5,044,695.33</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JSP8    | THIRD FEDERAL SAVINGS AND LOAN | 59           | \$10,087,778.68         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                | <b>59</b>  | <b>\$10,087,778.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JSQ6    |  | THIRD FEDERAL SAVINGS AND LOAN | 62         | \$10,097,138.51        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>62</b>  | <b>\$10,097,138.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JSR4    |  | THIRD FEDERAL SAVINGS AND LOAN | 67         | \$10,087,228.08        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>67</b>  | <b>\$10,087,228.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JSS2    |  | THIRD FEDERAL SAVINGS AND LOAN | 175        | \$25,176,438.82        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>175</b> | <b>\$25,176,438.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JST0    |  | THIRD FEDERAL SAVINGS AND LOAN | 31         | \$3,029,428.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>31</b>  | <b>\$3,029,428.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JSU7    |  | THIRD FEDERAL SAVINGS AND LOAN | 188        | \$20,083,980.02        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>188</b> | <b>\$20,083,980.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JSV5    |  | THIRD FEDERAL SAVINGS AND LOAN | 53         | \$7,569,388.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>53</b>  | <b>\$7,569,388.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JSW3    |  | THIRD FEDERAL SAVINGS AND LOAN | 30         | \$3,027,320.37         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>30</b>  | <b>\$3,027,320.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JSX1    |  | Unavailable                    | 13         | \$1,767,487.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>13</b>  | <b>\$1,767,487.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JSZ6    |  | COUNTRYWIDE HOME LOANS, INC.   | 15         | \$3,475,661.00         | 22.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 51         | \$11,710,999.60        | 77.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>66</b>  | <b>\$15,186,660.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JT28    |  | COUNTRYWIDE HOME LOANS, INC.   | 9          | \$1,920,000.00         | 34.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 18         | \$3,584,235.46         | 65.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>27</b>  | <b>\$5,504,235.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JT36    |  | COUNTRYWIDE HOME LOANS, INC.   | 18         | \$3,852,308.00         | 33.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                    | 36         | \$7,498,923.64         | 66.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |           |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>54</b> | <b>\$11,351,231.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JT44    |  | COUNTRYWIDE HOME LOANS, INC. | 21        | \$2,716,023.00         | 26.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 58        | \$7,470,790.00         | 73.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>79</b> | <b>\$10,186,813.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JT51    |  | COUNTRYWIDE HOME LOANS, INC. | 33        | \$4,212,234.98         | 45.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 39        | \$5,104,483.55         | 54.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>72</b> | <b>\$9,316,718.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JT69    |  | COUNTRYWIDE HOME LOANS, INC. | 32        | \$2,900,518.71         | 41.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 47        | \$4,063,259.71         | 58.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>79</b> | <b>\$6,963,778.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JT77    |  | COUNTRYWIDE HOME LOANS, INC. | 3         | \$795,955.00           | 7.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 36        | \$9,358,123.91         | 92.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>39</b> | <b>\$10,154,078.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JT85    |  | COUNTRYWIDE HOME LOANS, INC. | 9         | \$2,072,604.00         | 26.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 26        | \$5,864,618.41         | 73.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>35</b> | <b>\$7,937,222.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTA0    |  | Unavailable                  | 12        | \$1,920,682.98         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>12</b> | <b>\$1,920,682.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTB8    |  | COUNTRYWIDE HOME LOANS, INC. | 4         | \$707,003.83           | 60.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 3         | \$463,091.83           | 39.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>7</b>  | <b>\$1,170,095.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTD4    |  | COUNTRYWIDE HOME LOANS, INC. | 13        | \$2,770,400.00         | 61.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 9         | \$1,729,800.72         | 38.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>22</b> | <b>\$4,500,200.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTE2    |  | Unavailable                  | 64        | \$14,072,063.79        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>64</b> | <b>\$14,072,063.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTF9    |  | COUNTRYWIDE HOME LOANS, INC. | 11        | \$1,654,230.00         | 13.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 48        | \$10,601,942.46        | 86.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                              | <b>59</b>  | <b>\$12,256,172.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTG7    |  | COUNTRYWIDE HOME LOANS, INC. | 31         | \$6,641,172.40         | 54.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 22         | \$5,455,863.71         | 45.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>53</b>  | <b>\$12,097,036.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTH5    |  | COUNTRYWIDE HOME LOANS, INC. | 17         | \$3,144,442.00         | 23.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 50         | \$9,978,008.31         | 76.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>67</b>  | <b>\$13,122,450.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTI1    |  | COUNTRYWIDE HOME LOANS, INC. | 92         | \$17,535,422.90        | 90.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 10         | \$1,885,200.00         | 9.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>102</b> | <b>\$19,420,622.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTK8    |  | COUNTRYWIDE HOME LOANS, INC. | 26         | \$4,940,261.00         | 37.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 40         | \$8,139,507.05         | 62.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>66</b>  | <b>\$13,079,768.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTL6    |  | COUNTRYWIDE HOME LOANS, INC. | 100        | \$21,825,489.00        | 67.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 45         | \$10,676,016.00        | 32.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>145</b> | <b>\$32,501,505.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTM4    |  | COUNTRYWIDE HOME LOANS, INC. | 30         | \$6,724,644.00         | 41.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 41         | \$9,648,139.91         | 58.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>71</b>  | <b>\$16,372,783.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTN2    |  | COUNTRYWIDE HOME LOANS, INC. | 123        | \$25,380,608.00        | 32.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 234        | \$51,670,592.65        | 67.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>357</b> | <b>\$77,051,200.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTP7    |  | COUNTRYWIDE HOME LOANS, INC. | 107        | \$22,547,675.75        | 46.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 121        | \$25,821,213.00        | 53.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>228</b> | <b>\$48,368,888.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTQ5    |  | COUNTRYWIDE HOME LOANS, INC. | 4          | \$921,618.20           | 11.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                  | 34         | \$7,236,890.34         | 88.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>38</b>  | <b>\$8,158,508.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |                              |            |                         |             |          |               |    |          |               |
|--------------|------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407JTR3    | COUNTRYWIDE HOME LOANS, INC. | 16         | \$4,105,489.38          | 49.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 18         | \$4,117,579.08          | 50.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>34</b>  | <b>\$8,223,068.46</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTV4    | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,332,485.70          | 12.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 50         | \$8,949,878.48          | 87.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>58</b>  | <b>\$10,282,364.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTX0    | COUNTRYWIDE HOME LOANS, INC. | 8          | \$1,467,877.00          | 23.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 22         | \$4,696,506.60          | 76.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>30</b>  | <b>\$6,164,383.60</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JTY8    | COUNTRYWIDE HOME LOANS, INC. | 9          | \$1,881,800.00          | 30.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 18         | \$4,293,887.15          | 69.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>27</b>  | <b>\$6,175,687.15</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JUA8    | COUNTRYWIDE HOME LOANS, INC. | 17         | \$3,664,170.00          | 28.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 41         | \$9,177,369.07          | 71.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>58</b>  | <b>\$12,841,539.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JUB6    | COUNTRYWIDE HOME LOANS, INC. | 18         | \$3,696,535.00          | 49.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 18         | \$3,727,123.84          | 50.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>36</b>  | <b>\$7,423,658.84</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JUC4    | COUNTRYWIDE HOME LOANS, INC. | 39         | \$3,772,867.00          | 25.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 112        | \$11,077,607.44         | 74.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>151</b> | <b>\$14,850,474.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JUD2    | COUNTRYWIDE HOME LOANS, INC. | 35         | \$3,431,282.00          | 32.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 73         | \$7,243,511.74          | 67.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>108</b> | <b>\$10,674,793.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JUF7    | COUNTRYWIDE HOME LOANS, INC. | 125        | \$25,896,966.00         | 15.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                  | 622        | \$139,660,751.99        | 84.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                              | <b>747</b> | <b>\$165,557,717.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                |            |                        |             |          |               |    |          |               |
|--------------|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407JUG5    | COUNTRYWIDE HOME LOANS, INC.   | 28         | \$3,604,885.60         | 27.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 73         | \$9,530,955.29         | 72.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>101</b> | <b>\$13,135,840.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JUH3    | COUNTRYWIDE HOME LOANS, INC.   | 22         | \$5,275,109.00         | 20.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 92         | \$20,546,548.45        | 79.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>114</b> | <b>\$25,821,657.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JUJ9    | COUNTRYWIDE HOME LOANS, INC.   | 23         | \$5,699,991.00         | 20.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 92         | \$22,141,538.20        | 79.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>115</b> | <b>\$27,841,529.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JUK6    | COUNTRYWIDE HOME LOANS, INC.   | 20         | \$2,584,906.00         | 21.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 74         | \$9,409,489.83         | 78.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>94</b>  | <b>\$11,994,395.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407JUL4    | COUNTRYWIDE HOME LOANS, INC.   | 31         | \$1,884,502.50         | 27.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 80         | \$4,948,304.33         | 72.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>111</b> | <b>\$6,832,806.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407KV48    | UNIVERSAL MORTGAGE CORPORATION | 8          | \$1,123,600.00         | 16.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 38         | \$5,858,660.00         | 83.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>46</b>  | <b>\$6,982,260.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407KV55    | UNIVERSAL MORTGAGE CORPORATION | 6          | \$1,222,700.00         | 25.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 24         | \$3,592,211.00         | 74.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>30</b>  | <b>\$4,814,911.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407KV63    | UNIVERSAL MORTGAGE CORPORATION | 3          | \$477,100.00           | 16.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 13         | \$2,481,420.00         | 83.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>16</b>  | <b>\$2,958,520.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407KV71    | Unavailable                    | 13         | \$1,103,158.25         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>13</b>  | <b>\$1,103,158.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407KV89    |                                | 2          | \$184,500.00           | 4.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                        |             |          |               |    |          |               |
|--------------|--|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | UNIVERSAL MORTGAGE CORPORATION                |           |                        |             |          |               |    |          |               |
|              |  | Unavailable                                   | 22        | \$4,182,625.00         | 95.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b> | <b>\$4,367,125.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31407KV97    |  | UNIVERSAL MORTGAGE CORPORATION                | 1         | \$302,000.00           | 11.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 15        | \$2,297,600.00         | 88.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>16</b> | <b>\$2,599,600.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31407KWB1    |  | UNIVERSAL MORTGAGE CORPORATION                | 1         | \$196,500.00           | 6.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 17        | \$3,005,355.00         | 93.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>18</b> | <b>\$3,201,855.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31407KWK1    |  | UTAH HOUSING CORPORATION                      | 25        | \$2,999,370.25         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>25</b> | <b>\$2,999,370.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31407KX61    |  | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION | 15        | \$3,149,212.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>15</b> | <b>\$3,149,212.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31407KX79    |  | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION | 59        | \$10,598,160.90        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>59</b> | <b>\$10,598,160.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31407KX95    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 4         | \$503,288.35           | 40.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 6         | \$741,600.00           | 59.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b> | <b>\$1,244,888.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31407KYA1    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 37        | \$9,095,516.55         | 57.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 29        | \$6,636,990.06         | 42.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>66</b> | <b>\$15,732,506.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |           |                        |             |          |               |    |          |               |
| 31407KYB9    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 23        | \$5,209,380.13         | 93.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |   |           |                       |             |          |               |    |          |               |
|--------------|--|---|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                               | 1         | \$350,000.00          | 6.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b> | <b>\$5,559,380.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407KYC7    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 15        | \$3,570,612.62        | 50.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 16        | \$3,489,743.60        | 49.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>31</b> | <b>\$7,060,356.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407KYD5    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 35        | \$8,711,396.63        | 87.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 6         | \$1,279,323.95        | 12.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>41</b> | <b>\$9,990,720.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407KYE3    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 3         | \$282,933.31          | 14.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 7         | \$1,734,066.56        | 85.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b> | <b>\$2,016,999.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407KYJ2    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 2         | \$449,500.00          | 30.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 5         | \$1,040,600.00        | 69.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>7</b>  | <b>\$1,490,100.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407KYK9    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 10        | \$2,333,176.63        | 58.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 7         | \$1,637,820.80        | 41.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>17</b> | <b>\$3,970,997.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407KYL7    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 9         | \$1,969,518.77        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>9</b>  | <b>\$1,969,518.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407KYQ6    |  | FLAGSTAR BANK, FSB                        | 2         | \$232,250.00          | 17.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 8         | \$1,059,041.63        | 82.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b> | <b>\$1,291,291.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LCE5    |  | GREENPOINT MORTGAGE FUNDING, INC.         | 1         | \$80,000.00           | 10.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 3         | \$661,000.00          | 89.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>4</b>  | <b>\$741,000.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                   |            |                        |             |          |               |    |          |               |
|--------------|-----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407LCF2    | GREENPOINT MORTGAGE FUNDING, INC. | 8          | \$1,314,223.32         | 22.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 33         | \$4,518,854.69         | 77.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>41</b>  | <b>\$5,833,078.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LCG0    | GREENPOINT MORTGAGE FUNDING, INC. | 3          | \$509,313.08           | 12.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 35         | \$3,570,450.31         | 87.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>38</b>  | <b>\$4,079,763.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LG43    | Unavailable                       | 54         | \$3,258,418.49         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>54</b>  | <b>\$3,258,418.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LG50    | Unavailable                       | 30         | \$1,767,903.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>30</b>  | <b>\$1,767,903.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LG68    | Unavailable                       | 104        | \$8,681,639.23         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>104</b> | <b>\$8,681,639.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LG76    | Unavailable                       | 141        | \$12,673,625.55        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>141</b> | <b>\$12,673,625.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LG84    | Unavailable                       | 40         | \$3,027,743.64         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>40</b>  | <b>\$3,027,743.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LG92    | Unavailable                       | 26         | \$2,506,486.92         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>26</b>  | <b>\$2,506,486.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LH26    | BANK OF AMERICA NA                | 11         | \$1,053,742.82         | 91.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 1          | \$97,500.00            | 8.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>12</b>  | <b>\$1,151,242.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LH34    | BANK OF AMERICA NA                | 23         | \$2,937,737.83         | 92.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 2          | \$249,329.48           | 7.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>25</b>  | <b>\$3,187,067.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LH42    | BANK OF AMERICA NA                | 43         | \$7,732,010.27         | 80.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 11         | \$1,895,536.35         | 19.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>54</b>  | <b>\$9,627,546.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LH59    | BANK OF AMERICA NA                | 4          | \$596,030.75           | 30.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 11         | \$1,350,656.78         | 69.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>15</b>  | <b>\$1,946,687.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407LHA8    | Unavailable               | 92         | \$11,863,215.83        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>92</b>  | <b>\$11,863,215.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHB6    | Unavailable               | 111        | \$14,563,875.32        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>111</b> | <b>\$14,563,875.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHC4    | Unavailable               | 21         | \$2,643,159.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>21</b>  | <b>\$2,643,159.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHD2    | Unavailable               | 28         | \$2,719,196.02         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>28</b>  | <b>\$2,719,196.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHE0    | Unavailable               | 291        | \$54,612,845.35        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>291</b> | <b>\$54,612,845.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHF7    | Unavailable               | 223        | \$52,333,138.05        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>223</b> | <b>\$52,333,138.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHG5    | Unavailable               | 253        | \$56,378,178.22        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>253</b> | <b>\$56,378,178.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHH3    | Unavailable               | 28         | \$5,916,074.82         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>28</b>  | <b>\$5,916,074.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHJ9    | Unavailable               | 27         | \$3,937,627.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>27</b>  | <b>\$3,937,627.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHK6    | WELLS FARGO BANK,<br>N.A. | 78         | \$4,483,511.19         | 92.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 6          | \$357,372.20           | 7.38%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>84</b>  | <b>\$4,840,883.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHL4    | WELLS FARGO BANK,<br>N.A. | 15         | \$1,143,467.57         | 73.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 5          | \$415,414.15           | 26.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>20</b>  | <b>\$1,558,881.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHM2    | WELLS FARGO BANK,<br>N.A. | 49         | \$4,512,145.62         | 84.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 9          | \$821,654.63           | 15.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>58</b>  | <b>\$5,333,800.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHN0    | WELLS FARGO BANK,<br>N.A. | 29         | \$2,026,501.71         | 88.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 5          | \$269,907.00           | 11.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                        |  |           |                        |             |          |               |    |          |               |
|--------------|------------------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                        |  | <b>34</b> | <b>\$2,296,408.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHP5    | WELLS FARGO BANK, N.A. |  | 11        | \$878,013.63           | 78.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 4         | \$243,959.72           | 21.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>15</b> | <b>\$1,121,973.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHQ3    | WELLS FARGO BANK, N.A. |  | 20        | \$2,406,917.37         | 72.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 8         | \$933,280.15           | 27.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>28</b> | <b>\$3,340,197.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHR1    | WELLS FARGO BANK, N.A. |  | 37        | \$4,900,327.85         | 75.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 12        | \$1,553,333.86         | 24.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>49</b> | <b>\$6,453,661.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHS9    | WELLS FARGO BANK, N.A. |  | 25        | \$4,580,139.94         | 58.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 20        | \$3,294,041.52         | 41.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>45</b> | <b>\$7,874,181.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHT7    | WELLS FARGO BANK, N.A. |  | 36        | \$8,778,889.49         | 79.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 10        | \$2,319,105.58         | 20.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>46</b> | <b>\$11,097,995.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHU4    | WELLS FARGO BANK, N.A. |  | 77        | \$15,981,041.84        | 80.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 17        | \$3,924,093.80         | 19.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>94</b> | <b>\$19,905,135.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHV2    | WELLS FARGO BANK, N.A. |  | 21        | \$3,884,340.21         | 96.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 1         | \$154,455.57           | 3.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>22</b> | <b>\$4,038,795.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHW0    | WELLS FARGO BANK, N.A. |  | 18        | \$2,111,126.54         | 72.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 9         | \$794,964.70           | 27.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>27</b> | <b>\$2,906,091.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LHY6    | WELLS FARGO BANK, N.A. |  | 94        | \$5,116,929.19         | 94.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            |  | 5         | \$286,982.06           | 5.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        |  | <b>99</b> | <b>\$5,403,911.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407LJC2    | Unavailable        | 100        | \$23,443,783.88        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>100</b> | <b>\$23,443,783.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LJD0    | Unavailable        | 77         | \$15,469,952.79        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>77</b>  | <b>\$15,469,952.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LJF5    | BANK OF AMERICA NA | 65         | \$14,531,818.38        | 57.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 41         | \$10,699,716.64        | 42.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>106</b> | <b>\$25,231,535.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LJG3    | BANK OF AMERICA NA | 33         | \$7,711,964.00         | 38.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 57         | \$12,437,519.28        | 61.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>90</b>  | <b>\$20,149,483.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LJH1    | BANK OF AMERICA NA | 166        | \$38,736,033.94        | 77.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 53         | \$11,562,249.38        | 22.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>219</b> | <b>\$50,298,283.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LJJ7    | BANK OF AMERICA NA | 110        | \$25,960,239.00        | 73.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 38         | \$9,361,719.83         | 26.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>148</b> | <b>\$35,321,958.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LJK4    | BANK OF AMERICA NA | 59         | \$14,019,098.37        | 55.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 45         | \$11,226,034.00        | 44.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>104</b> | <b>\$25,245,132.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LJL2    | BANK OF AMERICA NA | 18         | \$3,932,228.00         | 39.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 24         | \$6,115,870.00         | 60.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>42</b>  | <b>\$10,048,098.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LJM0    | BANK OF AMERICA NA | 31         | \$6,878,729.20         | 37.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 44         | \$11,269,676.00        | 62.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>75</b>  | <b>\$18,148,405.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LJN8    | BANK OF AMERICA NA | 63         | \$14,585,594.00        | 57.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 43         | \$10,569,560.00        | 42.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>106</b> | <b>\$25,155,154.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LJR9    | BANK OF AMERICA NA | 14         | \$1,780,695.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>14</b>  | <b>\$1,780,695.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LKL0    | Unavailable        | 14         | \$2,287,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>14</b>  | <b>\$2,287,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407LKM8    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 2          | \$178,000.00           | 12.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 12         | \$1,255,173.19         | 87.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>14</b>  | <b>\$1,433,173.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LKN6    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 19         | \$2,613,747.74         | 29.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 45         | \$6,106,985.66         | 70.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>64</b>  | <b>\$8,720,733.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LKP1    | NEXSTAR FINANCIAL<br>CORPORATION             | 20         | \$4,109,451.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>20</b>  | <b>\$4,109,451.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LKQ9    | NEXSTAR FINANCIAL<br>CORPORATION             | 11         | \$1,654,800.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>11</b>  | <b>\$1,654,800.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LM20    | DB STRUCTURED<br>PRODUCTS, INC.              | 86         | \$16,927,032.40        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>86</b>  | <b>\$16,927,032.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LM38    | DB STRUCTURED<br>PRODUCTS, INC.              | 166        | \$10,553,114.02        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>166</b> | <b>\$10,553,114.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LM46    | DB STRUCTURED<br>PRODUCTS, INC.              | 93         | \$9,063,172.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>93</b>  | <b>\$9,063,172.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LM53    | DB STRUCTURED<br>PRODUCTS, INC.              | 29         | \$5,282,511.64         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>29</b>  | <b>\$5,282,511.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LM61    | Unavailable                                  | 10         | \$1,020,221.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>10</b>  | <b>\$1,020,221.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LM79    | Unavailable                                  | 63         | \$6,294,097.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>63</b>  | <b>\$6,294,097.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LM87    | Unavailable                                  | 17         | \$1,399,374.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>17</b>  | <b>\$1,399,374.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LM95    | Unavailable                                  | 10         | \$2,220,217.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                 |           |                       |             |          |               |    |          |               |
|--------------|--|---------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                 | <b>10</b> | <b>\$2,220,217.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LMB0    |  | STATE FARM BANK,<br>FSB         | 20        | \$1,277,927.73        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>20</b> | <b>\$1,277,927.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LMC8    |  | STATE FARM BANK,<br>FSB         | 38        | \$2,326,024.76        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>38</b> | <b>\$2,326,024.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LMD6    |  | STATE FARM BANK,<br>FSB         | 31        | \$1,756,998.68        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>31</b> | <b>\$1,756,998.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LME4    |  | STATE FARM BANK,<br>FSB         | 21        | \$2,522,181.17        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>21</b> | <b>\$2,522,181.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LMF1    |  | STATE FARM BANK,<br>FSB         | 25        | \$2,947,161.39        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>25</b> | <b>\$2,947,161.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LMG9    |  | STATE FARM BANK,<br>FSB         | 13        | \$1,347,011.56        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>13</b> | <b>\$1,347,011.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LMH7    |  | STATE FARM BANK,<br>FSB         | 16        | \$2,725,294.29        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>16</b> | <b>\$2,725,294.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LMJ3    |  | STATE FARM BANK,<br>FSB         | 26        | \$5,819,120.23        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>26</b> | <b>\$5,819,120.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LML8    |  | STATE FARM BANK,<br>FSB         | 17        | \$2,347,815.30        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>17</b> | <b>\$2,347,815.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LMM6    |  | STATE FARM BANK,<br>FSB         | 6         | \$1,151,913.08        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>6</b>  | <b>\$1,151,913.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LMN4    |  | DB STRUCTURED<br>PRODUCTS, INC. | 10        | \$1,266,242.15        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>10</b> | <b>\$1,266,242.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LMP9    |  |                                 | 19        | \$3,002,335.49        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | DB STRUCTURED PRODUCTS, INC. |            |                        |             |          |               |          |               |
| <b>Total</b> |  |                              | <b>19</b>  | <b>\$3,002,335.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |          |               |
| 31407LMQ7    |  | DB STRUCTURED PRODUCTS, INC. | 23         | \$4,396,477.39         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>23</b>  | <b>\$4,396,477.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |          |               |
| 31407LMR5    |  | DB STRUCTURED PRODUCTS, INC. | 21         | \$1,000,592.75         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>21</b>  | <b>\$1,000,592.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |          |               |
| 31407LMS3    |  | DB STRUCTURED PRODUCTS, INC. | 16         | \$1,399,136.58         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>16</b>  | <b>\$1,399,136.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |          |               |
| 31407LMT1    |  | DB STRUCTURED PRODUCTS, INC. | 12         | \$2,586,444.96         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>12</b>  | <b>\$2,586,444.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |          |               |
| 31407LMU8    |  | DB STRUCTURED PRODUCTS, INC. | 231        | \$44,414,517.65        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>231</b> | <b>\$44,414,517.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |          |               |
| 31407LMV6    |  | DB STRUCTURED PRODUCTS, INC. | 151        | \$27,986,515.18        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>151</b> | <b>\$27,986,515.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |          |               |
| 31407LMW4    |  | DB STRUCTURED PRODUCTS, INC. | 60         | \$4,058,810.87         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>60</b>  | <b>\$4,058,810.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |          |               |
| 31407LMX2    |  | DB STRUCTURED PRODUCTS, INC. | 66         | \$6,511,949.80         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>66</b>  | <b>\$6,511,949.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |          |               |
| 31407LMY0    |  | DB STRUCTURED PRODUCTS, INC. | 179        | \$33,378,626.29        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>179</b> | <b>\$33,378,626.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |          |               |
| 31407LMZ7    |  | DB STRUCTURED PRODUCTS, INC. | 46         | \$7,233,842.12         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>46</b>  | <b>\$7,233,842.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |          |               |
| 31407LNA1    |  | Unavailable                  | 120        | \$20,159,991.26        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                              | <b>120</b> | <b>\$20,159,991.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |                              |            |                        |             |          |               |          |               |

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|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407LNB9    |  | Unavailable                                   | 269        | \$35,387,298.35        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>269</b> | <b>\$35,387,298.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LNC7    |  | Unavailable                                   | 48         | \$6,707,629.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>48</b>  | <b>\$6,707,629.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LNY9    |  | IVANHOE FINANCIAL INC.                        | 9          | \$1,184,500.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>9</b>   | <b>\$1,184,500.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407LNZ6    |  | IVANHOE FINANCIAL INC.                        | 16         | \$1,030,131.51         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>16</b>  | <b>\$1,030,131.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MDH5    |  | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION | 33         | \$4,187,125.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>33</b>  | <b>\$4,187,125.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MDW2    |  | CCO MORTGAGE CORPORATION                      | 24         | \$2,721,142.25         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b>  | <b>\$2,721,142.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MEA9    |  | NEXSTAR FINANCIAL CORPORATION                 | 10         | \$1,170,089.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b>  | <b>\$1,170,089.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MEG6    |  | STATE FARM BANK, FSB                          | 17         | \$2,577,001.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>17</b>  | <b>\$2,577,001.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MEH4    |  | STATE FARM BANK, FSB                          | 50         | \$3,152,154.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>50</b>  | <b>\$3,152,154.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MEJ0    |  | STATE FARM BANK, FSB                          | 6          | \$1,023,724.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>6</b>   | <b>\$1,023,724.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MEK7    |  | STATE FARM BANK, FSB                          | 7          | \$1,285,894.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>7</b>   | <b>\$1,285,894.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MEM3    |  | FIRST PLACE BANK                              | 12         | \$2,486,946.33         | 50.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                   | 12         | \$2,433,629.62         | 49.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b>  | <b>\$4,920,575.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                 |           |                        |             |          |               |    |          |               |
|--------------|---------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407MF26    | Unavailable                     | 14        | \$2,641,872.66         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>14</b> | <b>\$2,641,872.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFA8    | HSBC MORTGAGE CORPORATION (USA) | 2         | \$654,000.00           | 16.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 14        | \$3,195,800.00         | 83.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>16</b> | <b>\$3,849,800.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFB6    | HSBC MORTGAGE CORPORATION (USA) | 10        | \$2,899,350.00         | 58.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 9         | \$2,041,950.00         | 41.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>19</b> | <b>\$4,941,300.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFC4    | HSBC MORTGAGE CORPORATION (USA) | 5         | \$735,039.12           | 14.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 18        | \$4,355,250.00         | 85.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>23</b> | <b>\$5,090,289.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFD2    | Unavailable                     | 12        | \$2,562,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>12</b> | <b>\$2,562,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFN0    | PHH MORTGAGE CORPORATION        | 27        | \$4,975,688.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>27</b> | <b>\$4,975,688.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFP5    | PHH MORTGAGE CORPORATION        | 59        | \$10,001,613.27        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>59</b> | <b>\$10,001,613.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFQ3    | WASHINGTON MUTUAL BANK, FA      | 11        | \$2,456,990.46         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>11</b> | <b>\$2,456,990.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFR1    | WASHINGTON MUTUAL BANK, FA      | 4         | \$1,173,499.99         | 21.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 18        | \$4,384,500.45         | 78.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>22</b> | <b>\$5,558,000.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFS9    | WASHINGTON MUTUAL BANK, FA      | 9         | \$2,093,140.87         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>9</b>  | <b>\$2,093,140.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFT7    | WASHINGTON MUTUAL BANK, FA      | 68        | \$15,581,054.39        | 59.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 42        | \$10,818,722.58        | 40.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |                           |  |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |                           |  | <b>110</b> | <b>\$26,399,776.97</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFU4    | Unavailable               |  | 5          | \$864,934.86           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           |  | <b>5</b>   | <b>\$864,934.86</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFW0    | Unavailable               |  | 8          | \$1,975,163.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           |  | <b>8</b>   | <b>\$1,975,163.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFY6    | GUARANTY BANK<br>F.S.B.   |  | 3          | \$772,200.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           |  | <b>3</b>   | <b>\$772,200.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MFZ3    | Unavailable               |  | 20         | \$3,634,327.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           |  | <b>20</b>  | <b>\$3,634,327.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MG25    | BANK OF AMERICA NA        |  | 29         | \$6,963,162.00         | 62.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               |  | 17         | \$4,230,885.00         | 37.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           |  | <b>46</b>  | <b>\$11,194,047.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MGD1    | SUNTRUST<br>MORTGAGE INC. |  | 13         | \$1,579,866.40         | 51.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               |  | 9          | \$1,506,690.96         | 48.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           |  | <b>22</b>  | <b>\$3,086,557.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MGE9    | SUNTRUST<br>MORTGAGE INC. |  | 16         | \$2,669,187.18         | 88.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               |  | 3          | \$360,111.61           | 11.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           |  | <b>19</b>  | <b>\$3,029,298.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MGM1    | SUNTRUST<br>MORTGAGE INC. |  | 49         | \$10,473,432.00        | 64.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               |  | 23         | \$5,646,609.40         | 35.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           |  | <b>72</b>  | <b>\$16,120,041.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MGN9    | SUNTRUST<br>MORTGAGE INC. |  | 25         | \$4,232,967.94         | 60.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               |  | 13         | \$2,756,008.74         | 39.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           |  | <b>38</b>  | <b>\$6,988,976.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MGP4    | SUNTRUST<br>MORTGAGE INC. |  | 48         | \$10,111,341.53        | 47.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               |  | 48         | \$11,093,717.43        | 52.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           |  | <b>96</b>  | <b>\$21,205,058.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MGQ2    | SUNTRUST<br>MORTGAGE INC. |  | 47         | \$9,651,369.13         | 42.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                               | 65         | \$13,303,190.43        | 57.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>112</b> | <b>\$22,954,559.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MGW9    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 3          | \$753,000.00           | 84.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 1          | \$139,000.00           | 15.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>4</b>   | <b>\$892,000.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MGX7    |  | BANK OF AMERICA NA                        | 33         | \$6,564,308.00         | 48.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 30         | \$6,968,367.00         | 51.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>63</b>  | <b>\$13,532,675.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MGY5    |  | BANK OF AMERICA NA                        | 290        | \$67,669,139.86        | 67.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 133        | \$32,118,244.25        | 32.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>423</b> | <b>\$99,787,384.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MGZ2    |  | BANK OF AMERICA NA                        | 34         | \$7,045,266.25         | 82.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 6          | \$1,468,000.00         | 17.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>40</b>  | <b>\$8,513,266.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MJ97    |  | FIRST PLACE BANK                          | 12         | \$1,796,060.64         | 78.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 2          | \$491,600.00           | 21.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>14</b>  | <b>\$2,287,660.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MJR7    |  | SUNTRUST MORTGAGE INC.                    | 14         | \$2,224,550.00         | 57.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 10         | \$1,675,788.00         | 42.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b>  | <b>\$3,900,338.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MJZ9    |  | SUNTRUST MORTGAGE INC.                    | 9          | \$1,388,817.34         | 19.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 29         | \$5,591,696.16         | 80.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>38</b>  | <b>\$6,980,513.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MMB8    |  | WASHINGTON MUTUAL SECURITIES CORP.        | 11         | \$2,499,726.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>11</b>  | <b>\$2,499,726.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MMC6    |  | WASHINGTON MUTUAL SECURITIES CORP.        | 51         | \$9,566,792.56         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>51</b>  | <b>\$9,566,792.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MMD4    |  |   | 92         | \$9,789,046.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP. |            |                        |             |          |               |          |               |
| <b>Total</b> |  |  | <b>92</b>  | <b>\$9,789,046.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MME2    |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP. | 116        | \$10,484,029.17        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>116</b> | <b>\$10,484,029.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MMF9    |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP. | 106        | \$7,575,614.09         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>106</b> | <b>\$7,575,614.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MMG7    |  | WASHINGTON<br>MUTUAL SECURITIES<br>CORP. | 35         | \$2,546,289.31         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>35</b>  | <b>\$2,546,289.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MMN2    |  | EMC MORTGAGE<br>CORPORATION              | 16         | \$2,628,553.32         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>16</b>  | <b>\$2,628,553.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MMP7    |  | EMC MORTGAGE<br>CORPORATION              | 25         | \$3,111,464.12         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>25</b>  | <b>\$3,111,464.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MMQ5    |  | EMC MORTGAGE<br>CORPORATION              | 51         | \$8,721,462.30         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>51</b>  | <b>\$8,721,462.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MMR3    |  | EMC MORTGAGE<br>CORPORATION              | 299        | \$50,143,584.92        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>299</b> | <b>\$50,143,584.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MMS1    |  | EMC MORTGAGE<br>CORPORATION              | 276        | \$40,454,992.23        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>276</b> | <b>\$40,454,992.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MMT9    |  | EMC MORTGAGE<br>CORPORATION              | 37         | \$4,737,570.63         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>37</b>  | <b>\$4,737,570.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MMU6    |  | EMC MORTGAGE<br>CORPORATION              | 31         | \$4,256,780.59         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>31</b>  | <b>\$4,256,780.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |



|              |                                |            |                         |             |          |               |    |          |               |
|--------------|--------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407MMV4    | EMC MORTGAGE CORPORATION       | 29         | \$4,064,601.59          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>29</b>  | <b>\$4,064,601.59</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MMW2    | EMC MORTGAGE CORPORATION       | 27         | \$5,267,610.79          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>27</b>  | <b>\$5,267,610.79</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MNA9    | FIRST STAR SAVINGS BANK        | 8          | \$1,015,841.02          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>8</b>   | <b>\$1,015,841.02</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MPA7    | WACHOVIA MORTGAGE CORPORATION  | 8          | \$1,677,399.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>8</b>   | <b>\$1,677,399.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MQU2    | WACHOVIA MORTGAGE CORPORATION  | 7          | \$1,434,550.00          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>7</b>   | <b>\$1,434,550.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSE6    | LEHMAN BROTHERS HOLDINGS, INC. | 60         | \$10,891,747.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>60</b>  | <b>\$10,891,747.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSF3    | LEHMAN BROTHERS HOLDINGS, INC. | 550        | \$102,382,998.91        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>550</b> | <b>\$102,382,998.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSG1    | LEHMAN BROTHERS HOLDINGS, INC. | 271        | \$50,855,457.72         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>271</b> | <b>\$50,855,457.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSH9    | LEHMAN BROTHERS HOLDINGS, INC. | 55         | \$10,998,637.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>55</b>  | <b>\$10,998,637.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSL0    | LEHMAN BROTHERS HOLDINGS, INC. | 332        | \$70,863,969.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>332</b> | <b>\$70,863,969.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSM8    | LEHMAN BROTHERS HOLDINGS, INC. | 169        | \$35,213,414.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>169</b> | <b>\$35,213,414.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                                |            |                         |             |          |               |    |          |               |
|--------------|--|--------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407MSN6    |  | LEHMAN BROTHERS HOLDINGS, INC. | 854        | \$185,216,017.60        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>854</b> | <b>\$185,216,017.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSP1    |  | LEHMAN BROTHERS HOLDINGS, INC. | 870        | \$187,706,600.69        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>870</b> | <b>\$187,706,600.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSQ9    |  | LEHMAN BROTHERS HOLDINGS, INC. | 710        | \$155,585,691.06        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>710</b> | <b>\$155,585,691.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSR7    |  | LEHMAN BROTHERS HOLDINGS, INC. | 395        | \$86,547,453.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>395</b> | <b>\$86,547,453.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSS5    |  | LEHMAN BROTHERS HOLDINGS, INC. | 325        | \$70,751,714.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>325</b> | <b>\$70,751,714.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MST3    |  | LEHMAN BROTHERS HOLDINGS, INC. | 839        | \$178,629,833.40        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>839</b> | <b>\$178,629,833.40</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSU0    |  | LEHMAN BROTHERS HOLDINGS, INC. | 461        | \$99,962,577.37         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>461</b> | <b>\$99,962,577.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSV8    |  | LEHMAN BROTHERS HOLDINGS, INC. | 398        | \$84,212,629.81         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>398</b> | <b>\$84,212,629.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSW6    |  | LEHMAN BROTHERS HOLDINGS, INC. | 351        | \$74,408,025.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>351</b> | <b>\$74,408,025.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MSX4    |  | LEHMAN BROTHERS HOLDINGS, INC. | 111        | \$23,536,556.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>111</b> | <b>\$23,536,556.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTE5    |  | LEHMAN BROTHERS HOLDINGS, INC. | 79         | \$14,339,432.10         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>79</b>  | <b>\$14,339,432.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTF2    |  | LEHMAN BROTHERS HOLDINGS, INC. | 67         | \$10,440,864.72         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                | <b>67</b>  | <b>\$10,440,864.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                |            |                         |             |          |               |    |          |               |
|--------------|--------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407MTG0    | LEHMAN BROTHERS HOLDINGS, INC. | 40         | \$4,003,536.04          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>40</b>  | <b>\$4,003,536.04</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTH8    | LEHMAN BROTHERS HOLDINGS, INC. | 327        | \$74,726,138.32         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>327</b> | <b>\$74,726,138.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTJ4    | LEHMAN BROTHERS HOLDINGS, INC. | 664        | \$167,657,887.87        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>664</b> | <b>\$167,657,887.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTK1    | LEHMAN BROTHERS HOLDINGS, INC. | 186        | \$24,219,874.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>186</b> | <b>\$24,219,874.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTL9    | LEHMAN BROTHERS HOLDINGS, INC. | 183        | \$46,414,345.44         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>183</b> | <b>\$46,414,345.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTM7    | LEHMAN BROTHERS HOLDINGS, INC. | 67         | \$4,660,884.37          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>67</b>  | <b>\$4,660,884.37</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTN5    | LEHMAN BROTHERS HOLDINGS, INC. | 97         | \$9,611,319.23          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>97</b>  | <b>\$9,611,319.23</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTP0    | LEHMAN BROTHERS HOLDINGS, INC. | 42         | \$11,478,757.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>42</b>  | <b>\$11,478,757.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTQ8    | LEHMAN BROTHERS HOLDINGS, INC. | 237        | \$55,385,691.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>237</b> | <b>\$55,385,691.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTR6    | LEHMAN BROTHERS HOLDINGS, INC. | 158        | \$20,621,827.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>158</b> | <b>\$20,621,827.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTS4    | LEHMAN BROTHERS HOLDINGS, INC. | 45         | \$10,655,464.20         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>45</b>  | <b>\$10,655,464.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTT2    | LEHMAN BROTHERS HOLDINGS, INC. | 72         | \$4,709,955.87          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>72</b>  | <b>\$4,709,955.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTU9    |  | LEHMAN BROTHERS HOLDINGS, INC.               | 85         | \$8,238,428.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>85</b>  | <b>\$8,238,428.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTV7    |  | LEHMAN BROTHERS HOLDINGS, INC.               | 27         | \$8,219,742.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>27</b>  | <b>\$8,219,742.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTW5    |  | LEHMAN BROTHERS HOLDINGS, INC.               | 12         | \$1,780,424.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>12</b>  | <b>\$1,780,424.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTX3    |  | LEHMAN BROTHERS HOLDINGS, INC.               | 97         | \$15,307,857.19        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>97</b>  | <b>\$15,307,857.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MTY1    |  | LEHMAN BROTHERS HOLDINGS, INC.               | 36         | \$5,708,838.72         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>36</b>  | <b>\$5,708,838.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MU60    |  | MORGAN STANLEY MORTGAGE CAPITAL HOLDINGS LLC | 27         | \$4,873,908.71         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>27</b>  | <b>\$4,873,908.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MU78    |  | MORGAN STANLEY MORTGAGE CAPITAL HOLDINGS LLC | 20         | \$3,266,643.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>20</b>  | <b>\$3,266,643.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MU86    |  | MORGAN STANLEY MORTGAGE CAPITAL HOLDINGS LLC | 53         | \$7,778,756.46         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>53</b>  | <b>\$7,778,756.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MU94    |  | MORGAN STANLEY MORTGAGE CAPITAL HOLDINGS LLC | 20         | \$1,971,534.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>20</b>  | <b>\$1,971,534.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MV28    |  | MORGAN STANLEY MORTGAGE CAPITAL HOLDINGS LLC | 149        | \$19,015,198.77        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>149</b> | <b>\$19,015,198.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |  |           |                        |             |          |               |    |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407MV36    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 38        | \$4,970,853.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>38</b> | <b>\$4,970,853.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MV44    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 31        | \$3,997,660.10         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>31</b> | <b>\$3,997,660.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MV69    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 22        | \$4,904,389.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>22</b> | <b>\$4,904,389.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MV77    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 33        | \$6,817,965.66         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>33</b> | <b>\$6,817,965.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MV85    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 26        | \$5,980,636.52         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>26</b> | <b>\$5,980,636.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MVA0    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 17        | \$3,137,243.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>17</b> | <b>\$3,137,243.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MVB8    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 9         | \$1,576,181.52         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>  | <b>\$1,576,181.52</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MVD4    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 27        | \$5,278,524.98         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>27</b> | <b>\$5,278,524.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MVF9    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 55        | \$10,460,249.04        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>55</b> | <b>\$10,460,249.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MVG7    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL                 | 30        | \$5,279,696.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | HOLDINGS LLC                                       |            |                        |             |          |               |          |               |
| <b>Total</b> |  |  | <b>30</b>  | <b>\$5,279,696.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MVH5    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 8          | \$1,396,550.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>8</b>   | <b>\$1,396,550.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MVJ1    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 86         | \$17,576,235.75        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>86</b>  | <b>\$17,576,235.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MVK8    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 103        | \$22,388,477.53        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>103</b> | <b>\$22,388,477.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MVL6    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 36         | \$8,539,521.83         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>36</b>  | <b>\$8,539,521.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MVM4    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 31         | \$7,224,327.85         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>31</b>  | <b>\$7,224,327.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MVN2    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 12         | \$1,428,118.95         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>12</b>  | <b>\$1,428,118.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MVP7    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 19         | \$2,005,888.70         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>19</b>  | <b>\$2,005,888.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MVQ5    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 14         | \$2,523,541.77         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>14</b>  | <b>\$2,523,541.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |          |               |
| 31407MVR3    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 38         | \$2,589,068.86         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>38</b>  | <b>\$2,589,068.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407MVS1    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 90         | \$6,361,363.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>90</b>  | <b>\$6,361,363.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MVT9    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 23         | \$1,477,652.32         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>23</b>  | <b>\$1,477,652.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MVU6    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 22         | \$1,427,878.61         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>22</b>  | <b>\$1,427,878.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MVV4    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 67         | \$6,603,836.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>67</b>  | <b>\$6,603,836.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MVW2    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 118        | \$11,554,680.15        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>118</b> | <b>\$11,554,680.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MVX0    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 28         | \$2,727,329.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>28</b>  | <b>\$2,727,329.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MVZ5    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 76         | \$9,715,508.30         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>76</b>  | <b>\$9,715,508.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MW27    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 235        | \$49,063,238.64        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>235</b> | <b>\$49,063,238.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MW35    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 56         | \$9,148,050.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>56</b>  | <b>\$9,148,050.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MW43    |  |  | 13         | \$2,223,528.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                       |               |               |          |               |          |
|--------------|--|--|-----------|-----------------------|---------------|---------------|----------|---------------|----------|
|              |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC |           |                       |               |               |          |               |          |
| <b>Total</b> |  |  | <b>13</b> | <b>\$2,223,528.31</b> | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407MW50    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 4         | \$1,084,000.00        | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>4</b>  | <b>\$1,084,000.00</b> | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407MW68    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 9         | \$1,543,709.23        | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>9</b>  | <b>\$1,543,709.23</b> | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407MW84    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 20        | \$2,976,341.24        | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>20</b> | <b>\$2,976,341.24</b> | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407MWC5    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 8         | \$1,842,874.78        | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>8</b>  | <b>\$1,842,874.78</b> | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407MWE1    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 13        | \$1,805,929.20        | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>13</b> | <b>\$1,805,929.20</b> | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407MWF8    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 26        | \$4,223,421.36        | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>26</b> | <b>\$4,223,421.36</b> | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407MWG6    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 31        | \$3,706,301.56        | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>31</b> | <b>\$3,706,301.56</b> | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407MWH4    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 13        | \$1,930,767.49        | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |
| <b>Total</b> |  |  | <b>13</b> | <b>\$1,930,767.49</b> | <b>100% 0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> |
| 31407MWJ0    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL                 | 15        | \$1,657,013.02        | 100% 0        | \$0.00        | NA       | 0             | \$0.00   |



|              |  |  |           |                        |             |          |               |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | HOLDINGS LLC                                       |           |                        |             |          |               |          |               |
| <b>Total</b> |  |  | <b>15</b> | <b>\$1,657,013.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31407MWL5    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 5         | \$1,229,416.32         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>5</b>  | <b>\$1,229,416.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31407MWM3    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 6         | \$1,248,765.91         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>6</b>  | <b>\$1,248,765.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31407MWN1    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 5         | \$1,114,615.02         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>5</b>  | <b>\$1,114,615.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31407MWP6    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 6         | \$1,514,009.19         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>6</b>  | <b>\$1,514,009.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31407MWQ4    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 11        | \$2,375,712.79         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>11</b> | <b>\$2,375,712.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31407MWR2    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 70        | \$14,636,454.67        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>70</b> | <b>\$14,636,454.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31407MWS0    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 69        | \$14,564,691.43        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>69</b> | <b>\$14,564,691.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31407MWT8    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 86        | \$16,750,677.56        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>86</b> | <b>\$16,750,677.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |  |           |                        |             |          |               |          |               |
| 31407MWU5    |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 43        | \$8,361,863.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>43</b> | <b>\$8,361,863.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31407MWW1    | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 52         | \$13,432,617.20        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>52</b>  | <b>\$13,432,617.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MWX9    | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 23         | \$5,206,250.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>23</b>  | <b>\$5,206,250.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MWY7    | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 328        | \$67,758,493.23        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>328</b> | <b>\$67,758,493.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MWZ4    | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 28         | \$5,513,031.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>28</b>  | <b>\$5,513,031.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MXA8    | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 12         | \$2,250,669.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>12</b>  | <b>\$2,250,669.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MXB6    | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 7          | \$1,570,065.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>7</b>   | <b>\$1,570,065.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MXC4    | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 25         | \$4,661,472.49         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>25</b>  | <b>\$4,661,472.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MXD2    | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 7          | \$943,845.95           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>7</b>   | <b>\$943,845.95</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MXE0    | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC | 9          | \$1,448,880.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>9</b>   | <b>\$1,448,880.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31407MXF7    |  | 63         | \$9,709,416.52         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |           |                       |             |          |               |          |               |
|--------------|--|---|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
|              |  | MORGAN STANLEY<br>MORTGAGE CAPITAL<br>HOLDINGS LLC  |           |                       |             |          |               |          |               |
| <b>Total</b> |  |   | <b>63</b> | <b>\$9,709,416.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407MY66    |  | REPUBLIC BANK OF<br>CHICAGO                         | 8         | \$1,640,824.10        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>  | <b>\$1,640,824.10</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31407MY74    |  | REPUBLIC BANK OF<br>CHICAGO                         | 8         | \$1,468,433.69        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>8</b>  | <b>\$1,468,433.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371MEM5    |  | BANKUNITED,<br>FEDERAL SAVINGS<br>BANK              | 3         | \$547,600.00          | 1.05%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | CENTRAL PACIFIC<br>BANK                             | 2         | \$294,682.00          | 0.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | CHEVY CHASE BANK<br>FSB                             | 2         | \$507,000.00          | 0.98%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | CITIZENS BANK<br>MORTGAGE<br>CORPORATION            | 10        | \$1,000,408.14        | 1.93%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A.     | 11        | \$2,149,530.70        | 4.14%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | EASTERN BANK  | 1         | \$141,000.00          | 0.27%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | FIRST HORIZON HOME<br>LOAN CORPORATION              | 66        | \$11,071,872.61       | 21.32%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | FREEDOM MORTGAGE<br>CORP.                           | 1         | \$180,000.00          | 0.35%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | GUARANTY BANK<br>F.S.B.                             | 7         | \$1,370,730.66        | 2.64%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | GUILD MORTGAGE<br>COMPANY                           | 1         | \$206,500.00          | 0.4%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | HEMIBANC<br>MORTGAGE<br>CORPORATION                 | 29        | \$4,452,197.64        | 8.57%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | HOMESTREET BANK                                     | 18        | \$2,683,000.00        | 5.17%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | IVANHOE FINANCIAL<br>INC.                           | 3         | \$265,100.00          | 0.51%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | M&T MORTGAGE<br>CORPORATION                         | 2         | \$156,582.85          | 0.3%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | MIDFIRST BANK                                       | 1         | \$47,500.00           | 0.09%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | MOLTON, ALLEN &<br>WILLIAMS MORTGAGE<br>COMPANY LLC | 2         | \$269,000.00          | 0.52%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | OHIO SAVINGS BANK                                   | 2         | \$72,770.09           | 0.14%       | 0        | \$0.00        | NA       | \$0.00        |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | OPTEUM GROUP                                    | 6          | \$1,231,400.00         | 2.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE,<br>L.L.C.                       | 31         | \$5,297,162.00         | 10.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS BANK                                    | 2          | \$159,599.11           | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNTRUST<br>MORTGAGE INC.                       | 1          | \$163,322.71           | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE<br>CORPORATION                 | 1          | \$71,235.28            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON<br>NATIONAL BANK                 | 2          | \$243,880.00           | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP<br>MORTGAGE COMPANY                   | 1          | \$53,000.00            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK<br>NATIONAL BANK                      | 3          | \$693,042.30           | 1.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U.S. BANK N.A.                                  | 2          | \$174,270.26           | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA<br>MORTGAGE<br>CORPORATION             | 2          | \$406,840.52           | 0.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                     | 123        | \$18,018,636.87        | 34.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>335</b> | <b>\$51,927,863.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MEN3    | AMERICAN HOME<br>MORTGAGE<br>CORPORATION        | 1          | \$231,500.00           | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKUNITED,<br>FEDERAL SAVINGS<br>BANK          | 5          | \$572,000.00           | 0.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CENTRAL PACIFIC<br>BANK                         | 1          | \$200,000.00           | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS BANK<br>MORTGAGE<br>CORPORATION        | 11         | \$1,002,062.63         | 0.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS<br>FA                          | 2          | \$134,071.04           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME<br>LOANS, INC.                 | 58         | \$10,395,070.00        | 7.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CROWN MORTGAGE<br>COMPANY                       | 4          | \$534,599.74           | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 7          | \$1,363,407.93         | 1.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EASTERN BANK                                    | 5          | \$553,812.00           | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME<br>LOAN CORPORATION          | 245        | \$42,438,663.16        | 32.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK<br>F.S.B.                         | 14         | \$2,395,563.31         | 1.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL<br>BANK                       | 5          | \$461,285.72           | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |            |                         |             |          |               |    |          |               |
|--------------|---|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | HOLYOKE CREDIT UNION                          | 1          | \$169,720.00            | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME BANC MORTGAGE CORPORATION                | 23         | \$3,234,007.01          | 2.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMESTREET BANK                               | 8          | \$1,505,200.00          | 1.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION                    | 3          | \$256,186.70            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IVANHOE FINANCIAL INC.                        | 5          | \$688,000.00            | 0.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION                      | 6          | \$720,654.20            | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MARKET STREET MORTGAGE CORPORATION            | 1          | \$149,456.18            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MIDFIRST BANK                                 | 10         | \$674,750.00            | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MOLTON, ALLEN & WILLIAMS MORTGAGE COMPANY LLC | 4          | \$326,400.00            | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MORTGAGEAMERICA INC.                          | 1          | \$172,000.00            | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL COOPERATIVE BANK, N.A.               | 2          | \$598,346.09            | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NORTH AMERICAN SAVINGS BANK F.S.B.            | 1          | \$59,000.00             | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OPTEUM GROUP                                  | 9          | \$1,422,106.00          | 1.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                        | 44         | \$6,558,283.83          | 4.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                              | 10         | \$775,800.00            | 0.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS BANK                                  | 3          | \$179,091.65            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNTRUST MORTGAGE INC.                        | 1          | \$48,676.82             | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION                  | 2          | \$203,128.69            | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK                  | 1          | \$140,000.00            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TOWNE MORTGAGE COMPANY                        | 2          | \$345,861.75            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                    | 18         | \$2,111,838.64          | 1.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS            | 1          | \$71,738.96             | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 324        | \$51,481,118.52         | 38.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>838</b> | <b>\$132,173,400.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MEP8    |   | 21         | \$4,014,288.12          | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |       |                  |       |   |        |    |   |        |
|--|--|-------|------------------|-------|---|--------|----|---|--------|
|  | AMERICAN HOME MORTGAGE CORPORATION                   |       |                  |       |   |        |    |   |        |
|  | BANK OF AMERICA NA                                   | 11    | \$1,136,028.37   | 0.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | BANKERS GUARANTEE TITLE AND TRUST COMPANY            | 1     | \$136,500.00     | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS BANK MORTGAGE CORPORATION                   | 54    | \$7,505,370.47   | 0.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CITIZENS MORTGAGE CORPORATION                        | 75    | \$16,726,986.90  | 1.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | CROWN MORTGAGE COMPANY                               | 11    | \$1,608,010.31   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EASTERN BANK   | 6     | \$958,577.55     | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | EVERBANK   | 6     | \$1,313,630.54   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST HORIZON HOME LOAN CORPORATION                  | 2,486 | \$519,752,338.15 | 53.5% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK F.S.B.                                 | 92    | \$17,226,832.19  | 1.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARWOOD STREET FUNDING I, LLC                        | 2     | \$324,223.20     | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOLYOKE CREDIT UNION                                 | 3     | \$353,523.00     | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HEMIBANC MORTGAGE CORPORATION                        | 367   | \$69,915,164.77  | 7.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTREET BANK                                      | 6     | \$1,356,350.00   | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDEPENDENT BANK CORPORATION                         | 8     | \$828,662.10     | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                               | 147   | \$30,513,728.00  | 3.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE CORPORATION                             | 19    | \$3,700,388.74   | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MOLTON, ALLEN & WILLIAMS MORTGAGE COMPANY LLC        | 14    | \$3,399,537.83   | 0.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 63    | \$14,996,347.91  | 1.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA INC.                                 | 3     | \$356,858.00     | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                       | 2     | \$133,625.00     | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW SOUTH FEDERAL SAVINGS BANK                       | 12    | \$2,471,626.00   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH AMERICAN SAVINGS BANK F.S.B.                   | 1     | \$87,500.00      | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | PIONEER BANK                                    | 11           | \$1,008,552.99          | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE,<br>L.L.C.                       | 109          | \$21,066,222.48         | 2.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBC CENTURA BANK                                | 3            | \$590,200.00            | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SELF-HELP VENTURES<br>FUND                      | 8            | \$902,082.30            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE<br>CORPORATION                 | 18           | \$3,074,323.48          | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON<br>NATIONAL BANK                 | 32           | \$6,418,160.16          | 0.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP<br>MORTGAGE COMPANY                   | 72           | \$10,882,670.91         | 1.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK<br>NATIONAL BANK                      | 67           | \$10,313,339.03         | 1.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | U.S. BANK N.A.                                  | 1            | \$292,000.00            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS        | 1            | \$165,571.57            | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA<br>MORTGAGE<br>CORPORATION             | 2            | \$311,000.00            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                     | 1,107        | \$217,738,383.51        | 22.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>4,841</b> | <b>\$971,578,603.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |
| 31371MEQ6    | AMERICAN HOME<br>MORTGAGE<br>CORPORATION        | 59           | \$10,453,423.86         | 1.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS BANK<br>MORTGAGE<br>CORPORATION        | 49           | \$6,508,388.23          | 1.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE<br>CORPORATION                | 120          | \$24,299,661.38         | 4.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CROWN MORTGAGE<br>COMPANY                       | 7            | \$1,073,806.99          | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 4            | \$537,858.24            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EASTERN BANK                                    | 18           | \$3,207,143.98          | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EVERBANK  | 35           | \$5,315,464.85          | 0.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME<br>LOAN CORPORATION          | 1,114        | \$211,605,295.06        | 35.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK<br>F.S.B.                         | 118          | \$19,649,833.96         | 3.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOLYOKE CREDIT<br>UNION                         | 3            | \$615,300.00            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOME BANC<br>MORTGAGE<br>CORPORATION            | 184          | \$30,739,745.86         | 5.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |              |                         |             |          |               |    |          |               |
|--------------|--|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | INDEPENDENT BANK CORPORATION                         | 28           | \$3,322,074.63          | 0.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IVANHOE FINANCIAL INC.                               | 119          | \$21,801,289.00         | 3.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION                             | 52           | \$7,639,001.89          | 1.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MARKET STREET MORTGAGE CORPORATION                   | 11           | \$1,336,362.86          | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MIDFIRST BANK  | 4            | \$328,050.00            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MOLTON, ALLEN & WILLIAMS MORTGAGE COMPANY LLC        | 46           | \$7,418,309.51          | 1.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 29           | \$6,502,081.99          | 1.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MORTGAGEAMERICA INC.                                 | 4            | \$564,663.74            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY                       | 22           | \$2,581,754.08          | 0.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL COOPERATIVE BANK, N.A.                      | 28           | \$3,396,545.22          | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NEW SOUTH FEDERAL SAVINGS BANK                       | 40           | \$5,619,261.46          | 0.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NORTH AMERICAN SAVINGS BANK F.S.B.                   | 4            | \$471,434.48            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PIONEER BANK   | 16           | \$1,512,566.93          | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                               | 237          | \$45,968,207.39         | 7.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION                         | 33           | \$4,398,089.35          | 0.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK                         | 18           | \$2,390,068.19          | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TOWNE MORTGAGE COMPANY                               | 2            | \$394,531.15            | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                           | 57           | \$7,780,253.50          | 1.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                              | 49           | \$7,036,210.27          | 1.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 897          | \$152,506,247.49        | 25.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>3,407</b> | <b>\$596,972,925.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |              |                         |             |          |               |    |          |               |
| 31371MER4    | AMERICAN HOME MORTGAGE CORPORATION                   | 53           | \$9,414,256.94          | 8.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                                   | 9            | \$987,394.84            | 0.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 1            | \$250,000.00            | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |



|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | CENTRAL PACIFIC BANK                                 |    |                |       |   |        |    |        |
|  | CHASE HOME FINANCE, LLC                              | 2  | \$389,000.00   | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | CITIZENS MORTGAGE CORPORATION                        | 29 | \$4,404,964.61 | 4.15% | 0 | \$0.00 | NA | \$0.00 |
|  | COUNTRYWIDE HOME LOANS, INC.                         | 3  | \$431,106.05   | 0.41% | 0 | \$0.00 | NA | \$0.00 |
|  | EVERBANK   | 10 | \$901,777.09   | 0.85% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARANTY BANK F.S.B.                                 | 37 | \$5,639,895.12 | 5.31% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMEBANC MORTGAGE CORPORATION                        | 48 | \$8,477,102.39 | 7.99% | 0 | \$0.00 | NA | \$0.00 |
|  | INDEPENDENT BANK CORPORATION                         | 8  | \$1,019,387.07 | 0.96% | 0 | \$0.00 | NA | \$0.00 |
|  | IVANHOE FINANCIAL INC.                               | 3  | \$363,200.00   | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | M&T MORTGAGE CORPORATION                             | 17 | \$2,149,252.17 | 2.02% | 0 | \$0.00 | NA | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION                   | 15 | \$2,200,734.49 | 2.07% | 0 | \$0.00 | NA | \$0.00 |
|  | MOLTON, ALLEN & WILLIAMS MORTGAGE COMPANY LLC        | 10 | \$1,212,510.00 | 1.14% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES | 15 | \$2,999,695.49 | 2.83% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGEAMERICA INC.                                 | 3  | \$345,654.39   | 0.33% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                       | 9  | \$844,958.38   | 0.8%  | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL COOPERATIVE BANK, N.A.                      | 4  | \$377,025.43   | 0.36% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTH AMERICAN SAVINGS BANK F.S.B.                   | 1  | \$71,933.31    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | OPTEUM GROUP   | 3  | \$456,260.00   | 0.43% | 0 | \$0.00 | NA | \$0.00 |
|  | PULTE MORTGAGE, L.L.C.                               | 8  | \$1,849,203.12 | 1.74% | 0 | \$0.00 | NA | \$0.00 |
|  | RBC CENTURA BANK                                     | 4  | \$397,424.23   | 0.37% | 0 | \$0.00 | NA | \$0.00 |
|  | REGIONS BANK   | 1  | \$204,587.69   | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | SELF-HELP VENTURES FUND                              | 7  | \$499,094.05   | 0.47% | 0 | \$0.00 | NA | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK               | 5  | \$971,576.76   | 0.92% | 0 | \$0.00 | NA | \$0.00 |

|              |   |            |                         |             |          |               |    |          |               |
|--------------|---|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | SUNTRUST MORTGAGE INC.                    | 3          | \$586,826.65            | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION              | 35         | \$3,739,107.74          | 3.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK              | 44         | \$4,785,251.14          | 4.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                | 9          | \$1,263,647.41          | 1.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                   | 6          | \$904,642.90            | 0.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION             | 7          | \$714,605.02            | 0.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 320        | \$47,306,461.38         | 44.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>729</b> | <b>\$106,158,535.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                         |             |          |               |    |          |               |
| 31371MEV5    | CHASE HOME FINANCE, LLC                   | 92         | \$13,549,114.43         | 24.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                        | 17         | \$2,114,174.03          | 3.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 20         | \$2,879,274.21          | 5.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HSBC MORTGAGE CORPORATION (USA)           | 63         | \$7,590,517.35          | 13.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION                  | 44         | \$5,931,322.53          | 10.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 165        | \$23,949,189.48         | 42.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>401</b> | <b>\$56,013,592.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                         |             |          |               |    |          |               |
| 31371MF44    | AMERICAN HOME MORTGAGE CORPORATION        | 53         | \$7,957,120.79          | 7.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                        | 46         | \$5,643,115.29          | 5.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 9          | \$1,265,046.94          | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CCO MORTGAGE CORPORATION                  | 22         | \$3,063,435.49          | 2.79%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                        | 50         | \$6,095,126.62          | 5.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA                       | 1          | \$148,692.70            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 59         | \$6,960,888.61          | 6.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 1          | \$127,000.00            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION       | 33         | \$4,439,478.71          | 4.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLAGSTAR BANK, FSB                        | 2          | \$225,028.21            | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                                      |            |                         |             |          |               |    |          |               |
|--------------|--------------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | GMAC MORTGAGE CORPORATION            | 26         | \$3,128,863.61          | 2.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION           | 1          | \$125,300.00            | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MID AMERICA FEDERAL SAVINGS BANK     | 7          | \$447,018.65            | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MIDFIRST BANK                        | 1          | \$28,700.00             | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY       | 7          | \$663,532.44            | 0.6%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                    | 1          | \$59,814.90             | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS BANK                         | 18         | \$1,909,127.51          | 1.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNTRUST MORTGAGE INC.               | 11         | \$1,653,441.97          | 1.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE BRANCH BANKING AND TRUST COMPANY | 36         | \$3,902,770.61          | 3.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK         | 4          | \$279,400.00            | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION        | 23         | \$3,968,511.96          | 3.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK               | 13         | \$950,822.84            | 0.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO BANK, N.A.               | 43         | \$3,589,821.07          | 3.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 442        | \$53,049,492.13         | 48.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>909</b> | <b>\$109,681,551.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MF51    | CENTRAL PACIFIC BANK                 | 1          | \$152,000.00            | 1.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA                  | 1          | \$149,415.01            | 1.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION  | 13         | \$2,480,193.56          | 24.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HEMIBANC MORTGAGE CORPORATION        | 5          | \$645,748.09            | 6.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.               | 4          | \$489,256.00            | 4.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION        | 9          | \$1,314,642.48          | 13.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO BANK, N.A.               | 3          | \$443,120.00            | 4.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                          | 27         | \$4,387,552.65          | 43.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                      | <b>63</b>  | <b>\$10,061,927.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|           |   |     |                 |        |   |        |    |   |        |
|-----------|---|-----|-----------------|--------|---|--------|----|---|--------|
| 31371MF69 | AMERICAN HOME MORTGAGE CORPORATION            | 1   | \$52,815.81     | 0.3%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | BANKUNITED, FEDERAL SAVINGS BANK              | 2   | \$340,800.00    | 1.91%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | COUNTRYWIDE HOME LOANS, INC.                  | 1   | \$63,568.04     | 0.36%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 2   | \$240,153.50    | 1.35%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | EASTERN BANK                                  | 2   | \$139,508.26    | 0.78%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | GUARANTY BANK F.S.B.                          | 4   | \$352,080.55    | 1.97%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | HEMBA NC MORTGAGE CORPORATION                 | 8   | \$1,063,895.18  | 5.96%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | IVANHOE FINANCIAL INC.                        | 4   | \$640,820.00    | 3.59%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | M&T MORTGAGE CORPORATION                      | 3   | \$271,172.47    | 1.52%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | MARKET STREET MORTGAGE CORPORATION            | 5   | \$577,309.93    | 3.23%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | MOLTON, ALLEN & WILLIAMS MORTGAGE COMPANY LLC | 8   | \$611,789.25    | 3.43%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | NORTH AMERICAN SAVINGS BANK F.S.B.            | 1   | \$25,815.82     | 0.14%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | OPTEUM GROUP                                  | 2   | \$262,500.00    | 1.47%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | RBC CENTURA BANK                              | 5   | \$172,134.88    | 0.96%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | SALEM FIVE MORTGAGE COMPANY, LLC              | 4   | \$414,081.77    | 2.32%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | SOVEREIGN BANK, A FEDERAL SAVINGS BANK        | 1   | \$49,500.00     | 0.28%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | SYNOVUS MORTGAGE CORPORATION                  | 3   | \$397,510.13    | 2.23%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | TRUSTCORP MORTGAGE COMPANY                    | 4   | \$215,147.30    | 1.21%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | UNION FEDERAL BANK OF INDIANAPOLIS            | 1   | \$120,300.00    | 0.67%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | UNIVERSAL MORTGAGE CORPORATION                | 3   | \$213,200.00    | 1.19%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|           | Unavailable                                   | 124 | \$11,623,815.64 | 65.13% | 0 | \$0.00 | NA | 0 | \$0.00 |

| <b>Total</b> |   |     | <b>188</b>      | <b>\$17,847,918.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|--------------|---|-----|-----------------|------------------------|-------------|----------|---------------|----------|---------------|
| 31371MF93    | BANK OF AMERICA NA                        | 264 | \$43,859,287.82 | 6.09%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 16  | \$2,922,330.12  | 0.41%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | CCO MORTGAGE CORPORATION                  | 29  | \$4,569,534.90  | 0.63%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                        | 286 | \$41,301,226.80 | 5.74%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA                       | 7   | \$928,575.97    | 0.13%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 216 | \$33,598,989.47 | 4.67%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 9   | \$1,436,337.35  | 0.2%                   | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION       | 132 | \$20,135,835.05 | 2.8%                   | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | FLAGSTAR BANK, FSB                        | 4   | \$502,000.00    | 0.07%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | GMAC MORTGAGE CORPORATION                 | 96  | \$16,703,429.99 | 2.32%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | GUARANTY BANK F.S.B.                      | 1   | \$127,710.44    | 0.02%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC             | 7   | \$1,173,338.30  | 0.16%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK                    | 5   | \$435,624.22    | 0.06%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | HEMBANC MORTGAGE CORPORATION              | 6   | \$776,164.31    | 0.11%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | HOMESTREET BANK                           | 12  | \$1,959,000.00  | 0.27%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | HSBC MORTGAGE CORPORATION (USA)           | 40  | \$6,355,890.07  | 0.88%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | IRWIN MORTGAGE CORPORATION                | 3   | \$324,382.00    | 0.05%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | IVANHOE FINANCIAL INC.                    | 3   | \$820,000.00    | 0.11%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | MORTGAGEAMERICA INC.                      | 1   | \$63,000.00     | 0.01%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | NEXSTAR FINANCIAL CORPORATION             | 2   | \$253,100.00    | 0.04%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | OHIO SAVINGS BANK                         | 3   | \$369,614.41    | 0.05%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | PHH MORTGAGE CORPORATION                  | 4   | \$641,727.76    | 0.09%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | PULTE MORTGAGE, L.L.C.                    | 2   | \$499,000.00    | 0.07%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | RBC CENTURA BANK                          | 8   | \$648,062.43    | 0.09%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |
|              | REGIONS BANK                              | 57  | \$8,136,921.21  | 1.13%                  | 0           | \$0.00   | NA            | 0        | \$0.00        |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | SALEM FIVE MORTGAGE COMPANY, LLC          | 5            | \$873,101.58            | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SOVEREIGN BANK, A FEDERAL SAVINGS BANK    | 21           | \$3,105,736.35          | 0.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | STATE FARM BANK, FSB                      | 7            | \$1,340,620.21          | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNTRUST MORTGAGE INC.                    | 29           | \$3,524,485.55          | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON NATIONAL BANK              | 27           | \$4,152,242.41          | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                | 13           | \$1,669,192.94          | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                   | 22           | \$2,666,571.37          | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION            | 2            | \$587,920.00            | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA MORTGAGE CORPORATION             | 58           | \$10,505,238.96         | 1.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK                    | 587          | \$74,010,265.49         | 10.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL FEDERAL SAVINGS BANK    | 1            | \$78,000.00             | 0.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WELLS FARGO BANK, N.A.                    | 223          | \$34,305,044.28         | 4.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 2,261        | \$394,340,219.23        | 54.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>4,469</b> | <b>\$719,699,720.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |
| 31371MG27    | AMERICAN HOME MORTGAGE CORPORATION        | 12           | \$1,407,558.54          | 1.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF AMERICA NA                        | 144          | \$14,217,701.49         | 13.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST   | 9            | \$1,054,489.63          | 0.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CCO MORTGAGE CORPORATION                  | 12           | \$1,464,598.96          | 1.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                        | 38           | \$3,571,633.91          | 3.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.              | 112          | \$10,526,963.90         | 9.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 1            | \$148,671.87            | 0.14%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 27           | \$2,523,847.82          | 2.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |              |                         |             |          |               |          |               |
|--------------|--|--------------|-------------------------|-------------|----------|---------------|----------|---------------|
|              | FIRST HORIZON HOME<br>LOAN CORPORATION     |              |                         |             |          |               |          |               |
|              | FLAGSTAR BANK, FSB                         | 2            | \$139,000.00            | 0.13%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GMAC MORTGAGE<br>CORPORATION               | 42           | \$4,271,382.56          | 3.91%       | 0        | \$0.00        | NA       | \$0.00        |
|              | GUARANTY BANK<br>F.S.B.                    | 1            | \$75,000.00             | 0.07%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HARWOOD STREET<br>FUNDING I, LLC           | 3            | \$281,693.48            | 0.26%       | 0        | \$0.00        | NA       | \$0.00        |
|              | HEMBA NC<br>MORTGAGE<br>CORPORATION        | 2            | \$119,843.26            | 0.11%       | 0        | \$0.00        | NA       | \$0.00        |
|              | IRWIN MORTGAGE<br>CORPORATION              | 2            | \$270,500.00            | 0.25%       | 0        | \$0.00        | NA       | \$0.00        |
|              | MID AMERICA<br>FEDERAL SAVINGS<br>BANK     | 9            | \$1,289,333.28          | 1.18%       | 0        | \$0.00        | NA       | \$0.00        |
|              | MIDFIRST BANK                              | 2            | \$120,950.00            | 0.11%       | 0        | \$0.00        | NA       | \$0.00        |
|              | NATIONAL CITY<br>MORTGAGE COMPANY          | 24           | \$2,535,363.05          | 2.32%       | 0        | \$0.00        | NA       | \$0.00        |
|              | PHH MORTGAGE<br>CORPORATION                | 1            | \$177,460.20            | 0.16%       | 0        | \$0.00        | NA       | \$0.00        |
|              | REGIONS BANK                               | 18           | \$1,002,897.58          | 0.92%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SALEM FIVE<br>MORTGAGE<br>COMPANY, LLC     | 2            | \$417,420.88            | 0.38%       | 0        | \$0.00        | NA       | \$0.00        |
|              | SUNTRUST<br>MORTGAGE INC.                  | 24           | \$2,232,874.65          | 2.04%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE BRANCH<br>BANKING AND TRUST<br>COMPANY | 22           | \$1,881,730.88          | 1.72%       | 0        | \$0.00        | NA       | \$0.00        |
|              | THE HUNTINGTON<br>NATIONAL BANK            | 6            | \$558,450.00            | 0.51%       | 0        | \$0.00        | NA       | \$0.00        |
|              | TRUSTCORP<br>MORTGAGE COMPANY              | 3            | \$396,075.29            | 0.36%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WACHOVIA<br>MORTGAGE<br>CORPORATION        | 25           | \$3,107,993.99          | 2.85%       | 0        | \$0.00        | NA       | \$0.00        |
|              | WASHINGTON<br>MUTUAL BANK                  | 196          | \$15,786,455.58         | 14.46%      | 0        | \$0.00        | NA       | \$0.00        |
|              | WELLS FARGO BANK,<br>N.A.                  | 3            | \$111,157.60            | 0.1%        | 0        | \$0.00        | NA       | \$0.00        |
|              | Unavailable                                | 380          | \$39,502,543.16         | 36.18%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  | <b>1,122</b> | <b>\$109,193,591.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
|              |  |              |                         |             |          |               |          |               |
| 31371MG35    | COUNTRYWIDE HOME<br>LOANS, INC.            | 1            | \$124,000.00            | 0.35%       | 0        | \$0.00        | NA       | \$0.00        |
|              | OHIO SAVINGS BANK                          | 4            | \$869,500.00            | 2.47%       | 0        | \$0.00        | NA       | \$0.00        |

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|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                             | 155        | \$34,168,076.90        | 97.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>160</b> | <b>\$35,161,576.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MG43    |  | COUNTRYWIDE HOME LOANS, INC.            | 8          | \$1,794,765.00         | 9.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 91         | \$17,691,955.18        | 90.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>99</b>  | <b>\$19,486,720.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MG50    |  | AMERICAN HOME MORTGAGE CORPORATION      | 2          | \$173,383.70           | 3.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 1          | \$169,600.00           | 3.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FIRST HORIZON HOME LOAN CORPORATION     | 6          | \$560,477.33           | 12.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | M&T MORTGAGE CORPORATION                | 2          | \$85,633.89            | 1.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | REGIONS BANK                            | 8          | \$448,488.13           | 10.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | UNION FEDERAL BANK OF INDIANAPOLIS      | 1          | \$39,866.79            | 0.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WELLS FARGO BANK, N.A.                  | 1          | \$45,000.00            | 1.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 35         | \$2,919,970.80         | 65.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>56</b>  | <b>\$4,442,420.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MG68    |  | WASHINGTON MUTUAL BANK                  | 11         | \$2,394,786.01         | 45.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 15         | \$2,873,314.43         | 54.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b>  | <b>\$5,268,100.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MG76    |  | WASHINGTON MUTUAL BANK                  | 69         | \$13,718,862.48        | 92.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 5          | \$1,134,721.85         | 7.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>74</b>  | <b>\$14,853,584.33</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MG84    |  | WASHINGTON MUTUAL BANK                  | 5          | \$895,318.80           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>5</b>   | <b>\$895,318.80</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371MG92    |  | AMERICAN HOME MORTGAGE CORPORATION      | 5          | \$756,745.55           | 1.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | BANK OF AMERICA NA                      | 12         | \$1,535,299.61         | 2.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | BISHOPS GATE RESIDENTIAL                | 3          | \$547,933.62           | 1.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |



|  |  |     |                 |        |   |        |    |        |
|--|--|-----|-----------------|--------|---|--------|----|--------|
|  | MORTGAGE TRUST                             |     |                 |        |   |        |    |        |
|  | CITIMORTGAGE, INC.                         | 15  | \$1,923,991.55  | 3.61%  | 0 | \$0.00 | NA | \$0.00 |
|  | COUNTRYWIDE HOME<br>LOANS, INC.            | 24  | \$2,967,465.00  | 5.57%  | 0 | \$0.00 | NA | \$0.00 |
|  | OHIO SAVINGS BANK                          | 2   | \$104,807.01    | 0.2%   | 0 | \$0.00 | NA | \$0.00 |
|  | THE BRANCH<br>BANKING AND TRUST<br>COMPANY | 7   | \$1,034,302.19  | 1.94%  | 0 | \$0.00 | NA | \$0.00 |
|  | WACHOVIA<br>MORTGAGE<br>CORPORATION        | 1   | \$63,999.98     | 0.12%  | 0 | \$0.00 | NA | \$0.00 |
|  | WASHINGTON<br>MUTUAL BANK                  | 1   | \$115,000.00    | 0.22%  | 0 | \$0.00 | NA | \$0.00 |
|  | Unavailable                                | 304 | \$44,253,649.33 | 83.01% | 0 | \$0.00 | NA | \$0.00 |