

## FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE

Form ABS-15G/A

May 14, 2014

File 07 of 61

| Name of Issuing Entity | Check if Registered | Name of Originator                           | Total Assets by Originator |                        |                          | Assets that Were Subject of Demand |               |                          | Assets that Were Repurchased or Replaced |               |                          |
|------------------------|---------------------|--|----------------------------|------------------------|--------------------------|------------------------------------|---------------|--------------------------|--|---------------|--------------------------|
|                        |                     |  | #                          | \$                     | (% of principal balance) | #                                  | \$            | (% of principal balance) | #  | \$            | (% of principal balance) |
| 31387FE34              |                     | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 26                         | \$3,931,539.42         | 6.34%                    | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |                          |
|                        |                     | Unavailable                                  | 393                        | \$58,067,825.28        | 93.66%                   | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |                          |
| <b>Total</b>           |                     |  | <b>419</b>                 | <b>\$61,999,364.70</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |                          |
| 31387FE42              |                     | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 90                         | \$12,924,338.44        | 19.88%                   | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |                          |
|                        |                     | Unavailable                                  | 410                        | \$52,081,530.31        | 80.12%                   | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |                          |
| <b>Total</b>           |                     |  | <b>500</b>                 | <b>\$65,005,868.75</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |                          |
| 31387FE59              |                     | Unavailable                                  | 72                         | \$8,158,121.54         | 100%                     | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |                          |
| <b>Total</b>           |                     |  | <b>72</b>                  | <b>\$8,158,121.54</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |                          |
| 31387FE75              |                     | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 78                         | \$9,412,433.79         | 18.1%                    | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |                          |
|                        |                     | Unavailable                                  | 385                        | \$42,588,540.86        | 81.9%                    | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |                          |
| <b>Total</b>           |                     |  | <b>463</b>                 | <b>\$52,000,974.65</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |                          |
| 31387FE83              |                     | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 5                          | \$514,628.13           | 9.44%                    | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |                          |
|                        |                     | Unavailable                                  | 57                         | \$4,938,344.06         | 90.56%                   | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |                          |
| <b>Total</b>           |                     |  | <b>62</b>                  | <b>\$5,452,972.19</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |                          |
| 31387FE91              |                     | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 25                         | \$2,170,400.00         | 100%                     | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |                          |
| <b>Total</b>           |                     |  | <b>25</b>                  | <b>\$2,170,400.00</b>  | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |                          |
| 31387FEA8              |                     | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 5                          | \$379,149.16           | 3.78%                    | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |                          |
|                        |                     | Unavailable                                  | 110                        | \$9,641,809.21         | 96.22%                   | 0                                  | \$0.00        | NA                       | 0  | \$0.00        |                          |
| <b>Total</b>           |                     |  | <b>115</b>                 | <b>\$10,020,958.37</b> | <b>100%</b>              | <b>0</b>                           | <b>\$0.00</b> |                          | <b>0</b>                                 | <b>\$0.00</b> |                          |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387FEE0    | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 15         | \$2,177,086.29         | 24.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 38         | \$6,823,819.59         | 75.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>53</b>  | <b>\$9,000,905.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FEH3    | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 1          | \$82,926.77            | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 141        | \$24,169,594.66        | 99.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>142</b> | <b>\$24,252,521.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FEJ9    | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 1          | \$82,000.00            | 0.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 101        | \$16,094,085.86        | 99.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>102</b> | <b>\$16,176,085.86</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FEK6    | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 5          | \$796,527.27           | 6.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 81         | \$11,827,272.50        | 93.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>86</b>  | <b>\$12,623,799.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FEL4    | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 2          | \$155,961.86           | 3.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 33         | \$4,847,369.77         | 96.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>35</b>  | <b>\$5,003,331.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FEM2    | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 16         | \$1,877,423.14         | 4.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 352        | \$43,122,882.70        | 95.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>368</b> | <b>\$45,000,305.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FEN0    | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 46         | \$4,926,818.82         | 24.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 140        | \$15,088,019.61        | 75.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>186</b> | <b>\$20,014,838.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FEP5    | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 8          | \$943,165.03           | 9.43%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 64         | \$9,057,328.11         | 90.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>72</b>  | <b>\$10,000,493.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FEQ3    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 3          | \$509,203.18           | 2.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 129        | \$19,491,433.51        | 97.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>132</b> | <b>\$20,000,636.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FER1    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 22         | \$3,601,958.76         | 7.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 307        | \$46,400,239.81        | 92.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>329</b> | <b>\$50,002,198.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FES9    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 51         | \$8,088,021.65         | 10.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 565        | \$71,913,216.67        | 89.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>616</b> | <b>\$80,001,238.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FET7    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 26         | \$3,676,802.92         | 14.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 157        | \$21,323,189.07        | 85.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>183</b> | <b>\$24,999,991.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FEX8    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 60         | \$5,022,709.16         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>60</b>  | <b>\$5,022,709.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FEY6    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 17         | \$1,953,985.19         | 95.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 2          | \$93,910.00            | 4.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b>  | <b>\$2,047,895.19</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FEZ3    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 24         | \$3,826,996.32         | 95.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 2          | \$173,900.00           | 4.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>26</b>  | <b>\$4,000,896.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FFB5    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 5          | \$464,131.11           | 8.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 68         | \$5,208,131.35         | 91.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>73</b>  | <b>\$5,672,262.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387FFC3    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 24         | \$3,671,414.61         | 7.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 316        | \$44,332,810.27        | 92.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>340</b> | <b>\$48,004,224.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387FFD1    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 22         | \$3,591,182.39         | 7.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 258        | \$41,413,304.65        | 92.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>280</b> | <b>\$45,004,487.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387FFE9    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 30         | \$4,693,898.96         | 15.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 190        | \$26,308,819.07        | 84.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>220</b> | <b>\$31,002,718.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387FFF6    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 8          | \$892,796.73           | 8.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 69         | \$9,107,788.33         | 91.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>77</b>  | <b>\$10,000,585.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387FFH2    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 22         | \$2,288,155.00         | 9.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 184        | \$20,713,718.92        | 90.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>206</b> | <b>\$23,001,873.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387FFJ8    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 7          | \$972,358.78           | 6.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 83         | \$13,028,367.16        | 93.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>90</b>  | <b>\$14,000,725.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387FFK5    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 5          | \$904,050.53           | 2.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 192        | \$33,795,943.28        | 97.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>197</b> | <b>\$34,699,993.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387FFL3    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 4          | \$794,375.28           | 1.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                                  | 371        | \$61,511,487.36        | 98.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>375</b> | <b>\$62,305,862.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FFM1    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 1          | \$111,200.00           | 0.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 81         | \$12,639,686.20        | 99.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>82</b>  | <b>\$12,750,886.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FFN9    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 2          | \$247,500.00           | 2.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 72         | \$10,252,587.25        | 97.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>74</b>  | <b>\$10,500,087.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FFP4    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 6          | \$499,912.10           | 3.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 138        | \$16,000,801.69        | 96.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>144</b> | <b>\$16,500,713.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FFQ2    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 1          | \$25,141.61            | 1.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 18         | \$1,613,537.29         | 98.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>19</b>  | <b>\$1,638,678.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FFR0    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 7          | \$1,329,461.92         | 2.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 296        | \$46,674,945.70        | 97.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>303</b> | <b>\$48,004,407.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FFU3    |  | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 5          | \$1,044,699.40         | 18.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 25         | \$4,707,735.56         | 81.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>30</b>  | <b>\$5,752,434.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FJ96    |  | Unavailable                                  | 31         | \$5,480,950.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>31</b>  | <b>\$5,480,950.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FK37    |  | REGIONS MORTGAGE, INC.                       | 25         | \$1,569,035.16         | 77.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 8          | \$461,960.64           | 22.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>33</b>  | <b>\$2,030,995.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                        |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387FKW3    |  | EXTRACO MORTGAGE       | 31         | \$2,072,686.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>31</b>  | <b>\$2,072,686.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FKX1    |  | EXTRACO MORTGAGE       | 16         | \$1,780,575.82         | 42.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 19         | \$2,452,913.12         | 57.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>35</b>  | <b>\$4,233,488.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FKY9    |  | REGIONS MORTGAGE, INC. | 31         | \$4,167,688.89         | 51.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 25         | \$3,973,724.97         | 48.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>56</b>  | <b>\$8,141,413.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FKZ6    |  | REGIONS MORTGAGE, INC. | 181        | \$11,968,123.18        | 79.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable            | 48         | \$3,117,380.56         | 20.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>229</b> | <b>\$15,085,503.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FLD4    |  | Unavailable            | 11         | \$1,109,940.53         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>11</b>  | <b>\$1,109,940.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FP24    |  | Unavailable            | 32         | \$4,999,833.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>32</b>  | <b>\$4,999,833.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FP57    |  | Unavailable            | 40         | \$5,499,752.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>40</b>  | <b>\$5,499,752.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FP65    |  | Unavailable            | 32         | \$4,999,950.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>32</b>  | <b>\$4,999,950.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FP81    |  | Unavailable            | 30         | \$4,499,642.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>30</b>  | <b>\$4,499,642.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FPU2    |  | Unavailable            | 38         | \$4,500,246.72         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>38</b>  | <b>\$4,500,246.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FPV0    |  | Unavailable            | 27         | \$3,000,278.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>27</b>  | <b>\$3,000,278.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FPW8    |  | Unavailable            | 30         | \$5,000,100.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>30</b>  | <b>\$5,000,100.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FPX6    |  | Unavailable            | 31         | \$4,999,900.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                        | <b>31</b>  | <b>\$4,999,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                            |           |                       |             |          |               |    |          |               |
|--------------|----------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31387FQ23    | Unavailable                | 38        | \$4,999,650.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>38</b> | <b>\$4,999,650.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQ31    | Unavailable                | 22        | \$3,353,200.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>22</b> | <b>\$3,353,200.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQ56    | Unavailable                | 19        | \$1,999,950.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>19</b> | <b>\$1,999,950.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQ72    | Unavailable                | 25        | \$2,603,650.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>25</b> | <b>\$2,603,650.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQ80    | Unavailable                | 15        | \$1,500,150.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>15</b> | <b>\$1,500,150.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQ98    | Unavailable                | 15        | \$1,307,700.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>15</b> | <b>\$1,307,700.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQA5    | Unavailable                | 14        | \$2,000,024.12        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>14</b> | <b>\$2,000,024.12</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQB3    | Unavailable                | 56        | \$8,999,700.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>56</b> | <b>\$8,999,700.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQC1    | Unavailable                | 37        | \$5,000,034.98        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>37</b> | <b>\$5,000,034.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQK3    | Unavailable                | 15        | \$2,000,179.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>15</b> | <b>\$2,000,179.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQL1    | Unavailable                | 61        | \$9,500,150.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>61</b> | <b>\$9,500,150.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQM9    | Unavailable                | 38        | \$5,499,900.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>38</b> | <b>\$5,499,900.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQQ0    | AEGIS MORTGAGE CORPORATION | 67        | \$9,999,512.14        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>67</b> | <b>\$9,999,512.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQS6    | Unavailable                | 21        | \$2,901,550.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>21</b> | <b>\$2,901,550.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQV9    | Unavailable                | 49        | \$7,517,690.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                            | <b>49</b> | <b>\$7,517,690.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                                |            |                        |             |          |               |    |          |               |
|--------------|--------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387FQW7    | Unavailable                    | 52         | \$7,999,786.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>52</b>  | <b>\$7,999,786.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQX5    | Unavailable                    | 56         | \$7,000,700.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>56</b>  | <b>\$7,000,700.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FQZ0    | Unavailable                    | 47         | \$5,999,630.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>47</b>  | <b>\$5,999,630.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FT46    | Unavailable                    | 15         | \$3,142,350.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>15</b>  | <b>\$3,142,350.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FT87    | Unavailable                    | 10         | \$1,273,316.16         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>10</b>  | <b>\$1,273,316.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FTY0    | Unavailable                    | 9          | \$1,358,576.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>9</b>   | <b>\$1,358,576.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FV27    | GMAC MORTGAGE CORPORATION      | 93         | \$11,577,463.07        | 64.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 52         | \$6,394,031.63         | 35.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>145</b> | <b>\$17,971,494.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FV35    | GMAC MORTGAGE CORPORATION      | 169        | \$15,619,340.52        | 65.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 80         | \$8,077,408.33         | 34.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>249</b> | <b>\$23,696,748.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FV43    | GMAC MORTGAGE CORPORATION      | 62         | \$4,937,287.75         | 53.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 57         | \$4,235,211.17         | 46.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>119</b> | <b>\$9,172,498.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FV50    | GMAC MORTGAGE CORPORATION      | 70         | \$14,263,186.60        | 50.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 77         | \$13,758,501.05        | 49.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>147</b> | <b>\$28,021,687.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FV76    | GMAC MORTGAGE CORPORATION      | 93         | \$17,973,471.83        | 68.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                    | 44         | \$8,277,839.06         | 31.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                | <b>137</b> | <b>\$26,251,310.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FVW1    | LEHMAN BROTHERS HOLDINGS, INC. | 95         | \$9,699,794.23         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                           | <b>95</b>  | <b>\$9,699,794.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FVY7    |  | GMAC MORTGAGE CORPORATION | 61         | \$10,772,687.20        | 93.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 4          | \$756,000.00           | 6.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>65</b>  | <b>\$11,528,687.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FVZ4    |  | GMAC MORTGAGE CORPORATION | 140        | \$18,453,651.93        | 75.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 46         | \$5,910,620.43         | 24.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>186</b> | <b>\$24,364,272.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FW26    |  | GMAC MORTGAGE CORPORATION | 16         | \$1,609,506.71         | 42.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 29         | \$2,212,679.16         | 57.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>45</b>  | <b>\$3,822,185.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FW42    |  | GMAC MORTGAGE CORPORATION | 67         | \$6,010,940.57         | 41.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 76         | \$8,364,574.88         | 58.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>143</b> | <b>\$14,375,515.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FW59    |  | GMAC MORTGAGE CORPORATION | 61         | \$7,833,874.31         | 55.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 48         | \$6,245,422.50         | 44.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>109</b> | <b>\$14,079,296.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FW67    |  | GMAC MORTGAGE CORPORATION | 262        | \$40,801,571.30        | 85.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 47         | \$7,081,684.30         | 14.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>309</b> | <b>\$47,883,255.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FW75    |  | GMAC MORTGAGE CORPORATION | 231        | \$32,135,841.08        | 70.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 82         | \$13,420,639.73        | 29.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>313</b> | <b>\$45,556,480.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FW83    |  | GMAC MORTGAGE CORPORATION | 251        | \$43,735,645.77        | 88.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 29         | \$5,422,044.72         | 11.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>280</b> | <b>\$49,157,690.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FW91    |  | GMAC MORTGAGE CORPORATION | 64         | \$11,196,139.73        | 30.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 174        | \$25,397,684.77        | 69.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>238</b> | <b>\$36,593,824.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387FWB6    | GMAC MORTGAGE CORPORATION | 19         | \$3,306,583.06         | 47.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 20         | \$3,631,686.05         | 52.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>39</b>  | <b>\$6,938,269.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWC4    | GMAC MORTGAGE CORPORATION | 40         | \$3,587,983.53         | 75%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 13         | \$1,195,821.44         | 25%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>53</b>  | <b>\$4,783,804.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWE0    | GMAC MORTGAGE CORPORATION | 58         | \$7,149,920.64         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>58</b>  | <b>\$7,149,920.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWF7    | GMAC MORTGAGE CORPORATION | 12         | \$2,014,773.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>12</b>  | <b>\$2,014,773.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWH3    | GMAC MORTGAGE CORPORATION | 176        | \$28,919,893.63        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>176</b> | <b>\$28,919,893.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWJ9    | GMAC MORTGAGE CORPORATION | 13         | \$1,629,994.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>13</b>  | <b>\$1,629,994.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWK6    | GMAC MORTGAGE CORPORATION | 182        | \$29,390,473.81        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>182</b> | <b>\$29,390,473.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWL4    | GMAC MORTGAGE CORPORATION | 62         | \$11,231,480.38        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>62</b>  | <b>\$11,231,480.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWM2    | GMAC MORTGAGE CORPORATION | 53         | \$9,762,050.62         | 54.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 42         | \$8,091,424.51         | 45.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>95</b>  | <b>\$17,853,475.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWN0    | GMAC MORTGAGE CORPORATION | 69         | \$13,584,634.71        | 55.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 57         | \$10,863,188.53        | 44.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>126</b> | <b>\$24,447,823.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWP5    | GMAC MORTGAGE CORPORATION | 217        | \$18,602,998.43        | 64.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                            | 115        | \$10,282,057.73        | 35.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>332</b> | <b>\$28,885,056.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWR1    |  | GMAC MORTGAGE CORPORATION              | 96         | \$15,837,947.05        | 61.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 61         | \$9,940,666.90         | 38.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>157</b> | <b>\$25,778,613.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWT7    |  | GMAC MORTGAGE CORPORATION              | 130        | \$12,436,605.82        | 61.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 66         | \$7,659,835.66         | 38.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>196</b> | <b>\$20,096,441.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWW0    |  | GMAC MORTGAGE CORPORATION              | 21         | \$3,014,637.17         | 26.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 54         | \$8,406,112.37         | 73.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>75</b>  | <b>\$11,420,749.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWX8    |  | GMAC MORTGAGE CORPORATION              | 164        | \$15,021,461.00        | 69.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 70         | \$6,592,501.01         | 30.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>234</b> | <b>\$21,613,962.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWY6    |  | GMAC MORTGAGE CORPORATION              | 15         | \$1,412,925.27         | 34.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 29         | \$2,690,485.56         | 65.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>44</b>  | <b>\$4,103,410.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FWZ3    |  | GMAC MORTGAGE CORPORATION              | 38         | \$2,511,055.62         | 65.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                            | 14         | \$1,339,096.13         | 34.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>52</b>  | <b>\$3,850,151.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FX33    |  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 82         | \$4,464,567.33         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>82</b>  | <b>\$4,464,567.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FX41    |  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 200        | \$9,844,168.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>200</b> | <b>\$9,844,168.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FX58    |  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 36         | \$1,618,706.44         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>36</b>  | <b>\$1,618,706.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387FXB5    | GMAC MORTGAGE CORPORATION | 70         | \$11,800,911.16        | 68.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 34         | \$5,538,571.20         | 31.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>104</b> | <b>\$17,339,482.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXC3    | GMAC MORTGAGE CORPORATION | 253        | \$38,200,829.43        | 83.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 52         | \$7,464,263.59         | 16.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>305</b> | <b>\$45,665,093.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXD1    | GMAC MORTGAGE CORPORATION | 213        | \$30,265,363.13        | 63.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 121        | \$17,576,694.25        | 36.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>334</b> | <b>\$47,842,057.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXE9    | GMAC MORTGAGE CORPORATION | 5          | \$480,900.00           | 18.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 17         | \$2,051,970.96         | 81.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>22</b>  | <b>\$2,532,870.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXF6    | GMAC MORTGAGE CORPORATION | 61         | \$8,390,536.89         | 76.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 27         | \$2,554,300.04         | 23.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>88</b>  | <b>\$10,944,836.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXG4    | GMAC MORTGAGE CORPORATION | 45         | \$6,699,956.25         | 56.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 33         | \$5,161,112.36         | 43.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>78</b>  | <b>\$11,861,068.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXH2    | GMAC MORTGAGE CORPORATION | 404        | \$44,177,901.26        | 89.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 46         | \$5,433,653.06         | 10.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>450</b> | <b>\$49,611,554.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXJ8    | GMAC MORTGAGE CORPORATION | 108        | \$8,032,799.37         | 71.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 35         | \$3,236,182.59         | 28.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>143</b> | <b>\$11,268,981.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXK5    | Unavailable               | 23         | \$4,002,578.64         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>23</b>  | <b>\$4,002,578.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXL3    | Unavailable               | 21         | \$3,755,212.33         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>21</b>  | <b>\$3,755,212.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387FXM1    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 36         | \$2,035,134.93         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>36</b>  | <b>\$2,035,134.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXN9    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 92         | \$5,456,517.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>92</b>  | <b>\$5,456,517.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXP4    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 120        | \$6,637,394.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>120</b> | <b>\$6,637,394.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXQ2    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 62         | \$3,630,596.23         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>62</b>  | <b>\$3,630,596.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXR0    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 217        | \$12,820,441.46        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>217</b> | <b>\$12,820,441.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXS8    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 381        | \$21,047,517.83        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>381</b> | <b>\$21,047,517.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXT6    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 212        | \$12,353,734.75        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>212</b> | <b>\$12,353,734.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXU3    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 32         | \$1,820,285.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>32</b>  | <b>\$1,820,285.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXV1    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 116        | \$6,014,489.02         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>116</b> | <b>\$6,014,489.02</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FXW9    |  | 386        | \$21,871,056.47        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |          |               |        |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----------|---------------|--------|
|              |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK |            |                        |             |          |               |          |               |        |
| <b>Total</b> |  |  | <b>386</b> | <b>\$21,871,056.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |        |
| 31387FXX7    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 77         | \$4,590,310.14         | 100%        | 0        | \$0.00        | NA       | 0             | \$0.00 |
| <b>Total</b> |  |  | <b>77</b>  | <b>\$4,590,310.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |        |
| 31387FXY5    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 146        | \$8,028,923.93         | 100%        | 0        | \$0.00        | NA       | 0             | \$0.00 |
| <b>Total</b> |  |  | <b>146</b> | <b>\$8,028,923.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |        |
| 31387FXZ2    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 91         | \$5,037,698.09         | 100%        | 0        | \$0.00        | NA       | 0             | \$0.00 |
| <b>Total</b> |  |  | <b>91</b>  | <b>\$5,037,698.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |        |
| 31387FY40    |  | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION   | 14         | \$2,368,614.32         | 49.37%      | 0        | \$0.00        | NA       | 0             | \$0.00 |
|              |  | Unavailable                                  | 14         | \$2,428,783.27         | 50.63%      | 0        | \$0.00        | NA       | 0             | \$0.00 |
| <b>Total</b> |  |  | <b>28</b>  | <b>\$4,797,397.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |        |
| 31387FY57    |  | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION   | 39         | \$6,983,192.44         | 52.66%      | 0        | \$0.00        | NA       | 0             | \$0.00 |
|              |  | Unavailable                                  | 36         | \$6,277,819.85         | 47.34%      | 0        | \$0.00        | NA       | 0             | \$0.00 |
| <b>Total</b> |  |  | <b>75</b>  | <b>\$13,261,012.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |        |
| 31387FY73    |  | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION   | 57         | \$11,302,565.66        | 44.66%      | 0        | \$0.00        | NA       | 0             | \$0.00 |
|              |  | Unavailable                                  | 80         | \$14,006,306.56        | 55.34%      | 0        | \$0.00        | NA       | 0             | \$0.00 |
| <b>Total</b> |  |  | <b>137</b> | <b>\$25,308,872.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |        |
| 31387FY99    |  | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION   | 67         | \$11,820,025.88        | 47%         | 0        | \$0.00        | NA       | 0             | \$0.00 |
|              |  | Unavailable                                  | 80         | \$13,326,563.42        | 53%         | 0        | \$0.00        | NA       | 0             | \$0.00 |
| <b>Total</b> |  |  | <b>147</b> | <b>\$25,146,589.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |        |
| 31387FYJ7    |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 7          | \$369,734.63           | 100%        | 0        | \$0.00        | NA       | 0             | \$0.00 |

|              |  |                                      |            |                        |             |          |               |    |          |               |
|--------------|--|--------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                      | <b>7</b>   | <b>\$369,734.63</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                      |            |                        |             |          |               |    |          |               |
| 31387FZ23    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 72         | \$13,026,808.06        | 34.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 146        | \$24,696,883.57        | 65.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>218</b> | <b>\$37,723,691.63</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                      |            |                        |             |          |               |    |          |               |
| 31387FZ49    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 55         | \$9,902,206.36         | 38.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 94         | \$15,540,744.67        | 61.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>149</b> | <b>\$25,442,951.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                      |            |                        |             |          |               |    |          |               |
| 31387FZ80    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 38         | \$2,468,017.91         | 30.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 83         | \$5,590,608.86         | 69.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>121</b> | <b>\$8,058,626.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                      |            |                        |             |          |               |    |          |               |
| 31387FZ98    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 71         | \$12,182,313.74        | 36.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 139        | \$21,603,707.01        | 63.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>210</b> | <b>\$33,786,020.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                      |            |                        |             |          |               |    |          |               |
| 31387FZA5    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 60         | \$11,221,392.56        | 43.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 79         | \$14,358,748.48        | 56.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>139</b> | <b>\$25,580,141.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                      |            |                        |             |          |               |    |          |               |
| 31387FZB3    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 57         | \$10,855,250.02        | 42.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 81         | \$14,614,337.97        | 57.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>138</b> | <b>\$25,469,587.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                      |            |                        |             |          |               |    |          |               |
| 31387FZC1    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 58         | \$10,876,738.56        | 42.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                          | 82         | \$14,619,154.90        | 57.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                      | <b>140</b> | <b>\$25,495,893.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                      |            |                        |             |          |               |    |          |               |
| 31387FZE7    |  | CHASE MANHATTAN MORTGAGE CORPORATION | 64         | \$10,678,996.74        | 42.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                             | 88         | \$14,684,627.72        | 57.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>152</b> | <b>\$25,363,624.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FZG2    |  | CHASE MANHATTAN MORTGAGE CORPORATION    | 60         | \$10,087,208.80        | 53.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 51         | \$8,602,526.82         | 46.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>111</b> | <b>\$18,689,735.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FZJ6    |  | CHASE MANHATTAN MORTGAGE CORPORATION    | 67         | \$11,067,374.47        | 44.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 82         | \$13,741,278.37        | 55.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>149</b> | <b>\$24,808,652.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FZK3    |  | CHASE MANHATTAN MORTGAGE CORPORATION    | 63         | \$10,771,988.18        | 43.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 86         | \$13,926,663.02        | 56.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>149</b> | <b>\$24,698,651.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FZQ0    |  | CHASE MANHATTAN MORTGAGE CORPORATION    | 7          | \$1,050,277.29         | 11.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 49         | \$7,731,261.25         | 88.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>56</b>  | <b>\$8,781,538.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387FZZ0    |  | CHASE MANHATTAN MORTGAGE CORPORATION    | 72         | \$12,522,143.14        | 31.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 159        | \$26,624,363.24        | 68.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>231</b> | <b>\$39,146,506.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387G5B4    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 41         | \$3,947,385.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>41</b>  | <b>\$3,947,385.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GAB8    |  | OHIO SAVINGS BANK                       | 12         | \$1,708,625.61         | 41.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 18         | \$2,395,596.53         | 58.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>30</b>  | <b>\$4,104,222.14</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GAK8    |  | OHIO SAVINGS BANK                       | 12         | \$1,650,584.46         | 89.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 1          | \$196,259.74           | 10.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>13</b>  | <b>\$1,846,844.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GAN2    |  | OHIO SAVINGS BANK                       | 14         | \$1,447,695.19         | 3.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |



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|              |  |                       |            |                         |             |          |               |    |          |               |
|--------------|--|-----------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable           | 266        | \$44,479,366.10         | 96.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>280</b> | <b>\$45,927,061.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GAP7    |  | Unavailable           | 18         | \$2,033,754.18          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>18</b>  | <b>\$2,033,754.18</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GAQ5    |  | OHIO SAVINGS BANK     | 142        | \$17,583,571.29         | 14.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 590        | \$101,942,242.03        | 85.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>732</b> | <b>\$119,525,813.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GBA9    |  | OHIO SAVINGS BANK     | 4          | \$180,994.33            | 4.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 32         | \$3,674,769.13          | 95.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>36</b>  | <b>\$3,855,763.46</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GBB7    |  | OHIO SAVINGS BANK     | 1          | \$24,561.09             | 0.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 32         | \$3,123,604.59          | 99.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>33</b>  | <b>\$3,148,165.68</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GBX9    |  | OHIO SAVINGS BANK     | 1          | \$37,813.28             | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 144        | \$22,065,869.54         | 99.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>145</b> | <b>\$22,103,682.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GBY7    |  | Unavailable           | 80         | \$11,265,396.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>80</b>  | <b>\$11,265,396.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GCN0    |  | OHIO SAVINGS BANK     | 6          | \$555,179.94            | 7.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 45         | \$6,679,393.67          | 92.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>51</b>  | <b>\$7,234,573.61</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GE24    |  | Unavailable           | 16         | \$1,141,264.75          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>16</b>  | <b>\$1,141,264.75</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GE32    |  | FLAGSTAR BANK,<br>FSB | 5          | \$537,400.00            | 3.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 103        | \$15,706,910.67         | 96.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>108</b> | <b>\$16,244,310.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GE73    |  | FLAGSTAR BANK,<br>FSB | 32         | \$3,160,438.28          | 16.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 176        | \$16,512,142.97         | 83.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>208</b> | <b>\$19,672,581.25</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GE81    |  | FLAGSTAR BANK,<br>FSB | 5          | \$441,661.46            | 3.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 79         | \$10,874,421.67         | 96.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>84</b>  | <b>\$11,316,083.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                                   |            |                        |             |          |               |    |          |               |
|--------------|-----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387GEG3    | Unavailable                       | 12         | \$1,805,881.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>12</b>  | <b>\$1,805,881.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GEM0    | HINSDALE FEDERAL BANK FOR SAVINGS | 6          | \$218,950.46           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>6</b>   | <b>\$218,950.46</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GEN8    | Unavailable                       | 43         | \$5,641,042.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>43</b>  | <b>\$5,641,042.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GES7    | CHEVY CHASE SAVINGS BANK FSB      | 27         | \$4,735,276.07         | 57.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 18         | \$3,462,800.00         | 42.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>45</b>  | <b>\$8,198,076.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GEU2    | CHEVY CHASE SAVINGS BANK FSB      | 132        | \$24,811,318.72        | 46.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 148        | \$28,687,668.47        | 53.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>280</b> | <b>\$53,498,987.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GEV0    | CHEVY CHASE SAVINGS BANK FSB      | 40         | \$5,866,091.97         | 52.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 29         | \$5,327,614.19         | 47.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>69</b>  | <b>\$11,193,706.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GEW8    | CHEVY CHASE SAVINGS BANK FSB      | 45         | \$7,006,893.63         | 62.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 23         | \$4,212,702.93         | 37.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>68</b>  | <b>\$11,219,596.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GEX6    | Unavailable                       | 225        | \$33,428,229.67        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>225</b> | <b>\$33,428,229.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GEY4    | Unavailable                       | 29         | \$1,833,501.04         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>29</b>  | <b>\$1,833,501.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GEZ1    | Unavailable                       | 55         | \$6,306,235.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>55</b>  | <b>\$6,306,235.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GF23    | FLAGSTAR BANK, FSB                | 21         | \$1,642,292.18         | 16.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                       | 112        | \$8,582,465.06         | 83.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>133</b> | <b>\$10,224,757.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GF31    |                                   | 19         | \$1,562,588.46         | 32.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |                       |            |                        |             |          |                    |    |          |               |
|--------------|-----------------------|------------|------------------------|-------------|----------|--------------------|----|----------|---------------|
|              | FLAGSTAR BANK,<br>FSB |            |                        |             |          |                    |    |          |               |
|              | Unavailable           | 38         | \$3,269,288.44         | 67.66%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>57</b>  | <b>\$4,831,876.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31387GFB3    | FLAGSTAR BANK,<br>FSB | 2          | \$341,745.08           | 3.52%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable           | 57         | \$9,372,955.40         | 96.48%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>59</b>  | <b>\$9,714,700.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31387GFD9    | FLAGSTAR BANK,<br>FSB | 32         | \$2,889,388.92         | 23.47%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable           | 99         | \$9,421,910.76         | 76.53%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>131</b> | <b>\$12,311,299.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31387GFE7    | FLAGSTAR BANK,<br>FSB | 62         | \$5,446,358.09         | 28.72%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable           | 157        | \$13,514,703.93        | 71.28%      | 1        | \$71,698.01        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>219</b> | <b>\$18,961,062.02</b> | <b>100%</b> | <b>1</b> | <b>\$71,698.01</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GFF4    | FLAGSTAR BANK,<br>FSB | 9          | \$682,949.44           | 22.72%      | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable           | 35         | \$2,323,032.05         | 77.28%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>44</b>  | <b>\$3,005,981.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31387GFG2    | Unavailable           | 30         | \$4,954,125.85         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>30</b>  | <b>\$4,954,125.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31387GFL1    | Unavailable           | 36         | \$4,951,895.85         | 100%        | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>36</b>  | <b>\$4,951,895.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31387GFN7    | FLAGSTAR BANK,<br>FSB | 1          | \$192,800.00           | 2.67%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable           | 41         | \$7,021,047.35         | 97.33%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>42</b>  | <b>\$7,213,847.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31387GFQ0    | FLAGSTAR BANK,<br>FSB | 1          | \$167,000.00           | 3.94%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable           | 26         | \$4,067,962.99         | 96.06%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>27</b>  | <b>\$4,234,962.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |
| 31387GFR8    | FLAGSTAR BANK,<br>FSB | 7          | \$1,301,143.52         | 8.09%       | 0        | \$0.00             | NA | 0        | \$0.00        |
|              | Unavailable           | 76         | \$14,791,814.51        | 91.91%      | 0        | \$0.00             | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>83</b>  | <b>\$16,092,958.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b>      |    | <b>0</b> | <b>\$0.00</b> |

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|              |                       |            |                        |             |          |               |    |          |               |
|--------------|-----------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387GFT4    | FLAGSTAR BANK,<br>FSB | 27         | \$4,339,337.60         | 22.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 75         | \$15,259,210.45        | 77.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>102</b> | <b>\$19,598,548.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GFU1    | FLAGSTAR BANK,<br>FSB | 14         | \$1,794,234.65         | 13.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 88         | \$11,710,598.25        | 86.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>102</b> | <b>\$13,504,832.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GFW7    | FLAGSTAR BANK,<br>FSB | 30         | \$2,541,875.95         | 26.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 78         | \$6,881,419.29         | 73.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>108</b> | <b>\$9,423,295.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GFX5    | FLAGSTAR BANK,<br>FSB | 18         | \$1,691,405.60         | 13.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 119        | \$11,119,634.63        | 86.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>137</b> | <b>\$12,811,040.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GFY3    | FLAGSTAR BANK,<br>FSB | 7          | \$748,989.22           | 8.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 81         | \$8,031,581.85         | 91.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>88</b>  | <b>\$8,780,571.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GG30    | FLAGSTAR BANK,<br>FSB | 5          | \$645,850.00           | 14.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 28         | \$3,703,421.15         | 85.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>33</b>  | <b>\$4,349,271.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GG55    | FLAGSTAR BANK,<br>FSB | 5          | \$498,800.00           | 6.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 56         | \$7,163,089.27         | 93.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>61</b>  | <b>\$7,661,889.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GG63    | FLAGSTAR BANK,<br>FSB | 1          | \$51,671.57            | 2.51%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 28         | \$2,008,749.53         | 97.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>29</b>  | <b>\$2,060,421.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GG71    | FLAGSTAR BANK,<br>FSB | 4          | \$556,000.00           | 5.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable           | 66         | \$9,808,373.49         | 94.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                       | <b>70</b>  | <b>\$10,364,373.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GG89    | FLAGSTAR BANK,        | 1          | \$200,000.00           | 19.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |                    |            |                        |             |          |               |    |          |               |
|--------------|--------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | FSB                |            |                        |             |          |               |    |          |               |
|              | Unavailable        | 6          | \$800,995.42           | 80.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>7</b>   | <b>\$1,000,995.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GGC0    | FLAGSTAR BANK, FSB | 3          | \$316,258.86           | 10.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 28         | \$2,761,855.74         | 89.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>31</b>  | <b>\$3,078,114.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GGF3    | FLAGSTAR BANK, FSB | 3          | \$147,839.11           | 3.92%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 37         | \$3,620,544.55         | 96.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>40</b>  | <b>\$3,768,383.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GGG1    | FLAGSTAR BANK, FSB | 20         | \$3,459,947.12         | 18.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 76         | \$15,284,799.26        | 81.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>96</b>  | <b>\$18,744,746.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GGN6    | FLAGSTAR BANK, FSB | 1          | \$82,000.00            | 5.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 9          | \$1,466,826.85         | 94.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>10</b>  | <b>\$1,548,826.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GGP1    | FLAGSTAR BANK, FSB | 10         | \$1,355,950.00         | 9.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 91         | \$12,833,758.92        | 90.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>101</b> | <b>\$14,189,708.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GGQ9    | FLAGSTAR BANK, FSB | 8          | \$924,459.33           | 13.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 44         | \$6,078,938.71         | 86.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>52</b>  | <b>\$7,003,398.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GGT3    | FLAGSTAR BANK, FSB | 7          | \$723,200.00           | 7.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 69         | \$8,529,893.13         | 92.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>76</b>  | <b>\$9,253,093.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GGX4    | FLAGSTAR BANK, FSB | 8          | \$1,044,858.05         | 14.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable        | 41         | \$5,955,573.56         | 85.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                    | <b>49</b>  | <b>\$7,000,431.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GGY2    | FLAGSTAR BANK, FSB | 5          | \$186,297.83           | 4.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                       |            |                        |             |          |               |    |          |               |
|--------------|--|-----------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable           | 72         | \$3,961,790.05         | 95.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>77</b>  | <b>\$4,148,087.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GGZ9    |  | FLAGSTAR BANK,<br>FSB | 11         | \$634,475.34           | 7.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 144        | \$8,146,584.70         | 92.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>155</b> | <b>\$8,781,060.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GH70    |  | Unavailable           | 38         | \$4,666,183.32         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>38</b>  | <b>\$4,666,183.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GH96    |  | RBMG INC.             | 4          | \$726,018.54           | 6.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 64         | \$11,112,223.77        | 93.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>68</b>  | <b>\$11,838,242.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GJ52    |  | Unavailable           | 25         | \$1,748,850.83         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>25</b>  | <b>\$1,748,850.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GJ78    |  | RBMG INC.             | 1          | \$157,000.00           | 1.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 66         | \$10,728,341.18        | 98.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>67</b>  | <b>\$10,885,341.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GJ94    |  | Unavailable           | 11         | \$1,364,337.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>11</b>  | <b>\$1,364,337.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GJC7    |  | RBMG INC.             | 4          | \$231,375.00           | 8.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 35         | \$2,379,552.73         | 91.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>39</b>  | <b>\$2,610,927.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GJE3    |  | RBMG INC.             | 7          | \$1,257,543.48         | 7.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 87         | \$14,797,637.46        | 92.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>94</b>  | <b>\$16,055,180.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GJM5    |  | Unavailable           | 9          | \$1,199,656.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>9</b>   | <b>\$1,199,656.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GJP8    |  | Unavailable           | 34         | \$3,570,223.04         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>34</b>  | <b>\$3,570,223.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GJS2    |  | RBMG INC.             | 2          | \$259,000.00           | 4.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable           | 46         | \$6,026,069.98         | 95.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>48</b>  | <b>\$6,285,069.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GJV5    |  | Unavailable           | 9          | \$1,350,488.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                       | <b>9</b>   | <b>\$1,350,488.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387GJW3    |  | Unavailable   | 42         | \$2,564,274.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>42</b>  | <b>\$2,564,274.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GJZ6    |  | Unavailable   | 45         | \$5,419,268.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>45</b>  | <b>\$5,419,268.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GK27    |  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 37         | \$6,420,898.20         | 34.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 69         | \$12,413,111.34        | 65.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>106</b> | <b>\$18,834,009.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GK35    |  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 53         | \$8,508,383.00         | 42.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 71         | \$11,385,358.65        | 57.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>124</b> | <b>\$19,893,741.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GK43    |  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 40         | \$5,649,440.60         | 27.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 102        | \$14,849,437.59        | 72.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>142</b> | <b>\$20,498,878.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GK50    |  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 23         | \$3,069,136.91         | 25.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 68         | \$8,830,420.88         | 74.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>91</b>  | <b>\$11,899,557.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GK68    |  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE                   | 20         | \$1,912,370.78         | 21.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | COMPANY (NAMC)  |            |                        |             |          |               |    |          |               |
|              |  | Unavailable   | 87         | \$7,072,024.91         | 78.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>107</b> | <b>\$8,984,395.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GK76    |  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 71         | \$7,961,453.64         | 38.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 91         | \$12,526,548.56        | 61.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>162</b> | <b>\$20,488,002.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GK92    |  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 55         | \$8,013,525.00         | 43.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 71         | \$10,391,618.62        | 56.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>126</b> | <b>\$18,405,143.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GKA9    |  | RBMG INC.   | 1          | \$95,000.00            | 2.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 25         | \$3,333,767.74         | 97.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b>  | <b>\$3,428,767.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GKC5    |  | Unavailable   | 35         | \$3,844,012.01         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>35</b>  | <b>\$3,844,012.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GKK7    |  | Unavailable   | 33         | \$2,237,476.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>33</b>  | <b>\$2,237,476.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GKM3    |  | RBMG INC.   | 3          | \$378,300.00           | 7.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 29         | \$4,877,905.55         | 92.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>32</b>  | <b>\$5,256,205.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GKP6    |  | Unavailable   | 13         | \$1,345,500.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>13</b>  | <b>\$1,345,500.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GKQ4    |  | RBMG INC.   | 1          | \$135,685.91           | 0.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 87         | \$16,107,954.41        | 99.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>88</b>  | <b>\$16,243,640.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GKR2    |  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN                               | 39         | \$8,061,234.91         | 39.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | MORTGAGE COMPANY (NAMC)  |            |                        |             |          |               |    |          |               |
|              |  | Unavailable  | 61         | \$12,583,105.30        | 60.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>100</b> | <b>\$20,644,340.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387GKS0    |  | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 26         | \$4,333,553.00         | 47.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 35         | \$4,879,074.08         | 52.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>61</b>  | <b>\$9,212,627.08</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387GKU5    |  | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 19         | \$2,384,537.27         | 24%         | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 57         | \$7,550,168.12         | 76%         | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>76</b>  | <b>\$9,934,705.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387GKV3    |  | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 36         | \$6,406,800.00         | 30.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 84         | \$14,514,202.07        | 69.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>120</b> | <b>\$20,921,002.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387GKW1    |  | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 46         | \$7,526,200.00         | 37.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 77         | \$12,329,345.50        | 62.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>123</b> | <b>\$19,855,545.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387GKZ4    |  | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 23         | \$2,772,550.00         | 30.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 42         | \$6,458,689.79         | 69.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |   | <b>65</b>  | <b>\$9,231,239.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GLA8    |  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 45         | \$5,181,874.75         | 25.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 130        | \$15,084,321.68        | 74.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>175</b> | <b>\$20,266,196.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GLB6    |  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 9          | \$1,983,795.91         | 25.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 25         | \$5,809,329.50         | 74.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>34</b>  | <b>\$7,793,125.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GLH3    |  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 36         | \$5,115,675.00         | 26.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 88         | \$14,076,272.75        | 73.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>124</b> | <b>\$19,191,947.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GLJ9    |  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 52         | \$5,202,620.71         | 21.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 156        | \$19,222,475.04        | 78.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>208</b> | <b>\$24,425,095.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GLK6    |  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 19         | \$2,641,850.00         | 22.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 67         | \$9,315,365.75         | 77.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>86</b>  | <b>\$11,957,215.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |            |                        |             |          |               |    |          |               |
| 31387GNV0    |  | Unavailable   | 59         | \$3,960,077.66         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                     | <b>59</b>  | <b>\$3,960,077.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GU83    |  | NEXSTAR FINANCIAL CORPORATION       | 31         | \$4,188,285.11         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>31</b>  | <b>\$4,188,285.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GV33    |  | FIRST HORIZON HOME LOAN CORPORATION | 11         | \$1,349,949.01         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>11</b>  | <b>\$1,349,949.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GV90    |  | WEBSTER BANK                        | 22         | \$3,004,300.00         | 37.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 35         | \$4,926,850.00         | 62.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>57</b>  | <b>\$7,931,150.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVA7    |  | WEBSTER BANK                        | 15         | \$1,771,701.46         | 43.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 16         | \$2,346,444.70         | 56.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>31</b>  | <b>\$4,118,146.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVB5    |  | WEBSTER BANK                        | 43         | \$6,461,319.48         | 41.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 56         | \$8,946,040.58         | 58.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>99</b>  | <b>\$15,407,360.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVD1    |  | FIRST HORIZON HOME LOAN CORPORATION | 262        | \$44,691,087.24        | 78.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 68         | \$12,417,243.98        | 21.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>330</b> | <b>\$57,108,331.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVE9    |  | FIRST HORIZON HOME LOAN CORPORATION | 79         | \$9,887,944.34         | 65.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 31         | \$5,112,959.28         | 34.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>110</b> | <b>\$15,000,903.62</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVF6    |  | FIRST HORIZON HOME LOAN CORPORATION | 57         | \$7,732,646.58         | 66.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 24         | \$3,816,750.25         | 33.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>81</b>  | <b>\$11,549,396.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVH2    |  | FIRST HORIZON HOME LOAN CORPORATION | 13         | \$1,768,527.70         | 33.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 25         | \$3,437,628.39         | 66.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>38</b>  | <b>\$5,206,156.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                     |            |                        |             |          |               |    |          |               |
|--------------|-------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387GVL3    | FIRST HORIZON HOME LOAN CORPORATION | 31         | \$4,883,006.19         | 48.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 30         | \$5,117,948.79         | 51.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>61</b>  | <b>\$10,000,954.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVN9    | FIRST HORIZON HOME LOAN CORPORATION | 65         | \$7,967,402.32         | 79.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 15         | \$2,032,600.00         | 20.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>80</b>  | <b>\$10,000,002.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVP4    | FIRST HORIZON HOME LOAN CORPORATION | 56         | \$8,807,700.00         | 88.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 7          | \$1,192,300.00         | 11.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>63</b>  | <b>\$10,000,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVQ2    | FIRST HORIZON HOME LOAN CORPORATION | 102        | \$11,555,665.53        | 77.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 31         | \$3,444,904.63         | 22.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>133</b> | <b>\$15,000,570.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVS8    | FIRST HORIZON HOME LOAN CORPORATION | 30         | \$4,220,352.00         | 84.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 6          | \$779,890.05           | 15.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>36</b>  | <b>\$5,000,242.05</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVT6    | FIRST HORIZON HOME LOAN CORPORATION | 30         | \$3,503,456.46         | 70.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 8          | \$1,496,596.44         | 29.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>38</b>  | <b>\$5,000,052.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVV1    | FIRST HORIZON HOME LOAN CORPORATION | 18         | \$1,932,700.00         | 64.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 11         | \$1,067,319.12         | 35.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>29</b>  | <b>\$3,000,019.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVW9    | FIRST HORIZON HOME LOAN CORPORATION | 8          | \$1,423,840.58         | 87.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                         | 1          | \$200,000.00           | 12.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                     | <b>9</b>   | <b>\$1,623,840.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387GVX7    | FIRST HORIZON HOME LOAN CORPORATION     | 75         | \$11,131,337.29        | 74.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 20         | \$3,868,857.01         | 25.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>95</b>  | <b>\$15,000,194.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GVZ2    | FIRST HORIZON HOME LOAN CORPORATION     | 27         | \$2,171,394.92         | 97.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                             | 1          | \$64,264.01            | 2.87%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>28</b>  | <b>\$2,235,658.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GX98    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 25         | \$4,646,154.72         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>25</b>  | <b>\$4,646,154.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GXV9    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 35         | \$2,729,204.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>35</b>  | <b>\$2,729,204.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GXW7    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 136        | \$24,796,159.38        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>136</b> | <b>\$24,796,159.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GXX5    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 125        | \$11,847,355.25        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>125</b> | <b>\$11,847,355.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GY22    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 103        | \$19,815,465.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>103</b> | <b>\$19,815,465.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GY30    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 106        | \$19,815,137.17        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>106</b> | <b>\$19,815,137.17</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GY48    | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 29         | \$2,677,460.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>29</b>  | <b>\$2,677,460.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387GY71    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 112        | \$20,538,219.82        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>112</b> | <b>\$20,538,219.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GY89    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 213        | \$19,409,816.20        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>213</b> | <b>\$19,409,816.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GY97    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 45         | \$4,788,456.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>45</b>  | <b>\$4,788,456.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GYA4    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 223        | \$19,984,833.80        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>223</b> | <b>\$19,984,833.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GYB2    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 243        | \$21,830,907.56        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>243</b> | <b>\$21,830,907.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GYC0    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 80         | \$6,132,031.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>80</b>  | <b>\$6,132,031.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GYF3    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 73         | \$13,483,090.53        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>73</b>  | <b>\$13,483,090.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GYH9    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 115        | \$19,993,551.21        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>115</b> | <b>\$19,993,551.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GYK2    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 50         | \$4,724,549.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>50</b>  | <b>\$4,724,549.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387GYL0    |   | 112        | \$12,398,923.30        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST |            |                        |             |          |               |          |               |
| <b>Total</b> |  |   | <b>112</b> | <b>\$12,398,923.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GYM8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 116        | \$14,459,212.69        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>116</b> | <b>\$14,459,212.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GYN6    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 165        | \$20,021,787.04        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>165</b> | <b>\$20,021,787.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GYP1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 26         | \$3,262,065.60         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>26</b>  | <b>\$3,262,065.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GYQ9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 187        | \$20,974,887.01        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>187</b> | <b>\$20,974,887.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GYR7    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 80         | \$9,552,608.43         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>80</b>  | <b>\$9,552,608.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GYY2    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 54         | \$9,904,776.46         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>54</b>  | <b>\$9,904,776.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GYZ9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 107        | \$19,942,879.16        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>107</b> | <b>\$19,942,879.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZC9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 55         | \$10,771,993.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>55</b>  | <b>\$10,771,993.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZH8    |  | BISHOPS GATE<br>RESIDENTIAL                   | 76         | \$5,586,061.56         | 100%        | 0        | \$0.00        | NA       | \$0.00        |

|              |  |   |            |                        |             |          |               |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | MORTGAGE TRUST                                |            |                        |             |          |               |          |               |
| <b>Total</b> |  |   | <b>76</b>  | <b>\$5,586,061.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZJ4    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 136        | \$11,906,554.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>136</b> | <b>\$11,906,554.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZK1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 268        | \$24,752,629.43        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>268</b> | <b>\$24,752,629.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZL9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 25         | \$1,241,989.13         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>25</b>  | <b>\$1,241,989.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZM7    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 267        | \$33,678,636.71        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>267</b> | <b>\$33,678,636.71</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZN5    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 42         | \$5,961,479.68         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>42</b>  | <b>\$5,961,479.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZP0    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 22         | \$1,955,082.00         | 98.07%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 1          | \$38,400.00            | 1.93%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>23</b>  | <b>\$1,993,482.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZQ8    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 125        | \$19,707,053.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>125</b> | <b>\$19,707,053.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZR6    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 129        | \$21,697,137.32        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |   | <b>129</b> | <b>\$21,697,137.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZS4    |  |   | 124        | \$21,157,762.37        | 100%        | 0        | \$0.00        | NA       | \$0.00        |



|              |  |  |            |                        |             |          |               |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST  |            |                        |             |          |               |          |               |
| <b>Total</b> |  |  | <b>124</b> | <b>\$21,157,762.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZT2    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST  | 91         | \$16,532,587.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>91</b>  | <b>\$16,532,587.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZU9    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST  | 126        | \$21,784,420.38        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>126</b> | <b>\$21,784,420.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZW5    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST  | 11         | \$1,453,894.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,453,894.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387GZY1    |  | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST  | 184        | \$31,728,792.95        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>184</b> | <b>\$31,728,792.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387H3A6    |  | REPUBLIC BANK                                  | 237        | \$31,860,339.54        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>237</b> | <b>\$31,860,339.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387H3C2    |  | REPUBLIC BANK                                  | 71         | \$10,165,116.89        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>71</b>  | <b>\$10,165,116.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387H3E8    |  | REPUBLIC BANK                                  | 286        | \$36,160,894.29        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>286</b> | <b>\$36,160,894.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387H3F5    |  | REPUBLIC BANK                                  | 300        | \$23,741,962.80        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>300</b> | <b>\$23,741,962.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387H3G3    |  | WAMU HOME LOANS,<br>INC. (FKA PNC<br>MORTGAGE) | 344        | \$61,997,822.59        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>344</b> | <b>\$61,997,822.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387H3T5    |  | WEBSTER BANK                                   | 11         | \$1,376,750.00         | 64.1%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                    | 6          | \$771,000.00           | 35.9%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>17</b>  | <b>\$2,147,750.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387H3U2    |  | WEBSTER BANK                                   | 21         | \$2,741,013.36         | 42.77%      | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable               | 26         | \$3,668,200.00         | 57.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>47</b>  | <b>\$6,409,213.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387H3W8    |  | UNITED SAVINGS BANK FSB   | 167        | \$14,707,732.11        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>167</b> | <b>\$14,707,732.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387H4A5    |  | WACHOVIA BANK, NA         | 116        | \$7,748,384.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>116</b> | <b>\$7,748,384.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387H4B3    |  | WACHOVIA BANK, NA         | 39         | \$2,517,187.20         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>39</b>  | <b>\$2,517,187.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387H6D7    |  | UNION PLANTERS BANK NA    | 50         | \$6,155,340.84         | 48.54%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 44         | \$6,525,129.54         | 51.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>94</b>  | <b>\$12,680,470.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387H6E5    |  | UNION PLANTERS BANK NA    | 13         | \$1,400,185.65         | 28.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 27         | \$3,430,935.53         | 71.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>40</b>  | <b>\$4,831,121.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387H7J3    |  | UNION PLANTERS BANK NA    | 90         | \$8,226,716.80         | 58.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 39         | \$5,839,015.05         | 41.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>129</b> | <b>\$14,065,731.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387H7L8    |  | UNION PLANTERS BANK NA    | 46         | \$4,402,163.31         | 54.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 31         | \$3,656,113.97         | 45.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>77</b>  | <b>\$8,058,277.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HC73    |  | USAA FEDERAL SAVINGS BANK | 33         | \$3,135,982.74         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>33</b>  | <b>\$3,135,982.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HD49    |  | USAA FEDERAL SAVINGS BANK | 15         | \$1,977,179.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>15</b>  | <b>\$1,977,179.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HDJ6    |  | USAA FEDERAL SAVINGS BANK | 8          | \$1,313,424.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>8</b>   | <b>\$1,313,424.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                           |           |                       |             |          |               |    |          |               |
|--------------|---------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31387HDR8    | USAA FEDERAL SAVINGS BANK | 15        | \$1,886,862.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>15</b> | <b>\$1,886,862.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HDX5    | USAA FEDERAL SAVINGS BANK | 24        | \$4,225,254.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>24</b> | <b>\$4,225,254.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HDZ0    | USAA FEDERAL SAVINGS BANK | 54        | \$4,994,599.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>54</b> | <b>\$4,994,599.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HEA4    | USAA FEDERAL SAVINGS BANK | 55        | \$6,702,639.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>55</b> | <b>\$6,702,639.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HEB2    | USAA FEDERAL SAVINGS BANK | 27        | \$3,313,009.94        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>27</b> | <b>\$3,313,009.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HEH9    | USAA FEDERAL SAVINGS BANK | 40        | \$6,624,503.39        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>40</b> | <b>\$6,624,503.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HEK2    | USAA FEDERAL SAVINGS BANK | 52        | \$7,843,015.02        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>52</b> | <b>\$7,843,015.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HEL0    | USAA FEDERAL SAVINGS BANK | 8         | \$1,233,518.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>8</b>  | <b>\$1,233,518.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HKD1    | USAA FEDERAL SAVINGS BANK | 12        | \$1,821,895.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>12</b> | <b>\$1,821,895.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HKG4    | USAA FEDERAL SAVINGS BANK | 34        | \$4,579,938.41        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>34</b> | <b>\$4,579,938.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HKJ8    | USAA FEDERAL SAVINGS BANK | 11        | \$1,321,408.26        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>11</b> | <b>\$1,321,408.26</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HKK5    | USAA FEDERAL SAVINGS BANK | 44        | \$5,332,704.97        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                           | <b>44</b>  | <b>\$5,332,704.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HKM1    |  | USAA FEDERAL SAVINGS BANK | 45         | \$5,123,337.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>45</b>  | <b>\$5,123,337.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HKN9    |  | USAA FEDERAL SAVINGS BANK | 28         | \$4,262,470.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>28</b>  | <b>\$4,262,470.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HKP4    |  | USAA FEDERAL SAVINGS BANK | 13         | \$1,120,070.82         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>13</b>  | <b>\$1,120,070.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HKS8    |  | USAA FEDERAL SAVINGS BANK | 47         | \$7,852,996.82         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>47</b>  | <b>\$7,852,996.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HKT6    |  | USAA FEDERAL SAVINGS BANK | 83         | \$15,128,792.38        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>83</b>  | <b>\$15,128,792.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HKU3    |  | USAA FEDERAL SAVINGS BANK | 56         | \$9,414,095.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>56</b>  | <b>\$9,414,095.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HR36    |  | Unavailable               | 17         | \$2,153,030.01         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>17</b>  | <b>\$2,153,030.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HR44    |  | Unavailable               | 14         | \$1,194,531.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>14</b>  | <b>\$1,194,531.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HR69    |  | INDYMAC BANK, FSB         | 15         | \$1,875,646.44         | 33.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 25         | \$3,722,861.37         | 66.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>40</b>  | <b>\$5,598,507.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HR77    |  | INDYMAC BANK, FSB         | 42         | \$5,111,715.94         | 17.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 179        | \$23,692,836.49        | 82.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>221</b> | <b>\$28,804,552.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HR85    |  | INDYMAC BANK, FSB         | 3          | \$224,220.95           | 4.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 42         | \$4,904,032.03         | 95.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>45</b>  | <b>\$5,128,252.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HRM4    |  | WESTERNBANK PUERTO RICO   | 15         | \$1,011,642.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>15</b>  | <b>\$1,011,642.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HRN2    |  | WESTERNBANK<br>PUERTO RICO                             | 11         | \$1,000,174.64         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,000,174.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HRP7    |  | NORWOOD<br>COOPERATIVE BANK                            | 12         | \$1,712,648.64         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>12</b>  | <b>\$1,712,648.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HRT9    |  | THIRD FEDERAL<br>SAVINGS AND LOAN                      | 147        | \$20,146,472.84        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>147</b> | <b>\$20,146,472.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HRU6    |  | WESTERNBANK<br>PUERTO RICO                             | 8          | \$1,011,710.20         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>8</b>   | <b>\$1,011,710.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HRX0    |  | INDYMAC BANK, FSB                                      | 5          | \$851,748.60           | 5.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 97         | \$13,601,884.68        | 94.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>102</b> | <b>\$14,453,633.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HTF7    |  | KAUFMAN AND<br>BROAD MORTGAGE<br>COMPANY               | 13         | \$2,019,369.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>13</b>  | <b>\$2,019,369.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HTP5    |  | KAUFMAN AND<br>BROAD MORTGAGE<br>COMPANY               | 35         | \$4,952,244.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>35</b>  | <b>\$4,952,244.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HTQ3    |  | KAUFMAN AND<br>BROAD MORTGAGE<br>COMPANY               | 6          | \$991,022.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>6</b>   | <b>\$991,022.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HTT7    |  | KAUFMAN AND<br>BROAD MORTGAGE<br>COMPANY               | 30         | \$5,001,717.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>30</b>  | <b>\$5,001,717.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HU24    |  | MORGAN STANLEY<br>DEAN WITTER<br>CREDIT<br>CORPORATION | 31         | \$4,521,076.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>31</b>  | <b>\$4,521,076.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387HU32    | MORGAN STANLEY<br>DEAN WITTER<br>CREDIT<br>CORPORATION | 87         | \$9,403,600.92         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>87</b>  | <b>\$9,403,600.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HU40    | MORGAN STANLEY<br>DEAN WITTER<br>CREDIT<br>CORPORATION | 41         | \$3,992,061.77         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>41</b>  | <b>\$3,992,061.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HU65    | CHEVY CHASE<br>SAVINGS BANK FSB                        | 36         | \$5,819,631.69         | 61.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 20         | \$3,662,219.25         | 38.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>56</b>  | <b>\$9,481,850.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HU81    | CHEVY CHASE<br>SAVINGS BANK FSB                        | 36         | \$4,352,139.46         | 75.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 10         | \$1,404,658.64         | 24.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>46</b>  | <b>\$5,756,798.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HUZ1    | MORGAN STANLEY<br>DEAN WITTER<br>CREDIT<br>CORPORATION | 72         | \$10,022,287.06        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>72</b>  | <b>\$10,022,287.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HV31    | GMAC MORTGAGE<br>CORPORATION                           | 10         | \$1,949,250.00         | 32.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 20         | \$3,963,465.20         | 67.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>30</b>  | <b>\$5,912,715.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HV49    | GMAC MORTGAGE<br>CORPORATION                           | 10         | \$848,600.00           | 65.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 4          | \$440,789.35           | 34.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>14</b>  | <b>\$1,289,389.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HV64    | GMAC MORTGAGE<br>CORPORATION                           | 135        | \$12,380,854.03        | 56.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 102        | \$9,650,156.57         | 43.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>237</b> | <b>\$22,031,010.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HV72    | GMAC MORTGAGE<br>CORPORATION                           | 155        | \$19,465,131.46        | 66.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 70         | \$9,631,037.10         | 33.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                |            |                        |             |          |               |          |               |
|--------------|--|--------------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |                                | <b>225</b> | <b>\$29,096,168.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HV80    |  | GMAC MORTGAGE CORPORATION      | 72         | \$5,504,495.47         | 63.35%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                    | 32         | \$3,184,340.40         | 36.65%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>104</b> | <b>\$8,688,835.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HV98    |  | GMAC MORTGAGE CORPORATION      | 156        | \$20,894,265.38        | 85.54%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                    | 23         | \$3,531,000.00         | 14.46%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>179</b> | <b>\$24,425,265.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HVC1    |  | UNIVERSAL MORTGAGE CORPORATION | 10         | \$1,204,252.00         | 52.86%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                    | 9          | \$1,073,825.00         | 47.14%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>19</b>  | <b>\$2,278,077.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HVD9    |  | UNIVERSAL MORTGAGE CORPORATION | 12         | \$1,236,157.73         | 52.79%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                    | 7          | \$1,105,712.67         | 47.21%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>19</b>  | <b>\$2,341,870.40</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HVE7    |  | UNIVERSAL MORTGAGE CORPORATION | 17         | \$2,065,198.00         | 80.58%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                    | 4          | \$497,700.00           | 19.42%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>21</b>  | <b>\$2,562,898.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HVG2    |  | UNIVERSAL MORTGAGE CORPORATION | 42         | \$4,582,655.00         | 86.4%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                    | 5          | \$721,275.00           | 13.6%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>47</b>  | <b>\$5,303,930.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HVH0    |  | UNIVERSAL MORTGAGE CORPORATION | 8          | \$840,036.75           | 71.91%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                    | 3          | \$328,163.93           | 28.09%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>11</b>  | <b>\$1,168,200.68</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HVM9    |  | UNIVERSAL MORTGAGE CORPORATION | 18         | \$2,243,150.00         | 90.14%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                    | 3          | \$245,500.00           | 9.86%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                | <b>21</b>  | <b>\$2,488,650.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |                           |            |                        |             |          |               |    |          |               |
|--------------|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387HVV9    | GMAC MORTGAGE CORPORATION | 95         | \$9,434,878.30         | 52.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 69         | \$8,368,694.77         | 47.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>164</b> | <b>\$17,803,573.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HVV7    | GMAC MORTGAGE CORPORATION | 293        | \$41,515,486.89        | 84.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 61         | \$7,665,330.70         | 15.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>354</b> | <b>\$49,180,817.59</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HVX5    | GMAC MORTGAGE CORPORATION | 193        | \$22,386,748.56        | 80.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 45         | \$5,494,746.19         | 19.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>238</b> | <b>\$27,881,494.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HVV3    | GMAC MORTGAGE CORPORATION | 259        | \$36,709,605.69        | 72.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 95         | \$14,259,177.72        | 27.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>354</b> | <b>\$50,968,783.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HW22    | GMAC MORTGAGE CORPORATION | 8          | \$591,400.00           | 6.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 69         | \$8,577,265.62         | 93.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>77</b>  | <b>\$9,168,665.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HW30    | GMAC MORTGAGE CORPORATION | 10         | \$1,398,884.59         | 9.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 82         | \$12,860,081.49        | 90.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>92</b>  | <b>\$14,258,966.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HW48    | GMAC MORTGAGE CORPORATION | 8          | \$1,326,100.00         | 9.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 83         | \$12,715,869.15        | 90.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>91</b>  | <b>\$14,041,969.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HW55    | GMAC MORTGAGE CORPORATION | 16         | \$2,692,320.00         | 19.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 66         | \$11,069,770.80        | 80.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>82</b>  | <b>\$13,762,090.80</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HW63    | GMAC MORTGAGE CORPORATION | 11         | \$2,003,710.89         | 13.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable               | 74         | \$12,475,261.07        | 86.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                           | <b>85</b>  | <b>\$14,478,971.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |  |                           |            |                        |             |          |               |    |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387HW71    |  | GMAC MORTGAGE CORPORATION | 32         | \$5,016,695.00         | 45.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 36         | \$6,014,985.79         | 54.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>68</b>  | <b>\$11,031,680.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HW89    |  | GMAC MORTGAGE CORPORATION | 26         | \$4,399,121.79         | 29.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 62         | \$10,617,447.60        | 70.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>88</b>  | <b>\$15,016,569.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HW97    |  | GMAC MORTGAGE CORPORATION | 30         | \$3,777,626.60         | 67.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 13         | \$1,836,049.60         | 32.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>43</b>  | <b>\$5,613,676.20</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HWB2    |  | GMAC MORTGAGE CORPORATION | 55         | \$4,754,972.85         | 74.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 19         | \$1,632,066.91         | 25.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>74</b>  | <b>\$6,387,039.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HWC0    |  | GMAC MORTGAGE CORPORATION | 12         | \$1,483,550.00         | 35.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 25         | \$2,703,692.35         | 64.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>37</b>  | <b>\$4,187,242.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HWD8    |  | GMAC MORTGAGE CORPORATION | 19         | \$3,416,299.20         | 42.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 28         | \$4,549,038.75         | 57.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>47</b>  | <b>\$7,965,337.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HWE6    |  | GMAC MORTGAGE CORPORATION | 69         | \$12,825,000.02        | 95.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 3          | \$575,832.41           | 4.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>72</b>  | <b>\$13,400,832.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HWF3    |  | GMAC MORTGAGE CORPORATION | 37         | \$6,955,405.00         | 89.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 5          | \$825,200.00           | 10.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>42</b>  | <b>\$7,780,605.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HWH9    |  | GMAC MORTGAGE CORPORATION | 136        | \$12,436,010.68        | 82.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable               | 29         | \$2,653,875.32         | 17.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                           | <b>165</b> | <b>\$15,089,886.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HWL0    |  | GMAC MORTGAGE             | 23         | \$4,447,694.52         | 56.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                           |            |                        |             |          |               |          |               |
|--------------|--|---------------------------|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | CORPORATION               |            |                        |             |          |               |          |               |
|              |  | Unavailable               | 18         | \$3,382,525.46         | 43.2%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>41</b>  | <b>\$7,830,219.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HWP1    |  | GMAC MORTGAGE CORPORATION | 19         | \$3,692,900.00         | 34.51%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 40         | \$7,007,019.32         | 65.49%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>59</b>  | <b>\$10,699,919.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HWR7    |  | GMAC MORTGAGE CORPORATION | 33         | \$4,348,490.71         | 28.58%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 70         | \$10,864,235.79        | 71.42%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>103</b> | <b>\$15,212,726.50</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HWS5    |  | GMAC MORTGAGE CORPORATION | 154        | \$20,246,942.19        | 70.33%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 60         | \$8,541,471.68         | 29.67%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>214</b> | <b>\$28,788,413.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HWU0    |  | GMAC MORTGAGE CORPORATION | 73         | \$9,298,115.34         | 64.08%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 42         | \$5,211,361.43         | 35.92%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>115</b> | <b>\$14,509,476.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HWV8    |  | GMAC MORTGAGE CORPORATION | 96         | \$15,410,443.02        | 75.89%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 27         | \$4,895,950.21         | 24.11%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>123</b> | <b>\$20,306,393.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HWX4    |  | GMAC MORTGAGE CORPORATION | 21         | \$2,860,955.00         | 63.11%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 12         | \$1,672,685.76         | 36.89%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>33</b>  | <b>\$4,533,640.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HWZ9    |  | GMAC MORTGAGE CORPORATION | 10         | \$1,056,400.00         | 7.65%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 84         | \$12,752,090.66        | 92.35%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>94</b>  | <b>\$13,808,490.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HXA3    |  | GMAC MORTGAGE CORPORATION | 75         | \$9,210,253.20         | 38.98%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable               | 100        | \$14,417,705.61        | 61.02%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                           | <b>175</b> | <b>\$23,627,958.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HXB1    |  | GMAC MORTGAGE CORPORATION | 119        | \$15,707,479.97        | 67.4%       | 0        | \$0.00        | NA       | \$0.00        |

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|              |  |                                    |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                        | 57         | \$7,596,573.19         | 32.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>176</b> | <b>\$23,304,053.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HXC9    |  | GMAC MORTGAGE CORPORATION          | 106        | \$14,694,369.94        | 69.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 45         | \$6,308,846.31         | 30.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>151</b> | <b>\$21,003,216.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HXE5    |  | GMAC MORTGAGE CORPORATION          | 14         | \$1,187,641.05         | 76.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 4          | \$361,434.17           | 23.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>18</b>  | <b>\$1,549,075.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HXF2    |  | Unavailable                        | 7          | \$1,235,127.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>7</b>   | <b>\$1,235,127.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HYQ7    |  | HOMESIDE LENDING, INC.             | 1          | \$274,250.13           | 5.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 30         | \$5,125,866.41         | 94.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>31</b>  | <b>\$5,400,116.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HYR5    |  | HOMESIDE LENDING, INC.             | 9          | \$983,519.00           | 2.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 321        | \$47,026,079.15        | 97.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>330</b> | <b>\$48,009,598.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HYS3    |  | HOMESIDE LENDING, INC.             | 5          | \$520,908.00           | 3.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 110        | \$14,085,050.98        | 96.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>115</b> | <b>\$14,605,958.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HYT1    |  | HOMESIDE LENDING, INC.             | 1          | \$128,000.00           | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 130        | \$17,651,477.04        | 99.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>131</b> | <b>\$17,779,477.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HYV6    |  | Unavailable                        | 11         | \$1,744,900.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>11</b>  | <b>\$1,744,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HZB9    |  | MARKET STREET MORTGAGE CORPORATION | 5          | \$319,250.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>5</b>   | <b>\$319,250.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387HZC7    |  | MARKET STREET MORTGAGE             | 4          | \$202,655.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                       |             |          |               |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
|              |  | CORPORATION  |           |                       |             |          |               |          |               |
| <b>Total</b> |  |  | <b>4</b>  | <b>\$202,655.00</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HZJ2    |  | PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE CAPITAL<br>RESOURCES, LLC | 4         | \$854,500.00          | 17.29%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 24        | \$4,088,111.20        | 82.71%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>28</b> | <b>\$4,942,611.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HZK9    |  | PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE CAPITAL<br>RESOURCES, LLC | 5         | \$785,825.00          | 14.62%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 29        | \$4,588,004.00        | 85.38%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>34</b> | <b>\$5,373,829.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HZL7    |  | PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE CAPITAL<br>RESOURCES, LLC | 3         | \$471,900.00          | 37.36%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 6         | \$791,169.72          | 62.64%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>  | <b>\$1,263,069.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387HZM5    |  | PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE CAPITAL<br>RESOURCES, LLC | 7         | \$975,100.00          | 14.19%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 42        | \$5,898,527.52        | 85.81%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>49</b> | <b>\$6,873,627.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387J2T2    |  | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS                       | 37        | \$5,089,080.05        | 50.93%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 37        | \$4,903,869.17        | 49.07%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>74</b> | <b>\$9,992,949.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387J2U9    |  | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS                       | 39        | \$4,532,249.86        | 50.04%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 39        | \$4,524,791.46        | 49.96%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>78</b> | <b>\$9,057,041.32</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387J2Y1    |  | DLJ MORTGAGE<br>CAPITAL INC.                                   | 30        | \$4,219,765.57        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>30</b> | <b>\$4,219,765.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387J3B0    |  | DLJ MORTGAGE<br>CAPITAL INC.              | 7          | \$966,893.09           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>7</b>   | <b>\$966,893.09</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387J3D6    |  | DLJ MORTGAGE<br>CAPITAL INC.              | 27         | \$4,568,363.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>27</b>  | <b>\$4,568,363.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387J3E4    |  | DLJ MORTGAGE<br>CAPITAL INC.              | 102        | \$10,955,255.90        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>102</b> | <b>\$10,955,255.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387J3F1    |  | DLJ MORTGAGE<br>CAPITAL INC.              | 131        | \$26,539,002.52        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>131</b> | <b>\$26,539,002.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387J3G9    |  | DLJ MORTGAGE<br>CAPITAL INC.              | 31         | \$3,125,721.10         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>31</b>  | <b>\$3,125,721.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387J4S2    |  | COLONIAL SAVINGS<br>FA                    | 13         | \$1,241,360.84         | 31.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 23         | \$2,726,402.66         | 68.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>36</b>  | <b>\$3,967,763.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387J4U7    |  | FIRST HORIZON<br>HOME LOAN<br>CORPORATION | 7          | \$999,222.10           | 16.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 27         | \$4,906,416.74         | 83.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>34</b>  | <b>\$5,905,638.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387J4W3    |  | FIRST HORIZON<br>HOME LOAN<br>CORPORATION | 56         | \$8,593,144.58         | 85.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 7          | \$1,406,976.65         | 14.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>63</b>  | <b>\$10,000,121.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387J4X1    |  | FIRST HORIZON<br>HOME LOAN<br>CORPORATION | 11         | \$1,294,555.00         | 25.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 24         | \$3,705,770.82         | 74.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>35</b>  | <b>\$5,000,325.82</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387J5A0    |  | FIRST HORIZON<br>HOME LOAN<br>CORPORATION | 8          | \$920,450.00           | 18.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                               | 25         | \$4,079,556.94         | 81.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                     |           |                       |             |          |               |    |          |               |
|--------------|--|-------------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                     | <b>33</b> | <b>\$5,000,006.94</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                       |             |          |               |    |          |               |
| 31387J5B8    |  | FIRST HORIZON HOME LOAN CORPORATION | 20        | \$1,723,476.67        | 86.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 5         | \$276,598.77          | 13.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>25</b> | <b>\$2,000,075.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                       |             |          |               |    |          |               |
| 31387J5X0    |  | HEARTLAND SAVINGS BANK FSB          | 35        | \$4,004,355.37        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>35</b> | <b>\$4,004,355.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                       |             |          |               |    |          |               |
| 31387J5Y8    |  | HEARTLAND SAVINGS BANK FSB          | 22        | \$2,307,332.43        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>22</b> | <b>\$2,307,332.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                       |             |          |               |    |          |               |
| 31387J5Z5    |  | HEARTLAND SAVINGS BANK FSB          | 24        | \$2,000,750.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>24</b> | <b>\$2,000,750.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                       |             |          |               |    |          |               |
| 31387J6T8    |  | UNIVERSAL MORTGAGE CORPORATION      | 20        | \$1,817,672.20        | 53.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 12        | \$1,585,509.87        | 46.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>32</b> | <b>\$3,403,182.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                       |             |          |               |    |          |               |
| 31387J6U5    |  | UNIVERSAL MORTGAGE CORPORATION      | 17        | \$1,653,561.73        | 40.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 21        | \$2,414,739.87        | 59.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>38</b> | <b>\$4,068,301.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                       |             |          |               |    |          |               |
| 31387J6X9    |  | TCF MORTGAGE CORPORATION            | 36        | \$3,595,815.61        | 44.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 41        | \$4,403,845.11        | 55.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>77</b> | <b>\$7,999,660.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                       |             |          |               |    |          |               |
| 31387JCU8    |  | FIRST UNION MORTGAGE CORPORATION    | 13        | \$1,857,878.95        | 46.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 16        | \$2,144,756.82        | 53.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                     | <b>29</b> | <b>\$4,002,635.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                     |           |                       |             |          |               |    |          |               |
| 31387JCV6    |  | FIRST UNION MORTGAGE CORPORATION    | 3         | \$510,234.00          | 43.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                         | 6         | \$669,565.51          | 56.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>9</b>   | <b>\$1,179,799.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387JD60    |  | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY | 40         | \$6,717,968.02         | 49.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 43         | \$6,919,605.29         | 50.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>83</b>  | <b>\$13,637,573.31</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387JD78    |  | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY | 365        | \$56,020,093.20        | 60.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 215        | \$36,431,378.88        | 39.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>580</b> | <b>\$92,451,472.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387JD86    |  | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY | 112        | \$13,584,812.26        | 26.8%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 216        | \$37,107,106.21        | 73.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>328</b> | <b>\$50,691,918.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387JD94    |  | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY | 86         | \$5,712,576.26         | 74.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 29         | \$1,981,432.48         | 25.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>115</b> | <b>\$7,694,008.74</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387JDG8    |  | FIRST UNION<br>MORTGAGE<br>CORPORATION   | 2          | \$521,642.76           | 9.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 28         | \$5,110,848.53         | 90.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>30</b>  | <b>\$5,632,491.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387JE93    |  | M&T MORTGAGE<br>CORPORATION              | 18         | \$1,684,969.42         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>18</b>  | <b>\$1,684,969.42</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387JEA0    |  | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY | 115        | \$6,647,493.46         | 71.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 42         | \$2,667,534.86         | 28.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>157</b> | <b>\$9,315,028.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |
| 31387JEC6    |  | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY | 24         | \$1,929,174.73         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>24</b>  | <b>\$1,929,174.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |            |                        |             |          |               |    |          |               |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387JED4    | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY | 15         | \$1,059,122.23         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>15</b>  | <b>\$1,059,122.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JEE2    | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY | 67         | \$9,682,977.93         | 82.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                              | 10         | \$1,996,494.97         | 17.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>77</b>  | <b>\$11,679,472.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JEF9    | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY | 36         | \$4,051,381.93         | 70.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                              | 12         | \$1,676,523.31         | 29.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>48</b>  | <b>\$5,727,905.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JEG7    | FIFTH THIRD BANK                         | 45         | \$5,262,712.70         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>45</b>  | <b>\$5,262,712.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JEH5    | FIFTH THIRD BANK                         | 24         | \$3,485,254.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>24</b>  | <b>\$3,485,254.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JEJ1    | FIFTH THIRD BANK                         | 423        | \$53,455,650.60        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>423</b> | <b>\$53,455,650.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JEK8    | FIFTH THIRD BANK                         | 425        | \$51,868,762.35        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>425</b> | <b>\$51,868,762.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JEL6    | FIFTH THIRD BANK                         | 310        | \$35,471,541.39        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>310</b> | <b>\$35,471,541.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JEM4    | FIFTH THIRD BANK                         | 221        | \$22,133,121.13        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>221</b> | <b>\$22,133,121.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JEN2    | FIFTH THIRD BANK                         | 122        | \$12,784,530.38        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>122</b> | <b>\$12,784,530.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JEP7    | FIFTH THIRD BANK                         | 35         | \$3,598,384.11         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>35</b>  | <b>\$3,598,384.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JEQ5    | FIFTH THIRD BANK                         | 43         | \$3,516,465.01         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>43</b>  | <b>\$3,516,465.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JER3    | FIFTH THIRD BANK                         | 17         | \$1,443,053.11         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>17</b>  | <b>\$1,443,053.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387JFB7    | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY        | 285        | \$43,015,430.37        | 52.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                     | 238        | \$38,762,396.86        | 47.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>523</b> | <b>\$81,777,827.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JG75    | Unavailable                                     | 21         | \$1,541,724.11         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>21</b>  | <b>\$1,541,724.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JG83    | Unavailable                                     | 16         | \$1,001,956.06         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>16</b>  | <b>\$1,001,956.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JG91    | Unavailable                                     | 22         | \$2,560,673.80         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>22</b>  | <b>\$2,560,673.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JH25    | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 163        | \$32,248,469.51        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>163</b> | <b>\$32,248,469.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JH33    | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 17         | \$2,809,334.83         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>17</b>  | <b>\$2,809,334.83</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JH58    | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 31         | \$5,647,768.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>31</b>  | <b>\$5,647,768.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JH74    | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 89         | \$16,591,412.21        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>89</b>  | <b>\$16,591,412.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHA7    | Unavailable                                     | 112        | \$11,992,889.87        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>112</b> | <b>\$11,992,889.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHB5    | Unavailable                                     | 6          | \$926,216.48           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>6</b>   | <b>\$926,216.48</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHC3    | Unavailable                                     | 157        | \$15,876,458.29        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>157</b> | <b>\$15,876,458.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHD1    | Unavailable                                     | 106        | \$8,763,677.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |   | <b>106</b> | <b>\$8,763,677.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHE9    |  | Unavailable                                     | 10         | \$1,017,153.41         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b>  | <b>\$1,017,153.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHF6    |  | Unavailable                                     | 24         | \$1,993,539.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>24</b>  | <b>\$1,993,539.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHG4    |  | CITIBANK, N. A.                                 | 440        | \$50,110,059.61        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>440</b> | <b>\$50,110,059.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHJ8    |  | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS        | 125        | \$19,369,479.66        | 48.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 128        | \$20,178,595.48        | 51.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>253</b> | <b>\$39,548,075.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHK5    |  | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS        | 107        | \$13,825,751.60        | 40.13%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                     | 130        | \$20,627,996.29        | 59.87%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>237</b> | <b>\$34,453,747.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHR0    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 68         | \$9,523,489.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>68</b>  | <b>\$9,523,489.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHS8    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 176        | \$26,670,096.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>176</b> | <b>\$26,670,096.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHT6    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 63         | \$7,558,107.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>63</b>  | <b>\$7,558,107.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHU3    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 26         | \$1,664,444.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>26</b>  | <b>\$1,664,444.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHV1    |  | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A. | 38         | \$2,476,445.76         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>38</b>  | <b>\$2,476,445.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |            |                         |             |          |               |    |          |               |
|--------------|---|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387JHW9    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 22         | \$1,460,355.74          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>22</b>  | <b>\$1,460,355.74</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHY5    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 286        | \$54,631,091.24         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>286</b> | <b>\$54,631,091.24</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JHZ2    | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 793        | \$153,600,907.03        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>793</b> | <b>\$153,600,907.03</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JJ23    | THE HUNTINGTON MORTGAGE COMPANY           | 69         | \$8,642,264.45          | 75.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 22         | \$2,786,528.01          | 24.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>91</b>  | <b>\$11,428,792.46</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JJ49    | THE HUNTINGTON MORTGAGE COMPANY           | 13         | \$1,013,037.85          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>13</b>  | <b>\$1,013,037.85</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JJ56    | THE HUNTINGTON MORTGAGE COMPANY           | 126        | \$15,708,925.32         | 74.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 38         | \$5,412,149.77          | 25.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>164</b> | <b>\$21,121,075.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JJ64    | THE HUNTINGTON MORTGAGE COMPANY           | 232        | \$19,866,399.35         | 90.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 16         | \$1,990,957.57          | 9.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>248</b> | <b>\$21,857,356.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JJ72    | THE HUNTINGTON MORTGAGE COMPANY           | 25         | \$2,477,011.54          | 69.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 7          | \$1,080,084.38          | 30.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>32</b>  | <b>\$3,557,095.92</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JJG2    | Unavailable                               | 11         | \$1,869,503.63          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>11</b>  | <b>\$1,869,503.63</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387JJH0    | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK | 290        | \$43,641,435.01        | 83.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 73         | \$8,622,393.56         | 16.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>363</b> | <b>\$52,263,828.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JJK3    | THE HUNTINGTON<br>MORTGAGE<br>COMPANY        | 221        | \$13,296,565.00        | 95.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 9          | \$602,515.89           | 4.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>230</b> | <b>\$13,899,080.89</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JL1     | THE HUNTINGTON<br>MORTGAGE<br>COMPANY        | 19         | \$2,604,110.23         | 70.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 6          | \$1,078,392.62         | 29.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>25</b>  | <b>\$3,682,502.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JMM9    | THE HUNTINGTON<br>MORTGAGE<br>COMPANY        | 50         | \$6,943,617.90         | 85.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 6          | \$1,171,364.05         | 14.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>56</b>  | <b>\$8,114,981.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JJQ0    | THE HUNTINGTON<br>MORTGAGE<br>COMPANY        | 22         | \$2,901,809.90         | 69.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 11         | \$1,279,517.54         | 30.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>33</b>  | <b>\$4,181,327.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JJV9    | THE HUNTINGTON<br>MORTGAGE<br>COMPANY        | 23         | \$1,382,820.15         | 86.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 3          | \$210,643.54           | 13.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>26</b>  | <b>\$1,593,463.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JJW7    | THE HUNTINGTON<br>MORTGAGE<br>COMPANY        | 16         | \$2,497,429.60         | 33.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 34         | \$5,035,321.12         | 66.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>50</b>  | <b>\$7,532,750.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JJY3    | THE HUNTINGTON<br>MORTGAGE<br>COMPANY        | 17         | \$2,249,163.67         | 36.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 25         | \$3,997,170.55         | 63.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                 |           |                        |             |          |               |    |          |               |
|--------------|--|---------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                 | <b>42</b> | <b>\$6,246,334.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                        |             |          |               |    |          |               |
| 31387JJZ0    |  | THE HUNTINGTON MORTGAGE COMPANY | 20        | \$2,981,665.51         | 35.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 28        | \$5,519,394.12         | 64.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>48</b> | <b>\$8,501,059.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                        |             |          |               |    |          |               |
| 31387JM86    |  | Unavailable                     | 24        | \$3,688,520.12         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>24</b> | <b>\$3,688,520.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                        |             |          |               |    |          |               |
| 31387JMN3    |  | M&T MORTGAGE CORPORATION        | 21        | \$2,191,046.35         | 81.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 4         | \$501,704.26           | 18.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>25</b> | <b>\$2,692,750.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                        |             |          |               |    |          |               |
| 31387JMQ6    |  | Unavailable                     | 23        | \$4,235,612.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>23</b> | <b>\$4,235,612.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                        |             |          |               |    |          |               |
| 31387JMS2    |  | RBMG INC.                       | 1         | \$84,510.00            | 2.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 24        | \$3,190,834.75         | 97.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>25</b> | <b>\$3,275,344.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                        |             |          |               |    |          |               |
| 31387JMW3    |  | Unavailable                     | 18        | \$1,285,642.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>18</b> | <b>\$1,285,642.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                        |             |          |               |    |          |               |
| 31387JMX1    |  | Unavailable                     | 13        | \$2,243,450.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>13</b> | <b>\$2,243,450.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                        |             |          |               |    |          |               |
| 31387JMY9    |  | Unavailable                     | 46        | \$7,975,583.16         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>46</b> | <b>\$7,975,583.16</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                        |             |          |               |    |          |               |
| 31387JN44    |  | Unavailable                     | 21        | \$1,364,811.55         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>21</b> | <b>\$1,364,811.55</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                        |             |          |               |    |          |               |
| 31387JNA0    |  | RBMG INC.                       | 4         | \$516,900.83           | 4.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 67        | \$10,777,722.91        | 95.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>71</b> | <b>\$11,294,623.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                        |             |          |               |    |          |               |
| 31387JNH5    |  | RBMG INC.                       | 2         | \$197,300.00           | 5.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 26        | \$3,508,388.60         | 94.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>28</b> | <b>\$3,705,688.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |                                 |           |                        |             |          |               |    |          |               |
| 31387JNJ1    |  | RBMG INC.                       | 3         | \$207,250.00           | 13.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 20        | \$1,309,923.44         | 86.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>23</b> | <b>\$1,517,173.44</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |             |           |                        |             |          |               |    |          |               |
|--------------|-------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387JNM4    | RBMG INC.   | 9         | \$1,639,950.00         | 12.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 66        | \$11,567,488.15        | 87.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>75</b> | <b>\$13,207,438.15</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JNN2    | RBMG INC.   | 3         | \$531,400.00           | 9.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 36        | \$5,365,126.94         | 90.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>39</b> | <b>\$5,896,526.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JNR3    | RBMG INC.   | 3         | \$408,193.62           | 35.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 7         | \$731,248.50           | 64.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>10</b> | <b>\$1,139,442.12</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JNT9    | RBMG INC.   | 5         | \$417,700.00           | 16.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 18        | \$2,064,544.85         | 83.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>23</b> | <b>\$2,482,244.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JNW2    | Unavailable | 31        | \$3,539,700.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>31</b> | <b>\$3,539,700.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JP91    | Unavailable | 19        | \$3,224,200.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>19</b> | <b>\$3,224,200.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JPA8    | RBMG INC.   | 2         | \$474,100.00           | 14.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 15        | \$2,897,477.26         | 85.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>17</b> | <b>\$3,371,577.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JPB6    | RBMG INC.   | 1         | \$128,000.00           | 2.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 32        | \$5,175,211.99         | 97.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>33</b> | <b>\$5,303,211.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JPD2    | RBMG INC.   | 2         | \$252,100.00           | 3.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 44        | \$7,331,005.54         | 96.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>46</b> | <b>\$7,583,105.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JPF7    | Unavailable | 64        | \$8,216,885.65         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>64</b> | <b>\$8,216,885.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JPG5    | Unavailable | 35        | \$4,354,947.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>35</b> | <b>\$4,354,947.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JPK6    | RBMG INC.   | 1         | \$55,000.00            | 2.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable | 28        | \$1,889,137.00         | 97.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>29</b> | <b>\$1,944,137.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                        |            |                        |             |          |               |    |          |               |
|--------------|------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387JPL4    | RBMG INC.              | 2          | \$127,650.00           | 8.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 21         | \$1,314,833.53         | 91.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>23</b>  | <b>\$1,442,483.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JPQ3    | Unavailable            | 16         | \$1,939,619.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>16</b>  | <b>\$1,939,619.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JPS9    | RBMG INC.              | 1          | \$125,000.00           | 6.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 10         | \$1,921,300.00         | 93.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>11</b>  | <b>\$2,046,300.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JQ33    | WASHINGTON MUTUAL BANK | 63         | \$7,079,030.23         | 90.2%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 6          | \$768,899.87           | 9.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>69</b>  | <b>\$7,847,930.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JQ58    | WASHINGTON MUTUAL BANK | 21         | \$1,510,501.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>21</b>  | <b>\$1,510,501.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JQ66    | WASHINGTON MUTUAL BANK | 173        | \$11,394,371.41        | 90.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 18         | \$1,221,830.37         | 9.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>191</b> | <b>\$12,616,201.78</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JQ74    | WASHINGTON MUTUAL BANK | 100        | \$6,650,581.41         | 95.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 4          | \$319,200.00           | 4.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>104</b> | <b>\$6,969,781.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JQ82    | WASHINGTON MUTUAL BANK | 18         | \$1,100,029.00         | 96.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 1          | \$42,000.00            | 3.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>19</b>  | <b>\$1,142,029.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JQB5    | RBMG INC.              | 1          | \$32,775.00            | 2.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable            | 19         | \$1,167,846.95         | 97.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>20</b>  | <b>\$1,200,621.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JQJ8    | Unavailable            | 8          | \$1,255,500.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>8</b>   | <b>\$1,255,500.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JQT6    | Unavailable            | 64         | \$8,733,252.98         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>64</b>  | <b>\$8,733,252.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JQU3    | Unavailable            | 35         | \$4,538,504.23         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                               | <b>35</b>  | <b>\$4,538,504.23</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JQW9    |  | Unavailable                   | 41         | \$2,706,621.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>41</b>  | <b>\$2,706,621.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JR57    |  | WASHINGTON<br>MUTUAL BANK, FA | 46         | \$2,964,114.81         | 98.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 1          | \$55,992.00            | 1.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>47</b>  | <b>\$3,020,106.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JR73    |  | WASHINGTON<br>MUTUAL BANK, FA | 145        | \$9,330,777.84         | 68.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 65         | \$4,329,135.69         | 31.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>210</b> | <b>\$13,659,913.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JR81    |  | WASHINGTON<br>MUTUAL BANK, FA | 494        | \$31,893,830.35        | 79.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 121        | \$8,328,099.49         | 20.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>615</b> | <b>\$40,221,929.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JR99    |  | WASHINGTON<br>MUTUAL BANK, FA | 53         | \$3,445,669.18         | 74.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 17         | \$1,162,645.48         | 25.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>70</b>  | <b>\$4,608,314.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JRB4    |  | WASHINGTON<br>MUTUAL BANK     | 205        | \$35,641,094.13        | 90.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 20         | \$3,694,762.05         | 9.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>225</b> | <b>\$39,335,856.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JRC2    |  | WASHINGTON<br>MUTUAL BANK     | 77         | \$9,860,253.85         | 83.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 15         | \$2,012,895.37         | 16.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>92</b>  | <b>\$11,873,149.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JRD0    |  | WASHINGTON<br>MUTUAL BANK     | 429        | \$71,634,848.96        | 87.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 55         | \$10,615,027.50        | 12.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>484</b> | <b>\$82,249,876.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JRE8    |  | WASHINGTON<br>MUTUAL BANK     | 407        | \$65,075,819.00        | 89.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 50         | \$7,691,940.00         | 10.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>457</b> | <b>\$72,767,759.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JRF5    |  |                               | 243        | \$33,968,450.00        | 86.71%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |  |            |                         |             |          |               |    |          |               |
|--------------|--|--|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | WASHINGTON<br>MUTUAL BANK                    |            |                         |             |          |               |    |          |               |
|              |  | Unavailable                                  | 31         | \$5,206,560.00          | 13.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>274</b> | <b>\$39,175,010.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JRG3    |  | WASHINGTON<br>MUTUAL BANK                    | 628        | \$94,245,858.87         | 92.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 42         | \$7,396,681.52          | 7.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>670</b> | <b>\$101,642,540.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JRH1    |  | WASHINGTON<br>MUTUAL BANK                    | 15         | \$1,998,102.61          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>15</b>  | <b>\$1,998,102.61</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JRP3    |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 20         | \$1,292,344.35          | 77.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 5          | \$371,230.27            | 22.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>25</b>  | <b>\$1,663,574.62</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JRQ1    |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 22         | \$2,816,183.93          | 63.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 10         | \$1,629,635.00          | 36.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>32</b>  | <b>\$4,445,818.93</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JRS7    |  | WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK | 100        | \$12,961,524.01         | 58.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 64         | \$9,106,359.83          | 41.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>164</b> | <b>\$22,067,883.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JRW8    |  | WASHINGTON<br>MUTUAL BANK, FA                | 25         | \$3,801,469.82          | 55.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 22         | \$3,086,410.86          | 44.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>47</b>  | <b>\$6,887,880.68</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JRX6    |  | WASHINGTON<br>MUTUAL BANK, FA                | 10         | \$1,400,391.84          | 72.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 4          | \$532,742.19            | 27.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>14</b>  | <b>\$1,933,134.03</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JRY4    |  | WASHINGTON<br>MUTUAL BANK, FA                | 36         | \$4,172,505.33          | 39.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                  | 53         | \$6,280,951.44          | 60.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>89</b>  | <b>\$10,453,456.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387JS72    |  | Unavailable                   | 51         | \$6,993,694.36         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>51</b>  | <b>\$6,993,694.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JS80    |  | Unavailable                   | 34         | \$3,864,293.15         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>34</b>  | <b>\$3,864,293.15</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSA5    |  | WASHINGTON<br>MUTUAL BANK, FA | 282        | \$55,647,139.29        | 70.99%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 121        | \$22,735,474.01        | 29.01%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>403</b> | <b>\$78,382,613.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSB3    |  | WASHINGTON<br>MUTUAL BANK, FA | 184        | \$32,212,251.05        | 50.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 153        | \$31,472,020.93        | 49.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>337</b> | <b>\$63,684,271.98</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSC1    |  | WASHINGTON<br>MUTUAL BANK, FA | 40         | \$7,871,186.67         | 86.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 5          | \$1,192,208.51         | 13.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>45</b>  | <b>\$9,063,395.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSE7    |  | WASHINGTON<br>MUTUAL BANK, FA | 381        | \$61,528,397.39        | 64.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 191        | \$34,435,927.42        | 35.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>572</b> | <b>\$95,964,324.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSF4    |  | WASHINGTON<br>MUTUAL BANK, FA | 495        | \$97,396,329.66        | 99.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 4          | \$626,524.70           | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>499</b> | <b>\$98,022,854.36</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSG2    |  | WASHINGTON<br>MUTUAL BANK, FA | 272        | \$52,996,671.51        | 65.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 145        | \$28,186,569.72        | 34.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>417</b> | <b>\$81,183,241.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSH0    |  | WASHINGTON<br>MUTUAL BANK, FA | 310        | \$61,693,100.41        | 63.11%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 178        | \$36,069,060.13        | 36.89%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>488</b> | <b>\$97,762,160.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSK3    |  | WASHINGTON<br>MUTUAL BANK, FA | 289        | \$55,795,474.26        | 56.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 226        | \$42,265,359.04        | 43.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>515</b> | <b>\$98,060,833.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                               |            |                         |             |          |               |    |          |               |
|--------------|-------------------------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387JSL1    | WASHINGTON<br>MUTUAL BANK, FA | 356        | \$65,708,870.20         | 56.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 269        | \$50,691,229.44         | 43.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>625</b> | <b>\$116,400,099.64</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSM9    | WASHINGTON<br>MUTUAL BANK, FA | 279        | \$51,500,263.40         | 49.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 269        | \$52,602,797.16         | 50.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>548</b> | <b>\$104,103,060.56</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSN7    | WASHINGTON<br>MUTUAL BANK, FA | 380        | \$66,289,248.83         | 64.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 192        | \$36,896,279.63         | 35.76%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>572</b> | <b>\$103,185,528.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSP2    | WASHINGTON<br>MUTUAL BANK, FA | 316        | \$55,709,421.00         | 55.67%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 234        | \$44,356,033.00         | 44.33%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>550</b> | <b>\$100,065,454.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSQ0    | WASHINGTON<br>MUTUAL BANK, FA | 482        | \$73,710,071.00         | 75.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 143        | \$24,527,622.00         | 24.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>625</b> | <b>\$98,237,693.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSR8    | WASHINGTON<br>MUTUAL BANK, FA | 414        | \$67,960,558.00         | 56.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 294        | \$52,514,330.00         | 43.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>708</b> | <b>\$120,474,888.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSS6    | WASHINGTON<br>MUTUAL BANK, FA | 419        | \$79,418,031.43         | 82.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 87         | \$17,383,611.32         | 17.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>506</b> | <b>\$96,801,642.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JST4    | WASHINGTON<br>MUTUAL BANK, FA | 372        | \$65,663,535.04         | 68.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 161        | \$30,331,404.85         | 31.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>533</b> | <b>\$95,994,939.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JSU1    | WASHINGTON<br>MUTUAL BANK, FA | 22         | \$3,676,234.40          | 88.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                   | 3          | \$500,577.67            | 11.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                               | <b>25</b>  | <b>\$4,176,812.07</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JT89    | ROCKLAND FEDERAL              | 23         | \$2,498,363.76          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  | CREDIT UNION                           |            |                        |             |          |               |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
| <b>Total</b> |  |  | <b>23</b>  | <b>\$2,498,363.76</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JT97    |  | ROCKLAND FEDERAL CREDIT UNION          | 13         | \$1,401,191.45         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>13</b>  | <b>\$1,401,191.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JTA4    |  | COLONIAL SAVINGS FA                    | 17         | \$2,252,193.81         | 62.87%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 8          | \$1,329,972.98         | 37.13%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>25</b>  | <b>\$3,582,166.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JTB2    |  | COLONIAL SAVINGS FA                    | 17         | \$2,209,472.77         | 27.07%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 36         | \$5,952,300.60         | 72.93%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>53</b>  | <b>\$8,161,773.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JTC0    |  | COLONIAL SAVINGS FA                    | 10         | \$904,885.96           | 19.48%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 25         | \$3,741,357.57         | 80.52%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>35</b>  | <b>\$4,646,243.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JTE6    |  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 11         | \$1,310,312.99         | 41.81%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 14         | \$1,824,014.19         | 58.19%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>25</b>  | <b>\$3,134,327.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JTF3    |  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 46         | \$5,922,131.25         | 72.32%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 20         | \$2,266,185.29         | 27.68%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>66</b>  | <b>\$8,188,316.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JTG1    |  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 5          | \$536,683.88           | 46.46%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 5          | \$618,380.00           | 53.54%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>10</b>  | <b>\$1,155,063.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JTH9    |  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 70         | \$9,548,986.98         | 70.06%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 31         | \$4,080,071.70         | 29.94%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>101</b> | <b>\$13,629,058.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JTJ5    |  |  | 66         | \$8,750,954.69         | 65.67%      | 0        | \$0.00        | NA       | \$0.00        |

|              |  |  |            |                        |             |          |               |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK |            |                        |             |          |               |          |               |
|              |  | Unavailable                                  | 38         | \$4,574,721.59         | 34.33%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>104</b> | <b>\$13,325,676.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JTP1    |  | REPUBLIC BANK                                | 182        | \$19,354,730.44        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>182</b> | <b>\$19,354,730.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JTQ9    |  | REPUBLIC BANK                                | 20         | \$2,254,058.28         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>20</b>  | <b>\$2,254,058.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JUA2    |  | ROCKLAND FEDERAL<br>CREDIT UNION             | 11         | \$1,280,995.38         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,280,995.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JUC8    |  | Unavailable                                  | 11         | \$1,301,523.70         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,301,523.70</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JUD6    |  | MATRIX FINANCIAL<br>SERVICES<br>CORPORATION  | 1          | \$60,000.00            | 2.21%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                  | 25         | \$2,650,170.31         | 97.79%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>26</b>  | <b>\$2,710,170.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JUW4    |  | M&T MORTGAGE<br>CORPORATION                  | 20         | \$2,370,393.34         | 78.98%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                  | 5          | \$630,886.20           | 21.02%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>25</b>  | <b>\$3,001,279.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JV94    |  | WASHINGTON<br>MUTUAL BANK                    | 18         | \$1,090,451.29         | 92.79%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                  | 2          | \$84,779.50            | 7.21%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>20</b>  | <b>\$1,175,230.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JVK9    |  | NEXSTAR FINANCIAL<br>CORPORATION             | 13         | \$2,214,150.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>13</b>  | <b>\$2,214,150.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JVM5    |  | WASHINGTON<br>MUTUAL BANK, FA                | 12         | \$637,470.32           | 61.07%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                                  | 7          | \$406,382.19           | 38.93%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>19</b>  | <b>\$1,043,852.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387JVN3    |  | WASHINGTON<br>MUTUAL BANK, FA                | 74         | \$4,554,124.11         | 71.56%      | 0        | \$0.00        | NA       | \$0.00        |

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|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                   | 32         | \$1,809,510.20         | 28.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>106</b> | <b>\$6,363,634.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JVQ6    |  | WASHINGTON<br>MUTUAL BANK, FA | 99         | \$14,805,993.44        | 49.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 89         | \$15,200,446.13        | 50.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>188</b> | <b>\$30,006,439.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JVR4    |  | WASHINGTON<br>MUTUAL BANK, FA | 261        | \$33,928,595.71        | 34.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 398        | \$65,813,092.83        | 65.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>659</b> | <b>\$99,741,688.54</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JVS2    |  | WASHINGTON<br>MUTUAL BANK, FA | 356        | \$46,787,951.13        | 46.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 339        | \$53,052,843.21        | 53.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>695</b> | <b>\$99,840,794.34</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JVT0    |  | WASHINGTON<br>MUTUAL BANK, FA | 426        | \$55,323,543.16        | 55.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 276        | \$44,578,186.28        | 44.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>702</b> | <b>\$99,901,729.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JVU7    |  | WASHINGTON<br>MUTUAL BANK, FA | 422        | \$53,610,666.92        | 53.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 287        | \$46,135,713.31        | 46.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>709</b> | <b>\$99,746,380.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JVV5    |  | WASHINGTON<br>MUTUAL BANK, FA | 269        | \$36,021,417.04        | 78.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 60         | \$9,603,800.00         | 21.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>329</b> | <b>\$45,625,217.04</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JVW3    |  | WASHINGTON<br>MUTUAL BANK, FA | 380        | \$51,809,040.56        | 51.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 273        | \$48,115,331.29        | 48.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>653</b> | <b>\$99,924,371.85</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JVX1    |  | WASHINGTON<br>MUTUAL BANK, FA | 312        | \$41,477,042.47        | 70.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 104        | \$16,994,155.00        | 29.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>416</b> | <b>\$58,471,197.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JW28    |  | IRWIN MORTGAGE<br>CORPORATION | 6          | \$1,368,650.00         | 21.6%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 30         | \$4,967,407.21         | 78.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>36</b>  | <b>\$6,336,057.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JW44    | IRWIN MORTGAGE CORPORATION             |  | 6          | \$1,093,800.00         | 19.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 25         | \$4,615,100.00         | 80.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>31</b>  | <b>\$5,708,900.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JW51    | IRWIN MORTGAGE CORPORATION             |  | 5          | \$557,147.18           | 37.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 6          | \$929,449.45           | 62.52%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,486,596.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JW77    | IRWIN MORTGAGE CORPORATION             |  | 24         | \$2,903,047.00         | 28.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 47         | \$7,435,650.00         | 71.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>71</b>  | <b>\$10,338,697.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JW93    | IRWIN MORTGAGE CORPORATION             |  | 10         | \$1,328,000.00         | 17.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 38         | \$6,106,550.00         | 82.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>48</b>  | <b>\$7,434,550.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JWB8    | WASHINGTON MUTUAL BANK                 |  | 617        | \$74,958,312.94        | 87.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 75         | \$10,797,030.54        | 12.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>692</b> | <b>\$85,755,343.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JWC6    | WASHINGTON MUTUAL BANK                 |  | 573        | \$66,464,038.21        | 88.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 57         | \$8,241,710.70         | 11.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>630</b> | <b>\$74,705,748.91</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JWQ5    | WASHINGTON MUTUAL FEDERAL SAVINGS BANK |  | 74         | \$7,977,209.40         | 54.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 57         | \$6,571,003.59         | 45.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>131</b> | <b>\$14,548,212.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JWR3    | WASHINGTON MUTUAL FEDERAL SAVINGS BANK |  | 33         | \$3,010,967.48         | 89.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                            |  | 3          | \$347,200.00           | 10.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>36</b>  | <b>\$3,358,167.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JY26    | FIRST CHICAGO NBD MORTGAGE COMPANY     |  | 33         | \$4,307,816.78         | 81.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |                                    |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                        | 5          | \$970,202.18           | 18.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>38</b>  | <b>\$5,278,018.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JY34    |  | FIRST CHICAGO NBD MORTGAGE COMPANY | 245        | \$38,461,657.36        | 82.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 53         | \$8,070,072.77         | 17.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>298</b> | <b>\$46,531,730.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JY42    |  | FIRST CHICAGO NBD MORTGAGE COMPANY | 190        | \$27,805,547.91        | 73.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 74         | \$10,025,867.93        | 26.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>264</b> | <b>\$37,831,415.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JY59    |  | FIRST CHICAGO NBD MORTGAGE COMPANY | 90         | \$4,090,894.77         | 88.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 10         | \$510,557.89           | 11.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>100</b> | <b>\$4,601,452.66</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JY67    |  | FIRST CHICAGO NBD MORTGAGE COMPANY | 55         | \$3,913,901.05         | 76.64%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                        | 17         | \$1,192,724.28         | 23.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>72</b>  | <b>\$5,106,625.33</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JY83    |  | Unavailable                        | 36         | \$3,797,800.21         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>36</b>  | <b>\$3,797,800.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JY91    |  | Unavailable                        | 214        | \$26,497,535.01        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>214</b> | <b>\$26,497,535.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JZA7    |  | Unavailable                        | 244        | \$25,223,102.21        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>244</b> | <b>\$25,223,102.21</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JZC3    |  | Unavailable                        | 31         | \$3,574,274.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>31</b>  | <b>\$3,574,274.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JZD1    |  | Unavailable                        | 323        | \$39,375,619.37        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>323</b> | <b>\$39,375,619.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387JZE9    |  | Unavailable                        | 328        | \$33,629,123.67        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                    | <b>328</b> | <b>\$33,629,123.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KB28    |  |                                    | 30         | \$3,492,550.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |  |           |                        |             |          |               |          |               |
|--------------|--|--|-----------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | NEXSTAR FINANCIAL CORPORATION          |           |                        |             |          |               |          |               |
| <b>Total</b> |  |  | <b>30</b> | <b>\$3,492,550.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387KBD4    |  | OLD KENT MORTGAGE COMPANY              | 28        | \$3,873,976.90         | 42.28%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 39        | \$5,288,092.63         | 57.72%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>67</b> | <b>\$9,162,069.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387KBE2    |  | OLD KENT MORTGAGE COMPANY              | 25        | \$2,558,867.02         | 64.47%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 15        | \$1,410,473.09         | 35.53%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>40</b> | <b>\$3,969,340.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387KBV4    |  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 43        | \$4,916,562.91         | 48.79%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 45        | \$5,159,830.83         | 51.21%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>88</b> | <b>\$10,076,393.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387KBW2    |  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK | 58        | \$7,774,088.59         | 64.78%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                            | 32        | \$4,225,978.60         | 35.22%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>90</b> | <b>\$12,000,067.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387KDP5    |  | VALLEY NATIONAL BANK                   | 9         | \$1,002,000.00         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>9</b>  | <b>\$1,002,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387KDS9    |  | CITIZENS MORTGAGE CORPORATION          | 26        | \$3,819,284.09         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>26</b> | <b>\$3,819,284.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387KDV2    |  | CITIZENS MORTGAGE CORPORATION          | 59        | \$5,616,689.01         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>59</b> | <b>\$5,616,689.01</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387KHS5    |  | Unavailable                            | 3         | \$176,764.55           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>3</b>  | <b>\$176,764.55</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387KHT3    |  | Unavailable                            | 2         | \$146,624.39           | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>2</b>  | <b>\$146,624.39</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31387KHW6    |  | Unavailable                            | 19        | \$3,180,571.34         | 100%        | 0        | \$0.00        | NA       | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>19</b>  | <b>\$3,180,571.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KHX4    |  | Unavailable                              | 11         | \$1,457,512.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,457,512.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KHY2    |  | Unavailable                              | 11         | \$1,607,550.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>11</b>  | <b>\$1,607,550.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KJD6    |  | WASHINGTON<br>MUTUAL BANK, FA            | 8          | \$832,252.93           | 44.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 7          | \$1,022,788.28         | 55.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>15</b>  | <b>\$1,855,041.21</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KJF1    |  | WASHINGTON<br>MUTUAL BANK, FA            | 72         | \$9,693,254.02         | 43.39%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 68         | \$12,644,552.27        | 56.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>140</b> | <b>\$22,337,806.29</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KJG9    |  | WASHINGTON<br>MUTUAL BANK, FA            | 125        | \$18,639,224.54        | 24.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 346        | \$56,413,359.39        | 75.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>471</b> | <b>\$75,052,583.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KJQ7    |  | WASHINGTON<br>MUTUAL BANK, FA            | 5          | \$864,353.10           | 27.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 11         | \$2,271,921.01         | 72.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>16</b>  | <b>\$3,136,274.11</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KJR5    |  | WASHINGTON<br>MUTUAL BANK, FA            | 28         | \$5,163,434.20         | 29.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 75         | \$12,588,957.03        | 70.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>103</b> | <b>\$17,752,391.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KJT1    |  | WASHINGTON<br>MUTUAL BANK                | 16         | \$2,368,599.91         | 53.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 11         | \$2,092,638.69         | 46.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>27</b>  | <b>\$4,461,238.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KJU8    |  | WASHINGTON<br>MUTUAL BANK                | 10         | \$1,649,679.07         | 26.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 37         | \$4,619,199.42         | 73.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>47</b>  | <b>\$6,268,878.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KJW4    |  | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY | 67         | \$12,394,534.07        | 89.42%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                              | 8          | \$1,467,041.76         | 10.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>75</b>  | <b>\$13,861,575.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KV26    |  | WAMU HOME LOANS, INC. (FKA PNC MORTGAGE) | 40         | \$4,411,449.88         | 49.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 29         | \$4,587,762.89         | 50.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>69</b>  | <b>\$8,999,212.77</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KV34    |  | WAMU HOME LOANS, INC. (FKA PNC MORTGAGE) | 3          | \$482,750.00           | 16.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 18         | \$2,516,914.63         | 83.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>21</b>  | <b>\$2,999,664.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KVT7    |  | COLONIAL SAVINGS FA                      | 7          | \$696,690.89           | 49.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 9          | \$721,786.67           | 50.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>16</b>  | <b>\$1,418,477.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KVU4    |  | WAMU HOME LOANS, INC. (FKA PNC MORTGAGE) | 261        | \$35,522,788.75        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>261</b> | <b>\$35,522,788.75</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387KVZ3    |  | WAMU HOME LOANS, INC. (FKA PNC MORTGAGE) | 12         | \$1,284,354.58         | 25.69%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                              | 33         | \$3,715,997.28         | 74.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>45</b>  | <b>\$5,000,351.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L4Q1    |  | CHARTER ONE BANK FSB                     | 13         | \$2,039,781.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>13</b>  | <b>\$2,039,781.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L4R9    |  | CHARTER ONE BANK FSB                     | 459        | \$61,078,927.14        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>459</b> | <b>\$61,078,927.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L4T5    |  | CHARTER ONE BANK FSB                     | 12         | \$741,681.49           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>12</b>  | <b>\$741,681.49</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L4V0    |  | CHARTER ONE BANK FSB                     | 109        | \$15,473,121.60        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>109</b> | <b>\$15,473,121.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                         |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387L4X6    |  | CHARTER ONE BANK<br>FSB | 15         | \$1,911,027.99         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>15</b>  | <b>\$1,911,027.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L4Y4    |  | CHARTER ONE BANK<br>FSB | 70         | \$9,333,653.95         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>70</b>  | <b>\$9,333,653.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L4Z1    |  | CHARTER ONE BANK<br>FSB | 338        | \$52,757,792.42        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>338</b> | <b>\$52,757,792.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L5A5    |  | CHARTER ONE BANK<br>FSB | 351        | \$54,966,048.79        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>351</b> | <b>\$54,966,048.79</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L5B3    |  | CHARTER ONE BANK<br>FSB | 368        | \$52,476,902.58        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>368</b> | <b>\$52,476,902.58</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L5C1    |  | CHARTER ONE BANK<br>FSB | 155        | \$20,139,673.18        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>155</b> | <b>\$20,139,673.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L5D9    |  | CHARTER ONE BANK<br>FSB | 57         | \$6,710,588.57         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>57</b>  | <b>\$6,710,588.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L5E7    |  | CHARTER ONE BANK<br>FSB | 20         | \$2,214,922.93         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>20</b>  | <b>\$2,214,922.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L5F4    |  | CHARTER ONE BANK<br>FSB | 60         | \$6,042,572.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>60</b>  | <b>\$6,042,572.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L5G2    |  | CHARTER ONE BANK<br>FSB | 207        | \$15,926,463.02        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>207</b> | <b>\$15,926,463.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L5H0    |  | CHARTER ONE BANK<br>FSB | 17         | \$1,610,994.92         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>17</b>  | <b>\$1,610,994.92</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L5J6    |  | CHARTER ONE BANK<br>FSB | 118        | \$11,765,450.43        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                         | <b>118</b> | <b>\$11,765,450.43</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                   |            |                        |             |          |               |    |          |               |
|--------------|-----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387L5K3    | CHARTER ONE BANK<br>FSB           | 239        | \$20,925,283.73        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>239</b> | <b>\$20,925,283.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L5L1    | CHARTER ONE BANK<br>FSB           | 11         | \$847,064.95           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>11</b>  | <b>\$847,064.95</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L5M9    | CHARTER ONE BANK<br>FSB           | 10         | \$980,296.53           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>10</b>  | <b>\$980,296.53</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L5P2    | CHARTER ONE BANK<br>FSB           | 9          | \$797,880.15           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>9</b>   | <b>\$797,880.15</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L7D7    | LEHMAN BROTHERS<br>HOLDINGS, INC. | 97         | \$8,102,683.98         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>97</b>  | <b>\$8,102,683.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L7E5    | LEHMAN BROTHERS<br>HOLDINGS, INC. | 31         | \$2,933,348.47         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>31</b>  | <b>\$2,933,348.47</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L7F2    | LEHMAN BROTHERS<br>HOLDINGS, INC. | 99         | \$3,952,352.29         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>99</b>  | <b>\$3,952,352.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L7G0    | LEHMAN BROTHERS<br>HOLDINGS, INC. | 23         | \$2,127,172.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>23</b>  | <b>\$2,127,172.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387L7L9    | LEHMAN BROTHERS<br>HOLDINGS, INC. | 48         | \$2,437,396.50         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>48</b>  | <b>\$2,437,396.50</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MAA7    | LEHMAN BROTHERS<br>HOLDINGS, INC. | 6          | \$1,139,032.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>6</b>   | <b>\$1,139,032.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MAE9    | LEHMAN BROTHERS<br>HOLDINGS, INC. | 10         | \$2,125,225.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>10</b>  | <b>\$2,125,225.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MB65    | Unavailable                       | 3          | \$105,573.05           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                   | <b>3</b>   | <b>\$105,573.05</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |                                    |           |                        |             |          |               |    |          |               |
|--------------|------------------------------------|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387MDR7    | WASHINGTON MUTUAL BANK             | 20        | \$3,385,898.57         | 80.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 4         | \$823,400.69           | 19.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>24</b> | <b>\$4,209,299.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MDS5    | WASHINGTON MUTUAL BANK             | 13        | \$1,748,838.51         | 92.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 1         | \$142,873.84           | 7.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>14</b> | <b>\$1,891,712.35</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MDU0    | WASHINGTON MUTUAL BANK, FA         | 16        | \$2,507,162.45         | 77.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 4         | \$744,011.96           | 22.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>20</b> | <b>\$3,251,174.41</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MDY2    | NCB SAVINGS BANK FSB               | 9         | \$585,138.47           | 49.66%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 8         | \$593,113.75           | 50.34%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>17</b> | <b>\$1,178,252.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MLP2    | Unavailable                        | 15        | \$1,442,943.28         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>15</b> | <b>\$1,442,943.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MMN6    | RBMG INC.                          | 1         | \$188,000.00           | 6.78%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 13        | \$2,586,350.00         | 93.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>14</b> | <b>\$2,774,350.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MMY2    | Unavailable                        | 2         | \$116,374.81           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>2</b>  | <b>\$116,374.81</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MRM3    | FIRST CHICAGO NBD MORTGAGE COMPANY | 15        | \$1,156,259.07         | 20.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 28        | \$4,480,111.74         | 79.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>43</b> | <b>\$5,636,370.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MTJ8    | BEAR STEARNS MORTGAGE CAPITAL      | 73        | \$10,181,527.70        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>73</b> | <b>\$10,181,527.70</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MTK5    | BEAR STEARNS MORTGAGE CAPITAL      | 36        | \$4,450,025.91         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>36</b> | <b>\$4,450,025.91</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387MTL3    |                                    | 40        | \$4,463,871.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  | BEAR STEARNS<br>MORTGAGE CAPITAL |            |                        |             |          |               |    |          |               |
|--------------|--|----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                  | <b>40</b>  | <b>\$4,463,871.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N5L7    |  | Unavailable                      | 39         | \$5,464,592.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>39</b>  | <b>\$5,464,592.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N5M5    |  | Unavailable                      | 23         | \$2,687,237.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>23</b>  | <b>\$2,687,237.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N5P8    |  | Unavailable                      | 11         | \$1,485,902.60         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>11</b>  | <b>\$1,485,902.60</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N5R4    |  | Unavailable                      | 14         | \$2,430,985.63         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>14</b>  | <b>\$2,430,985.63</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N5S2    |  | Unavailable                      | 212        | \$35,674,447.53        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>212</b> | <b>\$35,674,447.53</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N5T0    |  | Unavailable                      | 386        | \$61,974,523.48        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>386</b> | <b>\$61,974,523.48</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N5V5    |  | Unavailable                      | 96         | \$10,765,529.99        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>96</b>  | <b>\$10,765,529.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N5Y9    |  | DLJ MORTGAGE<br>CAPITAL INC.     | 31         | \$3,025,744.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>31</b>  | <b>\$3,025,744.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N5Z6    |  | DLJ MORTGAGE<br>CAPITAL INC.     | 15         | \$1,020,271.18         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>15</b>  | <b>\$1,020,271.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6A0    |  | DLJ MORTGAGE<br>CAPITAL INC.     | 15         | \$1,019,558.59         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>15</b>  | <b>\$1,019,558.59</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6B8    |  | DLJ MORTGAGE<br>CAPITAL INC.     | 2          | \$392,726.65           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>2</b>   | <b>\$392,726.65</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6D4    |  | DLJ MORTGAGE<br>CAPITAL INC.     | 18         | \$1,359,916.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>18</b>  | <b>\$1,359,916.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6E2    |  |                                  | 17         | \$1,771,751.78         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                              |            |                        |             |          |               |    |          |               |
|--------------|--|------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | DLJ MORTGAGE<br>CAPITAL INC. |            |                        |             |          |               |    |          |               |
| <b>Total</b> |  |                              | <b>17</b>  | <b>\$1,771,751.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6L6    |  | DLJ MORTGAGE<br>CAPITAL INC. | 39         | \$5,055,953.69         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>39</b>  | <b>\$5,055,953.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6P7    |  | DLJ MORTGAGE<br>CAPITAL INC. | 25         | \$3,762,651.48         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>25</b>  | <b>\$3,762,651.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6R3    |  | DLJ MORTGAGE<br>CAPITAL INC. | 39         | \$4,635,151.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>39</b>  | <b>\$4,635,151.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6S1    |  | DLJ MORTGAGE<br>CAPITAL INC. | 18         | \$2,054,010.84         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>18</b>  | <b>\$2,054,010.84</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6T9    |  | DLJ MORTGAGE<br>CAPITAL INC. | 10         | \$1,095,080.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>10</b>  | <b>\$1,095,080.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6U6    |  | DLJ MORTGAGE<br>CAPITAL INC. | 15         | \$1,027,783.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>15</b>  | <b>\$1,027,783.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6V4    |  | DLJ MORTGAGE<br>CAPITAL INC. | 141        | \$17,175,684.87        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>141</b> | <b>\$17,175,684.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6W2    |  | DLJ MORTGAGE<br>CAPITAL INC. | 127        | \$15,471,244.69        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>127</b> | <b>\$15,471,244.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6X0    |  | DLJ MORTGAGE<br>CAPITAL INC. | 116        | \$11,531,429.30        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>116</b> | <b>\$11,531,429.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N6Y8    |  | DLJ MORTGAGE<br>CAPITAL INC. | 56         | \$4,551,277.09         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>56</b>  | <b>\$4,551,277.09</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N7B7    |  | DLJ MORTGAGE<br>CAPITAL INC. | 6          | \$707,307.24           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                              | <b>6</b>   | <b>\$707,307.24</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |                                    |            |                        |             |          |               |    |          |               |
|--------------|------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31387N7D3    | DLJ MORTGAGE CAPITAL INC.          | 107        | \$14,716,371.44        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>107</b> | <b>\$14,716,371.44</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N7E1    | DLJ MORTGAGE CAPITAL INC.          | 232        | \$33,438,823.47        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>232</b> | <b>\$33,438,823.47</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N7F8    | DLJ MORTGAGE CAPITAL INC.          | 325        | \$43,309,401.82        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>325</b> | <b>\$43,309,401.82</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N7H4    | DLJ MORTGAGE CAPITAL INC.          | 91         | \$8,386,198.45         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>91</b>  | <b>\$8,386,198.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N7J0    | DLJ MORTGAGE CAPITAL INC.          | 25         | \$2,257,195.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>25</b>  | <b>\$2,257,195.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387N7M3    | DLJ MORTGAGE CAPITAL INC.          | 19         | \$2,175,474.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>19</b>  | <b>\$2,175,474.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31387PAD4    | DLJ MORTGAGE CAPITAL INC.          | 331        | \$27,953,707.45        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>331</b> | <b>\$27,953,707.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371J6P4    | AMERICAN HOME MORTGAGE CORPORATION | 1          | \$273,163.63           | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION | 4          | \$684,307.49           | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                     | 35         | \$4,887,372.80         | 5.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CARDINAL FINANCIAL COMPANY         | 1          | \$120,000.00           | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHEVY CHASE SAVINGS BANK FSB       | 1          | \$112,701.13           | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                 | 5          | \$675,199.44           | 0.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION      | 28         | \$3,437,974.58         | 3.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA                | 5          | \$347,725.88           | 0.37%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |                                    | 1          | \$192,000.00           | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |    |                |       |   |        |    |   |        |
|--|---|----|----------------|-------|---|--------|----|---|--------|
|  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     |    |                |       |   |        |    |   |        |
|  | FIRST CHICAGO NBD MORTGAGE COMPANY            | 1  | \$156,509.26   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 4  | \$444,467.78   | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK SSB                             | 3  | \$529,071.97   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARDIAN MORTGAGE COMPANY INC.                | 28 | \$3,722,148.44 | 3.93% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HARWOOD STREET FUNDING I, LLC                 | 7  | \$957,721.69   | 1.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESIDE LENDING, INC.                        | 1  | \$127,088.93   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTEAD MORTGAGE COMPANY                    | 3  | \$285,269.67   | 0.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ICM MORTGAGE CORPORATION                      | 6  | \$1,183,496.44 | 1.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDYMAC BANK, FSB                             | 2  | \$421,000.00   | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                        | 9  | \$1,227,500.00 | 1.3%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KAUFMAN AND BROAD MORTGAGE COMPANY            | 6  | \$692,406.13   | 0.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE CORPORATION                      | 15 | \$2,271,478.87 | 2.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION            | 16 | \$2,236,958.88 | 2.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA INC.                          | 4  | \$526,984.77   | 0.56% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                | 7  | \$998,574.09   | 1.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NVR MORTGAGE FINANCE INC.                     | 3  | \$290,000.00   | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINE STATE MORTGAGE CORPORATION               | 2  | \$169,411.01   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLYMOUTH SAVINGS BANK                         | 33 | \$3,572,293.65 | 3.77% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRISM MORTGAGE                                | 22 | \$2,655,183.72 | 2.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | COMPANY  |            |                        |             |          |               |    |          |               |
|              | RATE ONE HOME LOANS INC.                       | 3          | \$317,390.23           | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | RBMG INC.                                      | 1          | \$207,284.78           | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS MORTGAGE, INC.                         | 45         | \$5,358,175.19         | 5.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION                   | 41         | \$6,374,547.51         | 6.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION | 18         | \$2,276,250.86         | 2.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TCF MORTGAGE CORPORATION                       | 7          | \$542,382.48           | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEMPLE-INLAND MORTGAGE CORPORATION             | 3          | \$322,312.15           | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON MORTGAGE COMPANY                | 8          | \$1,028,906.07         | 1.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                        | 4          | \$451,313.30           | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNIVERSAL MORTGAGE CORPORATION                 | 1          | \$220,000.00           | 0.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA BANK, NA                              | 19         | \$1,776,660.24         | 1.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEBSTER BANK                                   | 3          | \$436,523.70           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                    | 303        | \$42,150,580.61        | 44.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>709</b> | <b>\$94,660,337.37</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371J6Q2    | ALLIANCE MORTGAGE COMPANY (NERO)               | 1          | \$275,000.00           | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION             | 23         | \$3,000,607.12         | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                                 | 4          | \$374,728.04           | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKERS GUARANTEE TITLE AND TRUST COMPANY      | 8          | \$1,000,405.28         | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKFINANCIAL FSB                              | 15         | \$1,504,050.00         | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BSB BANK & TRUST CO.                           | 12         | \$835,716.12           | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CARDINAL FINANCIAL                             | 8          | \$1,102,700.00         | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |

| COMPANY  |     |                 |       |   |        |    |   |        |
|--|-----|-----------------|-------|---|--------|----|---|--------|
| CIMARRON MORTGAGE COMPANY                                    | 6   | \$563,428.91    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIMORTGAGE, INC.   | 12  | \$826,798.27    | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS COMMERCIAL AND SAVINGS BANK                         | 115 | \$11,483,373.14 | 3.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| CITIZENS MORTGAGE CORPORATION                                | 70  | \$8,462,928.65  | 2.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| DELMAR FINANCIAL COMPANY                                     | 11  | \$787,027.62    | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EMIGRANT MORTGAGE COMPANY, INC.                              | 4   | \$511,663.40    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| EXCHANGE FINANCIAL CORPORATION                               | 1   | \$90,000.00     | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST CHICAGO NBD MORTGAGE COMPANY                           | 7   | \$985,812.29    | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC | 26  | \$3,344,811.40  | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK LACROSSE-MADISON                  | 17  | \$1,507,399.02  | 0.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK OF AMERICA                        | 34  | \$3,823,752.85  | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST UNION MORTGAGE CORPORATION                             | 2   | \$134,616.18    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES                | 13  | \$2,007,600.00  | 0.54% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARANTY BANK SSB  | 86  | \$12,336,283.28 | 3.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARDIAN MORTGAGE COMPANY INC.                               | 41  | \$5,148,150.00  | 1.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMESIDE LENDING, INC.                                       | 1   | \$99,125.51     | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMESTEAD MORTGAGE COMPANY                                   | 29  | \$3,614,007.38  | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |     |                 |        |   |        |    |   |        |
|--|--|-----|-----------------|--------|---|--------|----|---|--------|
|  | HOMESTREET BANK                                | 39  | \$4,903,078.16  | 1.31%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ICM MORTGAGE CORPORATION                       | 48  | \$6,730,127.16  | 1.8%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDYMAC BANK, FSB                              | 5   | \$580,100.00    | 0.15%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE CORPORATION                     | 3   | \$275,200.00    | 0.07%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.                         | 58  | \$7,268,640.91  | 1.94%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | KAUFMAN AND BROAD MORTGAGE COMPANY             | 6   | \$839,215.00    | 0.22%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE CORPORATION                       | 82  | \$8,073,640.36  | 2.16%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION             | 61  | \$8,981,396.36  | 2.4%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA INC.                           | 69  | \$7,875,014.91  | 2.1%   | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                 | 17  | \$2,487,497.46  | 0.66%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NCB SAVINGS BANK FSB                           | 2   | \$112,446.75    | 0.03%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTHERN STAR FUNDING, LLC                     | 4   | \$630,794.89    | 0.17%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NVR MORTGAGE FINANCE INC.                      | 9   | \$1,276,950.00  | 0.34%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLYMPIA MORTGAGE CORPORATION                   | 4   | \$606,717.07    | 0.16%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINE STATE MORTGAGE CORPORATION                | 11  | \$1,416,576.03  | 0.38%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLYMOUTH SAVINGS BANK                          | 39  | \$3,967,069.31  | 1.06%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRISM MORTGAGE COMPANY                         | 36  | \$5,223,443.24  | 1.39%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REGIONS MORTGAGE, INC.                         | 472 | \$45,750,629.36 | 12.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYNOVUS MORTGAGE CORPORATION                   | 246 | \$26,240,724.21 | 7.01%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION | 34  | \$4,055,166.18  | 1.08%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TCF MORTGAGE CORPORATION                       | 4   | \$313,378.83    | 0.08%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | TEMPLE-INLAND MORTGAGE CORPORATION        | 35           | \$4,058,401.45          | 1.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON MORTGAGE COMPANY           | 1            | \$204,679.47            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                | 38           | \$3,756,377.41          | 1%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                   | 9            | \$1,174,137.71          | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA BANK, NA                         | 241          | \$26,262,956.01         | 7.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEBSTER BANK                              | 6            | \$719,000.00            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 1,127        | \$136,922,308.52        | 36.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>3,252</b> | <b>\$374,525,651.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371J6R0    | AEGIS MORTGAGE CORPORATION                | 1            | \$38,900.00             | 0.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION        | 4            | \$599,500.00            | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKERS GUARANTEE TITLE AND TRUST COMPANY | 1            | \$151,066.65            | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BSB BANK & TRUST CO.                      | 6            | \$349,237.24            | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CARDINAL FINANCIAL COMPANY                | 3            | \$241,300.00            | 0.09%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CIMARRON MORTGAGE COMPANY                 | 3            | \$198,170.00            | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                        | 3            | \$156,353.51            | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS COMMERCIAL AND SAVINGS BANK      | 20           | \$1,497,756.88          | 0.54%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION             | 67           | \$8,500,660.76          | 3.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CORINTHIAN MORTGAGE CORPORATION           | 1            | \$67,790.08             | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EMIGRANT MORTGAGE COMPANY, INC.           | 5            | \$520,250.00            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EXCHANGE FINANCIAL                        | 6            | \$526,625.00            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |   |     |                 |       |   |        |    |   |        |
|--|---|-----|-----------------|-------|---|--------|----|---|--------|
|  | CORPORATION   |     |                 |       |   |        |    |   |        |
|  | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY  | 7   | \$580,774.34    | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST FEDERAL<br>SAVINGS BANK<br>LACROSSE-MADISON                                 | 12  | \$1,789,321.70  | 0.65% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | FIRST UNION<br>MORTGAGE<br>CORPORATION  | 2   | \$136,000.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY FUNDING<br>DIVERSIFIED<br>MORTGAGE<br>SERVICES                            | 9   | \$863,427.98    | 0.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GN MORTGAGE<br>CORPORATION  | 1   | \$136,438.45    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK<br>SSB  | 47  | \$5,587,255.85  | 2.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESIDE LENDING,<br>INC.   | 2   | \$145,729.97    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTEAD<br>MORTGAGE<br>COMPANY  | 36  | \$3,439,728.03  | 1.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ICM MORTGAGE<br>CORPORATION   | 10  | \$1,419,359.00  | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDYMAC BANK, FSB   | 3   | \$262,320.66    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IRWIN MORTGAGE<br>CORPORATION   | 5   | \$388,500.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL<br>INC.   | 30  | \$3,269,788.16  | 1.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE<br>CORPORATION   | 135 | \$12,834,406.40 | 4.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET<br>MORTGAGE<br>CORPORATION  | 81  | \$7,684,497.43  | 2.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA<br>INC.   | 35  | \$2,615,294.57  | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 140 | \$14,276,780.23 | 5.16% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY<br>MORTGAGE<br>COMPANY  | 15  | \$1,315,370.22  | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NCB SAVINGS BANK<br>FSB   | 3   | \$521,345.63    | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |     |                 |       |   |        |    |   |        |
|--|---|-----|-----------------|-------|---|--------|----|---|--------|
|  | NORTHERN STAR FUNDING, LLC                            | 2   | \$261,100.00    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NVR MORTGAGE FINANCE INC.                             | 11  | \$1,168,622.00  | 0.42% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD KENT MORTGAGE COMPANY                             | 3   | \$352,000.00    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLYMPIA MORTGAGE CORPORATION                          | 3   | \$352,534.00    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINE STATE MORTGAGE CORPORATION                       | 4   | \$273,590.78    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLYMOUTH SAVINGS BANK                                 | 33  | \$3,686,768.28  | 1.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE      | 8   | \$650,450.00    | 0.24% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 1   | \$129,500.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRISM MORTGAGE COMPANY                                | 71  | \$7,309,148.45  | 2.64% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBMG INC.   | 2   | \$194,400.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REGIONS MORTGAGE, INC.                                | 153 | \$10,322,194.09 | 3.73% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REPUBLIC BANK   | 3   | \$262,405.97    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SOUTHTRUST MORTGAGE CORPORATION                       | 61  | \$6,501,541.56  | 2.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYNOVUS MORTGAGE CORPORATION                          | 53  | \$3,728,261.85  | 1.35% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION        | 3   | \$388,500.00    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TCF MORTGAGE CORPORATION                              | 7   | \$499,440.53    | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEMPLE-INLAND MORTGAGE CORPORATION                    | 26  | \$2,719,675.01  | 0.98% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HUNTINGTON MORTGAGE COMPANY                       | 25  | \$2,820,086.88  | 1.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TOWNE MORTGAGE  | 13  | \$991,054.58    | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |



|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | COMPANY   |              |                         |             |          |               |    |          |               |
|              | TRUSTCORP MORTGAGE COMPANY                          | 57           | \$4,792,185.68          | 1.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA BANK, NA                                   | 47           | \$4,625,579.86          | 1.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 1,361        | \$154,318,946.23        | 55.86%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>2,640</b> | <b>\$276,461,934.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371J6S8    | AEGIS MORTGAGE CORPORATION                          | 7            | \$796,500.00            | 1.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CARDINAL FINANCIAL COMPANY                          | 4            | \$121,500.00            | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHEVY CHASE SAVINGS BANK FSB                        | 2            | \$145,013.74            | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                                  | 2            | \$54,333.86             | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLUMBIA NATIONAL INC.                              | 8            | \$902,387.80            | 2.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.           | 1            | \$270,000.00            | 0.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST CHICAGO NBD MORTGAGE COMPANY                  | 26           | \$1,324,717.39          | 3.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES       | 3            | \$225,500.00            | 0.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK SSB                                   | 6            | \$381,152.19            | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC                       | 14           | \$758,988.54            | 1.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HIBERNIA NATIONAL BANK                              | 5            | \$281,300.00            | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | KAUFMAN AND BROAD MORTGAGE COMPANY                  | 1            | \$113,500.00            | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | M&T MORTGAGE CORPORATION                            | 4            | \$414,933.11            | 0.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MARKET STREET MORTGAGE CORPORATION                  | 18           | \$1,042,752.46          | 2.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE | 36           | \$3,639,228.50          | 8.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | COMPANY (NAMC)  |            |                        |             |          |               |    |          |               |
|              | NORTHERN STAR FUNDING, LLC                            | 2          | \$202,129.35           | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PINE STATE MORTGAGE CORPORATION                       | 1          | \$95,000.00            | 0.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PLYMOUTH SAVINGS BANK                                 | 2          | \$248,726.88           | 0.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE      | 6          | \$785,056.41           | 1.81%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 2          | \$153,799.14           | 0.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PRISM MORTGAGE COMPANY                                | 4          | \$516,393.53           | 1.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS MORTGAGE, INC.                                | 23         | \$1,357,444.69         | 3.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SALEM FIVE MORTGAGE CORPORATION                       | 3          | \$271,996.33           | 0.63%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION                          | 9          | \$508,672.30           | 1.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEMPLE-INLAND MORTGAGE CORPORATION                    | 1          | \$90,550.00            | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                            | 7          | \$218,875.00           | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS                    | 6          | \$477,675.98           | 1.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 308        | \$27,996,843.76        | 64.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>511</b> | <b>\$43,394,970.96</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371J6W9    | CARDINAL FINANCIAL COMPANY                            | 1          | \$95,000.00            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                                    | 3          | \$450,610.20           | 0.46%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                          | 54         | \$6,544,487.00         | 6.7%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.             | 1          | \$145,000.00           | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 4          | \$593,114.56           | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|   |    |                |       |   |        |    |   |        |
|---|----|----------------|-------|---|--------|----|---|--------|
| FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY  |    |                |       |   |        |    |   |        |
| FIRST HORIZON<br>HOME LOAN<br>CORPORATION   | 11 | \$1,304,798.70 | 1.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST<br>MASSACHUSETTS<br>BANK, NA DBA<br>BANKNORTH<br>MORTGAGE<br>COMPANY, INC.  | 4  | \$439,808.74   | 0.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLAGSTAR BANK,<br>FSB   | 1  | \$89,706.25    | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FLEET NATIONAL<br>BANK C/O FLEET<br>MORTGAGE CORP.                                | 7  | \$726,901.36   | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GMAC MORTGAGE<br>CORPORATION  | 28 | \$4,164,117.74 | 4.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARANTY BANK<br>SSB  | 2  | \$214,400.00   | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HARWOOD STREET<br>FUNDING I, LLC  | 6  | \$885,968.74   | 0.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HIBERNIA NATIONAL<br>BANK   | 7  | \$1,018,767.35 | 1.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ICM MORTGAGE<br>CORPORATION   | 3  | \$585,569.17   | 0.6%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| IRWIN MORTGAGE<br>CORPORATION   | 2  | \$179,190.00   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IVANHOE FINANCIAL<br>INC.   | 3  | \$480,964.74   | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
| M&T MORTGAGE<br>CORPORATION   | 8  | \$1,029,251.84 | 1.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARKET STREET<br>MORTGAGE<br>CORPORATION  | 12 | \$1,274,362.83 | 1.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 36 | \$5,656,734.40 | 5.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL CITY<br>MORTGAGE<br>COMPANY  | 33 | \$4,126,275.35 | 4.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OHIO SAVINGS BANK   | 4  | \$606,237.16   | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD KENT<br>MORTGAGE<br>COMPANY   | 1  | \$167,806.22   | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | PLYMOUTH SAVINGS BANK                                 | 2          | \$253,244.90           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 2          | \$203,700.00           | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | REGIONS MORTGAGE, INC.                                | 3          | \$356,078.77           | 0.36%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SUNTRUST MORTGAGE INC.                                | 3          | \$397,263.95           | 0.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION                          | 2          | \$329,836.13           | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION        | 1          | \$126,500.00           | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON MORTGAGE COMPANY                       | 6          | \$744,685.38           | 0.76%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                               | 12         | \$1,629,753.24         | 1.67%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS                    | 2          | \$289,375.64           | 0.3%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                                | 13         | \$1,642,231.00         | 1.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | USAA FEDERAL SAVINGS BANK                             | 17         | \$1,919,719.91         | 1.97%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAMU HOME LOANS, INC. (FKA PNC MORTGAGE)              | 4          | \$600,258.76           | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 449        | \$58,340,387.04        | 59.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>747</b> | <b>\$97,612,107.07</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31371J6X7    | CIMARRON MORTGAGE COMPANY                             | 2          | \$104,239.46           | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                                    | 27         | \$3,412,432.52         | 0.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COUNTRYWIDE HOME LOANS, INC.                          | 181        | \$21,206,462.54        | 4.53%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST CHICAGO NBD MORTGAGE COMPANY                    | 21         | \$2,616,953.21         | 0.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST HORIZON HOME LOAN CORPORATION                   | 133        | \$16,164,531.38        | 3.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |   | 17         | \$1,484,998.56         | 0.32%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|   |     |                 |        |   |             |    |   |             |
|---|-----|-----------------|--------|---|-------------|----|---|-------------|
| FIRST MASSACHUSETTS BANK, NA DBA BANKNORTH MORTGAGE COMPANY, INC. |     |                 |        |   |             |    |   |             |
| FIRSTAR BANK, NA  | 3   | \$625,054.61    | 0.13%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| FLAGSTAR BANK, FSB  | 21  | \$2,075,443.74  | 0.44%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES                     | 4   | \$545,100.00    | 0.12%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| GMAC MORTGAGE CORPORATION   | 421 | \$57,319,237.99 | 12.25% | 0 | \$0.00      | NA | 0 | \$0.00      |
| GN MORTGAGE CORPORATION   | 1   | \$140,465.23    | 0.03%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| GUARANTY BANK SSB   | 9   | \$1,517,204.57  | 0.32%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| HARWOOD STREET FUNDING I, LLC                                     | 55  | \$7,817,013.92  | 1.67%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| HIBERNIA NATIONAL BANK  | 56  | \$5,119,885.46  | 1.09%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| HOMESIDE LENDING, INC.  | 10  | \$1,295,300.71  | 0.28%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| HOMESTEAD MORTGAGE COMPANY  | 2   | \$293,356.68    | 0.06%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| HSBC MORTGAGE CORPORATION (USA)                                   | 18  | \$3,119,838.70  | 0.67%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| ICM MORTGAGE CORPORATION  | 5   | \$510,611.00    | 0.11%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| IRWIN MORTGAGE CORPORATION  | 11  | \$1,055,626.27  | 0.23%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| IVANHOE FINANCIAL INC.  | 8   | \$1,310,700.00  | 0.28%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| M&T MORTGAGE CORPORATION  | 23  | \$2,748,307.11  | 0.59%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| MARKET STREET MORTGAGE CORPORATION                                | 38  | \$4,884,043.66  | 1.04%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| MORTGAGEAMERICA INC.  | 22  | \$2,593,150.00  | 0.55%  | 0 | \$0.00      | NA | 0 | \$0.00      |
| NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE               | 75  | \$9,755,518.47  | 2.08%  | 1 | \$72,559.59 | NA | 1 | \$72,559.59 |

| COMPANY (NAMC)  |     |                 |       |   |        |    |   |        |
|---|-----|-----------------|-------|---|--------|----|---|--------|
| NATIONAL CITY MORTGAGE COMPANY                        | 227 | \$26,765,009.06 | 5.72% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NEW SOUTH FEDERAL SAVINGS BANK                        | 25  | \$2,722,124.73  | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHERN STAR FUNDING, LLC                            | 2   | \$343,000.00    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD KENT MORTGAGE COMPANY                             | 51  | \$6,766,407.54  | 1.45% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PHH MORTGAGE SERVICES CORPORATION                     | 10  | \$1,354,938.07  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PINE STATE MORTGAGE CORPORATION                       | 1   | \$161,300.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| PLYMOUTH SAVINGS BANK                                 | 4   | \$456,811.85    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 4   | \$373,846.43    | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| RBMG INC.   | 1   | \$113,781.16    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| REGIONS MORTGAGE, INC.                                | 49  | \$5,056,652.83  | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
| REPUBLIC BANK   | 1   | \$173,271.77    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SALEM FIVE MORTGAGE CORPORATION                       | 5   | \$646,476.48    | 0.14% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUNTRUST MORTGAGE INC.                                | 72  | \$8,931,071.46  | 1.91% | 0 | \$0.00 | NA | 0 | \$0.00 |
| SYNOVUS MORTGAGE CORPORATION                          | 26  | \$2,420,222.76  | 0.52% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION        | 3   | \$317,431.23    | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TEMPLE-INLAND MORTGAGE CORPORATION                    | 12  | \$1,699,344.69  | 0.36% | 0 | \$0.00 | NA | 0 | \$0.00 |
| THE HUNTINGTON MORTGAGE COMPANY                       | 66  | \$7,330,597.62  | 1.57% | 0 | \$0.00 | NA | 0 | \$0.00 |
| TRUSTCORP MORTGAGE                                    | 6   | \$611,225.45    | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              | COMPANY                                  |              |                         |             |          |                    |    |                    |
|--------------|--|--------------|-------------------------|-------------|----------|--------------------|----|--------------------|
|              | TRUSTMARK NATIONAL BANK                  | 11           | \$973,444.68            | 0.21%       | 0        | \$0.00             | NA | \$0.00             |
|              | UNION FEDERAL BANK OF INDIANAPOLIS       | 10           | \$1,575,585.33          | 0.34%       | 0        | \$0.00             | NA | \$0.00             |
|              | UNION PLANTERS BANK NA                   | 102          | \$9,658,783.95          | 2.06%       | 0        | \$0.00             | NA | \$0.00             |
|              | USAA FEDERAL SAVINGS BANK                | 27           | \$3,329,015.21          | 0.71%       | 0        | \$0.00             | NA | \$0.00             |
|              | WACHOVIA BANK, NA                        | 25           | \$2,557,253.93          | 0.55%       | 0        | \$0.00             | NA | \$0.00             |
|              | WAMU HOME LOANS, INC. (FKA PNC MORTGAGE) | 51           | \$5,941,899.34          | 1.27%       | 0        | \$0.00             | NA | \$0.00             |
|              | Unavailable                              | 1,856        | \$230,068,605.73        | 49.15%      | 0        | \$0.00             | NA | \$0.00             |
| <b>Total</b> |  | <b>3,810</b> | <b>\$468,063,577.09</b> | <b>100%</b> | <b>1</b> | <b>\$72,559.59</b> |    | <b>\$72,559.59</b> |
|              |  |              |                         |             |          |                    |    |                    |
| 31371J6Y5    | BANK OF HAWAII                           | 7            | \$1,724,370.26          | 14.07%      | 0        | \$0.00             | NA | \$0.00             |
|              | CHASE MANHATTAN MORTGAGE CORPORATION     | 1            | \$88,461.54             | 0.72%       | 0        | \$0.00             | NA | \$0.00             |
|              | FIRST UNION MORTGAGE CORPORATION         | 4            | \$609,253.00            | 4.97%       | 0        | \$0.00             | NA | \$0.00             |
|              | HOMESIDE LENDING, INC.                   | 3            | \$339,775.62            | 2.77%       | 0        | \$0.00             | NA | \$0.00             |
|              | IRWIN MORTGAGE CORPORATION               | 1            | \$95,704.63             | 0.78%       | 0        | \$0.00             | NA | \$0.00             |
|              | M&T MORTGAGE CORPORATION                 | 3            | \$415,109.30            | 3.39%       | 0        | \$0.00             | NA | \$0.00             |
|              | MARKET STREET MORTGAGE CORPORATION       | 2            | \$313,812.85            | 2.56%       | 0        | \$0.00             | NA | \$0.00             |
|              | NATIONAL CITY MORTGAGE COMPANY           | 1            | \$148,608.86            | 1.21%       | 0        | \$0.00             | NA | \$0.00             |
|              | OHIO SAVINGS BANK                        | 3            | \$523,638.87            | 4.27%       | 0        | \$0.00             | NA | \$0.00             |
|              | PRISM MORTGAGE COMPANY                   | 9            | \$1,596,479.71          | 13.03%      | 0        | \$0.00             | NA | \$0.00             |
|              | REGIONS MORTGAGE, INC.                   | 4            | \$740,596.61            | 6.04%       | 0        | \$0.00             | NA | \$0.00             |
|              | REPUBLIC BANK                            | 4            | \$620,442.86            | 5.06%       | 0        | \$0.00             | NA | \$0.00             |
|              | TEMPLE-INLAND MORTGAGE CORPORATION       | 1            | \$153,857.37            | 1.26%       | 0        | \$0.00             | NA | \$0.00             |
|              | UNION FEDERAL BANK OF                    | 2            | \$404,236.87            | 3.3%        | 0        | \$0.00             | NA | \$0.00             |

|              |  |           |                        |             |          |               |    |          |               |
|--------------|--|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | INDIANAPOLIS                                 |           |                        |             |          |               |    |          |               |
|              | WASHINGTON MUTUAL BANK                       | 4         | \$579,895.59           | 4.73%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                  | 28        | \$3,899,625.73         | 31.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>77</b> | <b>\$12,253,869.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |           |                        |             |          |               |    |          |               |
| 31371J6Z2    | AEGIS MORTGAGE CORPORATION                   | 5         | \$924,741.19           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION           | 3         | \$441,477.99           | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION           | 41        | \$6,812,251.17         | 2.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                               | 41        | \$9,163,437.53         | 3.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKERS GUARANTEE TITLE AND TRUST COMPANY    | 3         | \$191,329.46           | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CARDINAL FINANCIAL COMPANY                   | 20        | \$2,430,798.00         | 0.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CIMARRON MORTGAGE COMPANY                    | 3         | \$559,205.62           | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                           | 13        | \$1,726,486.20         | 0.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS COMMERCIAL AND SAVINGS BANK         | 23        | \$2,504,233.23         | 0.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION                | 55        | \$8,529,515.33         | 3.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CROWN MORTGAGE COMPANY                       | 4         | \$525,368.68           | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.    | 5         | \$948,078.68           | 0.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EMIGRANT MORTGAGE COMPANY, INC.              | 4         | \$788,000.00           | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST CHICAGO NBD MORTGAGE COMPANY           | 5         | \$731,921.52           | 0.26%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST UNION MORTGAGE CORPORATION             | 4         | \$709,275.76           | 0.25%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP. | 3         | \$519,595.88           | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |



|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | FORTRESS MORTGAGE, INC.  | 3  | \$522,401.50   | 0.18% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES                      | 30 | \$4,210,418.57 | 1.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GN MORTGAGE CORPORATION  | 2  | \$360,965.86   | 0.13% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUARANTY BANK SSB  | 14 | \$2,356,989.17 | 0.83% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | GUILD MORTGAGE COMPANY   | 5  | \$825,490.80   | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMEAMERICAN MORTGAGE CORPORATION                                  | 3  | \$660,600.00   | 0.23% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESIDE LENDING, INC.   | 1  | \$74,481.68    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTEAD MORTGAGE COMPANY   | 14 | \$1,642,854.88 | 0.58% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | HOMESTREET BANK  | 5  | \$596,792.75   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | ICM MORTGAGE CORPORATION   | 25 | \$3,961,003.38 | 1.4%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | INDYMAC BANK, FSB  | 4  | \$712,876.32   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | IVANHOE FINANCIAL INC.   | 43 | \$6,493,410.00 | 2.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | M&T MORTGAGE CORPORATION   | 9  | \$2,103,301.45 | 0.74% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION                                 | 40 | \$5,589,691.50 | 1.97% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | MORTGAGEAMERICA INC.   | 19 | \$2,533,387.48 | 0.89% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 4  | \$718,159.65   | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                                     | 8  | \$1,455,230.19 | 0.51% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW SOUTH FEDERAL SAVINGS BANK                                     | 3  | \$528,164.98   | 0.19% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH AMERICAN SAVINGS BANK F.S.B.                                 | 4  | \$590,428.62   | 0.21% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NVR MORTGAGE   | 1  | \$242,000.00   | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |   |    |                 |       |   |        |    |        |
|--|---|----|-----------------|-------|---|--------|----|--------|
|  | FINANCE INC.  |    |                 |       |   |        |    |        |
|  | PINE STATE MORTGAGE CORPORATION                       | 3  | \$470,075.59    | 0.17% | 0 | \$0.00 | NA | \$0.00 |
|  | PINNACLE FINANCIAL CORPORATION                        | 15 | \$1,853,653.01  | 0.65% | 0 | \$0.00 | NA | \$0.00 |
|  | PLYMOUTH SAVINGS BANK                                 | 51 | \$6,809,934.26  | 2.41% | 0 | \$0.00 | NA | \$0.00 |
|  | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 2  | \$213,608.39    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | PRISM MORTGAGE COMPANY                                | 58 | \$9,274,502.57  | 3.28% | 0 | \$0.00 | NA | \$0.00 |
|  | RBMG INC.   | 3  | \$541,887.60    | 0.19% | 0 | \$0.00 | NA | \$0.00 |
|  | REGIONS MORTGAGE, INC.                                | 67 | \$9,913,906.27  | 3.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | REPUBLIC BANK   | 5  | \$759,590.38    | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | SALEM FIVE MORTGAGE CORPORATION                       | 3  | \$500,000.00    | 0.18% | 0 | \$0.00 | NA | \$0.00 |
|  | SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE           | 43 | \$7,813,674.38  | 2.76% | 0 | \$0.00 | NA | \$0.00 |
|  | SUNSHINE MORTGAGE CORPORATION                         | 41 | \$6,577,042.90  | 2.32% | 0 | \$0.00 | NA | \$0.00 |
|  | SYNOVUS MORTGAGE CORPORATION                          | 90 | \$14,486,998.65 | 5.12% | 0 | \$0.00 | NA | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION        | 57 | \$7,604,732.73  | 2.69% | 0 | \$0.00 | NA | \$0.00 |
|  | TEMPLE-INLAND MORTGAGE CORPORATION                    | 17 | \$2,555,837.44  | 0.9%  | 0 | \$0.00 | NA | \$0.00 |
|  | THE HUNTINGTON MORTGAGE COMPANY                       | 15 | \$1,414,777.19  | 0.5%  | 0 | \$0.00 | NA | \$0.00 |
|  | TRUSTCORP MORTGAGE COMPANY                            | 5  | \$404,550.00    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | TRUSTMARK NATIONAL BANK                               | 3  | \$400,035.60    | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | UNIVERSAL MORTGAGE                                    | 8  | \$1,172,572.46  | 0.41% | 0 | \$0.00 | NA | \$0.00 |

|              |  |              |                         |             |          |               |    |          |               |
|--------------|--|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | CORPORATION  |              |                         |             |          |               |    |          |               |
|              | WACHOVIA BANK,<br>NA                               | 23           | \$3,946,701.82          | 1.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 893          | \$132,742,366.42        | 46.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>1,871</b> | <b>\$283,140,812.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |              |                         |             |          |               |    |          |               |
| 31371J7A6    | AEGIS MORTGAGE<br>CORPORATION                      | 2            | \$391,100.00            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAHOMEKEY,<br>INC                             | 1            | \$128,000.00            | 0.01%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME<br>MORTGAGE<br>CORPORATION           | 3            | \$496,329.33            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE<br>FINANCIAL<br>CORPORATION           | 214          | \$32,446,205.33         | 2.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                                     | 14           | \$2,853,727.13          | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKERS<br>GUARANTEE TITLE<br>AND TRUST<br>COMPANY | 4            | \$587,826.05            | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKFINANCIAL FSB                                  | 11           | \$1,005,400.00          | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CARDINAL<br>FINANCIAL<br>COMPANY                   | 31           | \$5,006,688.00          | 0.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION         | 2            | \$391,712.81            | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CIMARRON<br>MORTGAGE<br>COMPANY                    | 9            | \$1,089,570.21          | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                                 | 21           | \$2,173,941.85          | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS<br>COMMERCIAL AND<br>SAVINGS BANK         | 218          | \$21,995,813.09         | 1.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE<br>CORPORATION                   | 171          | \$24,768,715.62         | 1.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CORINTHIAN<br>MORTGAGE<br>CORPORATION              | 8            | \$903,897.27            | 0.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EMIGRANT<br>MORTGAGE<br>COMPANY, INC.              | 5            | \$1,133,000.00          | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EXCHANGE<br>FINANCIAL<br>CORPORATION               | 14           | \$1,793,621.95          | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST CHICAGO NBD<br>MORTGAGE                      | 17           | \$1,462,165.75          | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |

| COMPANY  |     |                 |       |   |        |    |   |        |
|--|-----|-----------------|-------|---|--------|----|---|--------|
| FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC | 37  | \$4,867,324.69  | 0.33% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK LACROSSE-MADISON                  | 103 | \$12,040,646.36 | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST FEDERAL SAVINGS BANK OF AMERICA                        | 29  | \$4,383,492.83  | 0.29% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FIRST UNION MORTGAGE CORPORATION                             | 4   | \$441,078.38    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
| FORTRESS MORTGAGE, INC.                                      | 8   | \$1,395,485.00  | 0.09% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES                | 128 | \$20,356,468.93 | 1.37% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GERSHMAN INVESTMENT CORPORATION                              | 1   | \$273,628.11    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GN MORTGAGE CORPORATION                                      | 5   | \$689,419.66    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARANTY BANK SSB  | 292 | \$44,079,944.33 | 2.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
| GUARDIAN MORTGAGE COMPANY INC.                               | 61  | \$9,217,355.52  | 0.62% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMESTEAD MORTGAGE COMPANY                                   | 150 | \$19,553,995.80 | 1.31% | 0 | \$0.00 | NA | 0 | \$0.00 |
| HOMESTREET BANK  | 246 | \$42,445,031.40 | 2.85% | 0 | \$0.00 | NA | 0 | \$0.00 |
| ICM MORTGAGE CORPORATION                                     | 77  | \$12,905,157.11 | 0.87% | 0 | \$0.00 | NA | 0 | \$0.00 |
| IVANHOE FINANCIAL INC.                                       | 364 | \$55,026,416.99 | 3.7%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| M&T MORTGAGE CORPORATION                                     | 109 | \$16,343,999.33 | 1.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARKET STREET MORTGAGE CORPORATION                           | 526 | \$86,435,371.61 | 5.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MATRIX FINANCIAL SERVICES CORPORATION                        | 1   | \$74,550.00     | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
| MORTGAGEAMERICA INC.   | 193 | \$23,649,112.38 | 1.59% | 0 | \$0.00 | NA | 0 | \$0.00 |

|  |  |     |                 |       |   |        |    |   |        |
|--|--|-----|-----------------|-------|---|--------|----|---|--------|
|  | NATIONAL CITY MORTGAGE COMPANY                 | 80  | \$12,134,775.58 | 0.81% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NCB SAVINGS BANK FSB                           | 1   | \$96,850.00     | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NEW SOUTH FEDERAL SAVINGS BANK                 | 24  | \$3,278,759.45  | 0.22% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NORTH AMERICAN SAVINGS BANK F.S.B.             | 103 | \$15,321,639.13 | 1.03% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | NVR MORTGAGE FINANCE INC.                      | 3   | \$681,600.00    | 0.05% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OHIO SAVINGS BANK                              | 1   | \$80,936.82     | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLYMPIA MORTGAGE CORPORATION                   | 6   | \$1,082,587.00  | 0.07% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATHFINDER BANK                                | 25  | \$2,588,373.78  | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINE STATE MORTGAGE CORPORATION                | 99  | \$13,931,584.18 | 0.94% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINNACLE FINANCIAL CORPORATION                 | 108 | \$13,467,409.91 | 0.9%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PIONEER BANK                                   | 40  | \$3,986,061.98  | 0.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLYMOUTH SAVINGS BANK                          | 82  | \$11,745,794.84 | 0.79% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRISM MORTGAGE COMPANY                         | 3   | \$362,477.91    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REGIONS MORTGAGE, INC.                         | 366 | \$56,253,966.95 | 3.78% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SELF HELP VENTURES FUND                        | 3   | \$204,399.53    | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE    | 92  | \$16,084,598.95 | 1.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNSHINE MORTGAGE CORPORATION                  | 224 | \$34,792,701.38 | 2.34% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNTRUST MORTGAGE INC.                         | 2   | \$158,400.00    | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYNOVUS MORTGAGE CORPORATION                   | 444 | \$56,931,704.46 | 3.82% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION | 148 | \$18,955,066.97 | 1.27% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  |  | 265 | \$39,361,704.99 | 2.64% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |   |              |                           |             |          |               |    |          |               |
|--------------|---|--------------|---------------------------|-------------|----------|---------------|----|----------|---------------|
|              | TEMPLE-INLAND MORTGAGE CORPORATION            |              |                           |             |          |               |    |          |               |
|              | THE HUNTINGTON MORTGAGE COMPANY               | 30           | \$4,048,563.99            | 0.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                    | 129          | \$15,274,329.49           | 1.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTMARK NATIONAL BANK                       | 103          | \$12,632,564.18           | 0.85%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WACHOVIA BANK, NA                             | 346          | \$52,930,825.84           | 3.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WEBSTER BANK                                  | 9            | \$1,871,939.06            | 0.13%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                   | 4,172        | \$648,119,522.48          | 43.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>9,987</b> | <b>\$1,489,185,331.67</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371J7C2    | AEGIS MORTGAGE CORPORATION                    | 19           | \$1,844,800.00            | 1.35%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAHOMEKEY, INC                           | 2            | \$290,800.00              | 0.21%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION            | 1            | \$144,034.79              | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION            | 6            | \$803,197.59              | 0.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                                | 2            | \$401,115.11              | 0.29%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHASE MANHATTAN MORTGAGE CORPORATION          | 1            | \$36,434.38               | 0.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CHEVY CHASE SAVINGS BANK FSB                  | 2            | \$159,387.43              | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION                 | 14           | \$1,961,616.15            | 1.44%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLUMBIA NATIONAL INC.                        | 5            | \$647,500.00              | 0.48%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.     | 14           | \$2,633,130.00            | 1.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES | 25           | \$2,474,427.45            | 1.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GN MORTGAGE CORPORATION                       | 1            | \$253,485.27              | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GUARANTY BANK SSB                             | 12           | \$1,231,067.00            | 0.9%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |    |                 |        |   |        |    |   |        |
|--|----|-----------------|--------|---|--------|----|---|--------|
| HOMESTEAD MORTGAGE COMPANY   | 4  | \$531,915.43    | 0.39%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| IVANHOE FINANCIAL INC.   | 11 | \$1,209,420.00  | 0.89%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| MARKET STREET MORTGAGE CORPORATION                                 | 26 | \$3,273,046.32  | 2.4%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 91 | \$15,163,373.84 | 11.12% | 0 | \$0.00 | NA | 0 | \$0.00 |
| NATIONAL CITY MORTGAGE COMPANY                                     | 26 | \$3,265,537.74  | 2.4%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTH AMERICAN SAVINGS BANK F.S.B.                                 | 13 | \$932,125.87    | 0.68%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NORTHERN STAR FUNDING, LLC   | 6  | \$516,100.00    | 0.38%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| NVR MORTGAGE FINANCE INC.  | 6  | \$1,038,529.50  | 0.76%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLD KENT MORTGAGE COMPANY  | 3  | \$404,829.34    | 0.3%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| OLYMPIA MORTGAGE CORPORATION                                       | 2  | \$370,000.00    | 0.27%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PINE STATE MORTGAGE CORPORATION                                    | 4  | \$339,417.03    | 0.25%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PINNACLE FINANCIAL CORPORATION                                     | 13 | \$1,411,181.94  | 1.04%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE                   | 4  | \$351,720.00    | 0.26%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| PRISM MORTGAGE COMPANY   | 42 | \$5,052,554.53  | 3.71%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| REGIONS MORTGAGE, INC.   | 20 | \$1,092,170.07  | 0.8%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| REPUBLIC BANK  | 7  | \$965,146.24    | 0.71%  | 0 | \$0.00 | NA | 0 | \$0.00 |
| SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE                        | 2  | \$131,931.25    | 0.1%   | 0 | \$0.00 | NA | 0 | \$0.00 |
| SUNSHINE MORTGAGE  | 6  | \$693,614.09    | 0.51%  | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |                                    |              |                         |             |          |               |    |          |               |
|--------------|------------------------------------|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | CORPORATION                        |              |                         |             |          |               |    |          |               |
|              | SUNTRUST MORTGAGE INC.             | 1            | \$94,737.98             | 0.07%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | SYNOVUS MORTGAGE CORPORATION       | 7            | \$418,614.34            | 0.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TEMPLE-INLAND MORTGAGE CORPORATION | 3            | \$263,132.00            | 0.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON MORTGAGE COMPANY    | 4            | \$383,287.00            | 0.28%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TOWNE MORTGAGE COMPANY             | 3            | \$266,900.00            | 0.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY         | 19           | \$871,564.91            | 0.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 628          | \$84,381,707.10         | 61.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>1,055</b> | <b>\$136,303,551.69</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KA27    | COUNTRYWIDE HOME LOANS, INC.       | 129          | \$10,654,590.76         | 39.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 188          | \$16,322,071.50         | 60.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>317</b>   | <b>\$26,976,662.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KA35    | COUNTRYWIDE HOME LOANS, INC.       | 124          | \$10,647,371.98         | 34.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 234          | \$20,469,035.55         | 65.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>358</b>   | <b>\$31,116,407.53</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KA43    | COUNTRYWIDE HOME LOANS, INC.       | 287          | \$38,794,537.38         | 57.15%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 193          | \$29,089,654.68         | 42.85%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>480</b>   | <b>\$67,884,192.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KA50    | COUNTRYWIDE HOME LOANS, INC.       | 110          | \$12,125,027.31         | 35.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 191          | \$22,267,804.66         | 64.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>301</b>   | <b>\$34,392,831.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KA76    | COUNTRYWIDE HOME LOANS, INC.       | 63           | \$5,450,123.94          | 42.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                        | 81           | \$7,352,914.70          | 57.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                    | <b>144</b>   | <b>\$12,803,038.64</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KA84    | COUNTRYWIDE HOME LOANS, INC.       | 59           | \$4,758,435.02          | 29.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable  | 143        | \$11,557,326.93        | 70.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>202</b> | <b>\$16,315,761.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KAE1    |  | AEGIS MORTGAGE CORPORATION   | 14         | \$1,522,500.00         | 4.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | COUNTRYWIDE HOME LOANS, INC.                                       | 13         | \$1,399,666.96         | 4.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.                          | 1          | \$182,000.00           | 0.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FIRST AMERICAN MORTGAGE SECURITIES, INC.                           | 1          | \$56,661.00            | 0.17%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES                      | 8          | \$599,750.00           | 1.82%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | GUARANTY BANK SSB  | 3          | \$379,563.48           | 1.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | HARWOOD STREET FUNDING I, LLC                                      | 3          | \$149,846.33           | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | HOMESIDE LENDING, INC.   | 2          | \$396,929.17           | 1.2%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | MARKET STREET MORTGAGE CORPORATION                                 | 17         | \$2,213,177.55         | 6.71%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 8          | \$1,507,529.93         | 4.57%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | NATIONAL CITY MORTGAGE COMPANY                                     | 8          | \$966,899.82           | 2.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | NEW SOUTH FEDERAL SAVINGS BANK                                     | 4          | \$238,500.23           | 0.72%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | NORTHERN STAR FUNDING, LLC   | 1          | \$224,863.69           | 0.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | OLD KENT MORTGAGE COMPANY  | 2          | \$173,113.37           | 0.52%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PRISM MORTGAGE COMPANY   | 6          | \$539,732.80           | 1.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | REPUBLIC BANK  | 3          | \$442,394.44           | 1.34%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | SYNOVUS MORTGAGE   | 2          | \$51,120.00            | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |   |            |                        |             |          |               |    |          |               |
|--------------|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | CORPORATION                                 |            |                        |             |          |               |    |          |               |
|              | TRUSTMARK NATIONAL BANK                     | 2          | \$219,053.00           | 0.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                  | 6          | \$419,094.74           | 1.27%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                                 | 171        | \$21,313,886.14        | 64.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>275</b> | <b>\$32,996,282.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |            |                        |             |          |               |    |          |               |
| 31371KAG6    | AEGIS MORTGAGE CORPORATION                  | 6          | \$946,700.00           | 0.11%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAHOMEKEY, INC                         | 2          | \$365,000.00           | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | AMERICAN HOME MORTGAGE CORPORATION          | 3          | \$630,723.79           | 0.08%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANCMORTGAGE FINANCIAL CORPORATION          | 30         | \$4,209,601.25         | 0.5%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANK OF HAWAII                              | 7          | \$1,266,492.17         | 0.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | BANKERS GUARANTEE TITLE AND TRUST COMPANY   | 4          | \$377,226.69           | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CARDINAL FINANCIAL COMPANY                  | 4          | \$297,650.00           | 0.04%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIMORTGAGE, INC.                          | 4          | \$419,405.65           | 0.05%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CITIZENS MORTGAGE CORPORATION               | 148        | \$21,402,961.37        | 2.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CORINTHIAN MORTGAGE CORPORATION             | 1          | \$164,200.00           | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.   | 5          | \$967,995.00           | 0.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | EXCHANGE FINANCIAL CORPORATION              | 20         | \$2,000,850.00         | 0.24%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST CHICAGO NBD MORTGAGE COMPANY          | 48         | \$4,145,426.88         | 0.49%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST FEDERAL SAVINGS BANK LACROSSE-MADISON | 13         | \$1,514,986.50         | 0.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FORTRESS MORTGAGE, INC.                     | 1          | \$160,344.00           | 0.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | GATEWAY FUNDING DIVERSIFIED                 | 60         | \$7,226,174.18         | 0.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |     |                 |       |   |        |    |        |
|--|--|-----|-----------------|-------|---|--------|----|--------|
|  | MORTGAGE SERVICES  |     |                 |       |   |        |    |        |
|  | GERSHMAN INVESTMENT CORPORATION                                    | 5   | \$839,838.88    | 0.1%  | 0 | \$0.00 | NA | \$0.00 |
|  | GN MORTGAGE CORPORATION  | 12  | \$1,954,585.07  | 0.23% | 0 | \$0.00 | NA | \$0.00 |
|  | GUARANTY BANK SSB  | 114 | \$14,223,476.76 | 1.69% | 0 | \$0.00 | NA | \$0.00 |
|  | HEARTLAND SAVINGS BANK FSB   | 5   | \$969,850.00    | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMEAMERICAN MORTGAGE CORPORATION                                  | 3   | \$652,150.00    | 0.08% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTEAD MORTGAGE COMPANY   | 282 | \$35,183,073.49 | 4.19% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTREET BANK  | 58  | \$10,123,746.64 | 1.21% | 0 | \$0.00 | NA | \$0.00 |
|  | ICM MORTGAGE CORPORATION   | 84  | \$12,729,701.50 | 1.52% | 0 | \$0.00 | NA | \$0.00 |
|  | IVANHOE FINANCIAL INC.   | 196 | \$22,961,253.79 | 2.74% | 0 | \$0.00 | NA | \$0.00 |
|  | M&T MORTGAGE CORPORATION   | 91  | \$11,636,016.07 | 1.39% | 0 | \$0.00 | NA | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION                                 | 274 | \$41,333,296.89 | 4.93% | 0 | \$0.00 | NA | \$0.00 |
|  | MATRIX FINANCIAL SERVICES CORPORATION                              | 1   | \$260,000.00    | 0.03% | 0 | \$0.00 | NA | \$0.00 |
|  | MORTGAGEAMERICA INC.   | 28  | \$2,487,313.18  | 0.3%  | 0 | \$0.00 | NA | \$0.00 |
|  | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 469 | \$78,670,626.66 | 9.37% | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                                     | 75  | \$9,684,503.48  | 1.15% | 0 | \$0.00 | NA | \$0.00 |
|  | NCB SAVINGS BANK FSB   | 26  | \$2,292,956.64  | 0.27% | 0 | \$0.00 | NA | \$0.00 |
|  | NEW SOUTH FEDERAL SAVINGS BANK                                     | 7   | \$1,003,927.30  | 0.12% | 0 | \$0.00 | NA | \$0.00 |
|  | NORTH AMERICAN SAVINGS BANK F.S.B.                                 | 97  | \$10,799,290.21 | 1.29% | 0 | \$0.00 | NA | \$0.00 |

|  |  |    |                |       |   |        |    |   |        |
|--|--|----|----------------|-------|---|--------|----|---|--------|
|  | NVR MORTGAGE FINANCE INC.                      | 9  | \$1,696,400.00 | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLD KENT MORTGAGE COMPANY                      | 2  | \$174,018.40   | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | OLYMPIA MORTGAGE CORPORATION                   | 4  | \$896,685.48   | 0.11% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PATHFINDER BANK                                | 2  | \$110,317.22   | 0.01% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINE STATE MORTGAGE CORPORATION                | 17 | \$2,148,595.55 | 0.26% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PINNACLE FINANCIAL CORPORATION                 | 45 | \$4,146,647.01 | 0.49% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PLYMOUTH SAVINGS BANK                          | 37 | \$5,507,491.04 | 0.66% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | PRISM MORTGAGE COMPANY                         | 26 | \$3,963,804.98 | 0.47% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RATE ONE HOME LOANS INC.                       | 6  | \$702,348.72   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | RBMG INC.                                      | 4  | \$493,505.28   | 0.06% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | REGIONS MORTGAGE, INC.                         | 49 | \$5,594,888.29 | 0.67% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SELF HELP VENTURES FUND                        | 11 | \$649,364.85   | 0.08% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE    | 35 | \$5,144,127.18 | 0.61% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNSHINE MORTGAGE CORPORATION                  | 46 | \$6,385,808.90 | 0.76% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SUNTRUST MORTGAGE INC.                         | 8  | \$1,438,646.41 | 0.17% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | SYNOVUS MORTGAGE CORPORATION                   | 88 | \$8,017,606.54 | 0.96% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION | 67 | \$6,748,138.80 | 0.8%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TEMPLE-INLAND MORTGAGE CORPORATION             | 77 | \$7,949,305.82 | 0.95% | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | THE HUNTINGTON MORTGAGE COMPANY                | 6  | \$848,863.70   | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 |
|  | TRUSTCORP                                      | 69 | \$6,018,801.42 | 0.72% | 0 | \$0.00 | NA | 0 | \$0.00 |

|              |  |   |              |                         |             |          |               |    |          |               |
|--------------|--|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | MORTGAGE COMPANY  |              |                         |             |          |               |    |          |               |
|              |  | TRUSTMARK NATIONAL BANK   | 17           | \$1,332,785.51          | 0.16%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WACHOVIA BANK, NA   | 40           | \$5,438,521.64          | 0.65%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 3,065        | \$459,931,608.24        | 54.79%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>5,913</b> | <b>\$839,239,625.02</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |              |                         |             |          |               |    |          |               |
| 31371KAH4    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST                           | 56           | \$5,032,140.94          | 29.48%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | CITIMORTGAGE, INC.  | 22           | \$2,092,429.03          | 12.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | M&T MORTGAGE CORPORATION  | 35           | \$3,104,067.05          | 18.18%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA  | 19           | \$1,673,001.64          | 9.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable   | 57           | \$5,169,739.31          | 30.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>189</b>   | <b>\$17,071,377.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |   |              |                         |             |          |               |    |          |               |
| 31371KAK7    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST                           | 10           | \$751,350.28            | 0.83%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | COUNTRYWIDE HOME LOANS, INC.                                      | 24           | \$2,340,752.03          | 2.59%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FIRST CHICAGO NBD MORTGAGE COMPANY                                | 14           | \$1,181,667.83          | 1.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FIRST HORIZON HOME LOAN CORPORATION                               | 28           | \$2,610,470.05          | 2.89%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FIRST MASSACHUSETTS BANK, NA DBA BANKNORTH MORTGAGE COMPANY, INC. | 8            | \$838,378.97            | 0.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FLAGSTAR BANK, FSB  | 8            | \$862,435.16            | 0.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES                     | 3            | \$521,775.00            | 0.58%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | GMAC MORTGAGE CORPORATION   | 90           | \$9,123,054.66          | 10.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | GUARANTY BANK SSB   | 2            | \$363,079.12            | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  |   | 28           | \$3,262,407.31          | 3.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|  |  |    |                |       |   |        |    |        |
|--|--|----|----------------|-------|---|--------|----|--------|
|  | HARWOOD STREET FUNDING I, LLC                                      |    |                |       |   |        |    |        |
|  | HIBERNIA NATIONAL BANK   | 3  | \$546,287.29   | 0.6%  | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESIDE LENDING, INC.   | 4  | \$258,687.00   | 0.29% | 0 | \$0.00 | NA | \$0.00 |
|  | HOMESTEAD MORTGAGE COMPANY   | 4  | \$619,126.70   | 0.68% | 0 | \$0.00 | NA | \$0.00 |
|  | HSBC MORTGAGE CORPORATION (USA)                                    | 2  | \$559,000.00   | 0.62% | 0 | \$0.00 | NA | \$0.00 |
|  | IRWIN MORTGAGE CORPORATION   | 7  | \$556,661.64   | 0.62% | 0 | \$0.00 | NA | \$0.00 |
|  | IVANHOE FINANCIAL INC.   | 4  | \$619,750.00   | 0.69% | 0 | \$0.00 | NA | \$0.00 |
|  | MARKET STREET MORTGAGE CORPORATION                                 | 8  | \$672,327.72   | 0.74% | 0 | \$0.00 | NA | \$0.00 |
|  | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 19 | \$2,171,220.33 | 2.4%  | 0 | \$0.00 | NA | \$0.00 |
|  | NATIONAL CITY MORTGAGE COMPANY                                     | 15 | \$1,745,704.50 | 1.93% | 0 | \$0.00 | NA | \$0.00 |
|  | OLD KENT MORTGAGE COMPANY  | 15 | \$1,500,495.64 | 1.66% | 0 | \$0.00 | NA | \$0.00 |
|  | RBMG INC.  | 1  | \$51,000.00    | 0.06% | 0 | \$0.00 | NA | \$0.00 |
|  | REGIONS MORTGAGE, INC.   | 6  | \$306,264.18   | 0.34% | 0 | \$0.00 | NA | \$0.00 |
|  | REPUBLIC BANK  | 2  | \$217,500.40   | 0.24% | 0 | \$0.00 | NA | \$0.00 |
|  | SALEM FIVE MORTGAGE CORPORATION                                    | 2  | \$394,500.00   | 0.44% | 0 | \$0.00 | NA | \$0.00 |
|  | SOVEREIGN BANK, A FEDERAL SAVINGS BANK                             | 1  | \$124,770.77   | 0.14% | 0 | \$0.00 | NA | \$0.00 |
|  | SUNTRUST MORTGAGE INC.   | 1  | \$36,850.00    | 0.04% | 0 | \$0.00 | NA | \$0.00 |
|  | SYNOVUS MORTGAGE CORPORATION                                       | 1  | \$64,682.98    | 0.07% | 0 | \$0.00 | NA | \$0.00 |
|  | TAYLOR, BEAN AND WHITAKER MORTGAGE                                 | 1  | \$63,750.00    | 0.07% | 0 | \$0.00 | NA | \$0.00 |

|              |   |              |                         |             |          |               |    |          |               |
|--------------|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              | CORPORATION                               |              |                         |             |          |               |    |          |               |
|              | TEMPLE-INLAND MORTGAGE CORPORATION        | 3            | \$406,650.00            | 0.45%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON MORTGAGE COMPANY           | 21           | \$1,458,512.61          | 1.61%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY                | 9            | \$725,533.89            | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS        | 10           | \$1,201,482.60          | 1.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION PLANTERS BANK NA                    | 12           | \$837,381.86            | 0.93%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | USAA FEDERAL SAVINGS BANK                 | 7            | \$721,350.09            | 0.8%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WAMU HOME LOANS, INC. (FKA PNC MORTGAGE)  | 12           | \$1,518,121.79          | 1.68%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 493          | \$51,222,034.58         | 56.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>878</b>   | <b>\$90,455,016.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |
| 31371KAM3    | CITIMORTGAGE, INC.                        | 30           | \$5,110,766.67          | 2.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A. | 2            | \$181,000.00            | 0.1%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST UNION MORTGAGE CORPORATION          | 303          | \$39,714,588.86         | 20.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON MORTGAGE COMPANY           | 79           | \$11,438,460.11         | 6.02%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL BANK, FA                | 426          | \$69,347,783.53         | 36.5%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | WASHINGTON MUTUAL HOME LOANS, INC.        | 43           | \$7,527,491.64          | 3.96%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                               | 354          | \$56,663,655.47         | 29.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>1,237</b> | <b>\$189,983,746.28</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |   |              |                         |             |          |               |    |          |               |
| 31371KAN1    | CITIMORTGAGE, INC.                        | 3            | \$451,381.26            | 1.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST UNION MORTGAGE CORPORATION          | 97           | \$10,242,425.84         | 33.29%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | THE HUNTINGTON MORTGAGE COMPANY           | 3            | \$377,896.76            | 1.23%       | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | WASHINGTON MUTUAL BANK, FA   | 52         | \$7,464,697.14         | 24.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 96         | \$12,233,083.46        | 39.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>251</b> | <b>\$30,769,484.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KAQ4    | AEGIS MORTGAGE CORPORATION   | 11         | \$842,900.00           | 11.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | COLONIAL SAVINGS FA  | 2          | \$118,593.54           | 1.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 3          | \$480,040.53           | 6.31%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NATIONAL CITY MORTGAGE COMPANY                                     | 1          | \$126,474.98           | 1.66%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | PINE STATE MORTGAGE CORPORATION                                    | 1          | \$30,411.86            | 0.4%        | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE                   | 3          | \$315,761.43           | 4.15%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | TRUSTCORP MORTGAGE COMPANY   | 1          | \$69,594.07            | 0.91%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | UNION FEDERAL BANK OF INDIANAPOLIS                                 | 2          | \$72,591.57            | 0.95%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 68         | \$5,551,830.81         | 72.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>92</b>  | <b>\$7,608,198.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KAR2    | AEGIS MORTGAGE CORPORATION   | 37         | \$2,623,500.00         | 57.24%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NEW SOUTH FEDERAL SAVINGS BANK                                     | 3          | \$283,741.72           | 6.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE                   | 2          | \$180,595.82           | 3.94%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 18         | \$1,495,663.82         | 32.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>60</b>  | <b>\$4,583,501.36</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371KAU5    | AEGIS MORTGAGE CORPORATION   | 24         | \$1,988,300.00         | 15.47%      | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              | COUNTRYWIDE HOME LOANS, INC.                                       | 6          | \$722,344.90           | 5.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | CTX MORTGAGE COMPANY   | 1          | \$99,157.84            | 0.77%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST AMERICAN MORTGAGE SECURITIES, INC.                           | 2          | \$181,346.00           | 1.41%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HARWOOD STREET FUNDING I, LLC                                      | 1          | \$107,812.22           | 0.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | MARKET STREET MORTGAGE CORPORATION                                 | 3          | \$264,900.00           | 2.06%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 9          | \$927,690.17           | 7.22%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable  | 75         | \$8,564,447.22         | 66.61%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>121</b> | <b>\$12,855,998.35</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |    |          |               |
| 31371KAW1    | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION                       | 2          | \$131,909.04           | 2.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP.                       | 29         | \$3,100,348.32         | 57.98%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMESIDE LENDING, INC.   | 21         | \$2,062,172.33         | 38.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NAVY FEDERAL CREDIT UNION  | 1          | \$52,954.38            | 0.99%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>53</b>  | <b>\$5,347,384.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |    |          |               |
| 31371KAY7    | FLEET NATIONAL BANK C/O FLEET MORTGAGE CORP.                       | 5          | \$366,654.45           | 15.4%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | HOMESIDE LENDING, INC.   | 3          | \$199,707.91           | 8.39%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | NAVY FEDERAL CREDIT UNION  | 17         | \$1,815,214.82         | 76.21%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>25</b>  | <b>\$2,381,577.18</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |            |                        |             |          |               |    |          |               |
| 31371KAZ4    | COUNTRYWIDE HOME LOANS, INC.                                       | 3          | \$189,073.25           | 5%          | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | FIRST UNION MORTGAGE CORPORATION                                   | 6          | \$671,589.90           | 17.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | 2          | \$407,168.69           | 10.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |  |           |                       |             |          |               |          |               |
|--------------|--|--|-----------|-----------------------|-------------|----------|---------------|----------|---------------|
|              |  | HARWOOD STREET FUNDING I, LLC                                      |           |                       |             |          |               |          |               |
|              |  | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 2         | \$184,417.48          | 4.88%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | OLD KENT MORTGAGE COMPANY  | 1         | \$190,056.12          | 5.03%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 19        | \$2,135,480.39        | 56.53%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>33</b> | <b>\$3,777,785.83</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371KBD2    |  | IRWIN MORTGAGE CORPORATION   | 1         | \$153,000.00          | 5.29%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 5         | \$441,926.53          | 15.29%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 26        | \$2,295,982.56        | 79.42%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>32</b> | <b>\$2,890,909.09</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371KBE0    |  | GUARDIAN MORTGAGE COMPANY INC.                                     | 29        | \$3,543,570.00        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>29</b> | <b>\$3,543,570.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371KBF7    |  | GUARDIAN MORTGAGE COMPANY INC.                                     | 32        | \$3,894,161.27        | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>32</b> | <b>\$3,894,161.27</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371KBW0    |  | COUNTRYWIDE HOME LOANS, INC.                                       | 4         | \$375,101.13          | 9.45%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 32        | \$3,594,056.93        | 90.55%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>36</b> | <b>\$3,969,158.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371KBX8    |  | COUNTRYWIDE HOME LOANS, INC.                                       | 3         | \$372,919.30          | 19.28%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 15        | \$1,561,277.46        | 80.72%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |  | <b>18</b> | <b>\$1,934,196.76</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31371KBY6    |  | COUNTRYWIDE HOME LOANS, INC.                                       | 12        | \$615,101.80          | 4.9%        | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable  | 126       | \$11,932,326.33       | 95.1%       | 0        | \$0.00        | NA       | \$0.00        |

|              |  |  |            |                        |             |          |               |    |          |               |
|--------------|--|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |  | <b>138</b> | <b>\$12,547,428.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371Q4F2    |  | DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.                          | 32         | \$4,497,585.36         | 48.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FIRST UNION MORTGAGE CORPORATION                                   | 1          | \$159,868.85           | 1.74%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 1          | \$135,200.00           | 1.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 30         | \$4,418,361.27         | 47.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>64</b>  | <b>\$9,211,015.48</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371Q4Q8    |  | Unavailable  | 3          | \$151,918.03           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>3</b>   | <b>\$151,918.03</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371Q4R6    |  | CITIMORTGAGE, INC.   | 4          | \$619,940.19           | 21.46%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | FIRST UNION MORTGAGE CORPORATION                                   | 5          | \$748,454.14           | 25.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 2          | \$211,748.11           | 7.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | WASHINGTON MUTUAL BANK, FA   | 1          | \$153,813.62           | 5.33%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 8          | \$1,154,242.81         | 39.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>20</b>  | <b>\$2,888,198.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31371Q4X3    |  | Unavailable  | 2          | \$152,000.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>2</b>   | <b>\$152,000.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376JV48    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST                            | 53         | \$10,032,611.60        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>53</b>  | <b>\$10,032,611.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31376JV63    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST                            | 114        | \$20,006,075.66        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>114</b> | <b>\$20,006,075.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |  |          |                        |             |          |               |    |          |               |
|--------------|--|--|----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31377QD82    |  | MIDLAND<br>MORTGAGE<br>INVESTMENT<br>CORPORATION | 1        | \$3,417,566.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$3,417,566.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377QDH2    |  | MIDLAND<br>MORTGAGE<br>INVESTMENT<br>CORPORATION | 1        | \$1,729,338.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$1,729,338.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377QF49    |  | AMI CAPITAL INC.                                 | 1        | \$3,600,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$3,600,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377QFA5    |  | BERKSHIRE<br>MORTGAGE FINANCE<br>L.P.            | 2        | \$21,500,000.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>2</b> | <b>\$21,500,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377QFP2    |  | ARBOR NATIONAL<br>COMMERCIAL<br>MORTGAGE, L.L.C. | 1        | \$797,564.76           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$797,564.76</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377QFW7    |  | MIDLAND<br>MORTGAGE<br>INVESTMENT<br>CORPORATION | 1        | \$997,000.00           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$997,000.00</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377QKS0    |  | GMAC COMMERCIAL<br>MORTGAGE<br>CORPORATION       | 1        | \$8,484,228.04         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$8,484,228.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377QNM0    |  | COLLATERAL<br>MORTGAGE LTD.                      | 1        | \$1,441,500.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$1,441,500.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31377QNT5    |  | GMAC COMMERCIAL<br>MORTGAGE<br>CORPORATION       | 1        | \$14,000,000.00        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1</b> | <b>\$14,000,000.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GP44    |  | Unavailable                                      | 6        | \$1,657,717.87         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>6</b> | <b>\$1,657,717.87</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

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|              |             |            |                         |             |          |               |    |          |               |
|--------------|-------------|------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31381GP85    | Unavailable | 158        | \$30,594,225.93         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>158</b> | <b>\$30,594,225.93</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GPB8    | Unavailable | 7          | \$20,898,247.43         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>7</b>   | <b>\$20,898,247.43</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GPH5    | Unavailable | 14         | \$3,688,108.04          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>14</b>  | <b>\$3,688,108.04</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GPP7    | Unavailable | 39         | \$117,048,335.13        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>39</b>  | <b>\$117,048,335.13</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GPQ5    | Unavailable | 13         | \$42,643,396.98         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>13</b>  | <b>\$42,643,396.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GPR3    | Unavailable | 145        | \$28,465,889.49         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>145</b> | <b>\$28,465,889.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GPS1    | Unavailable | 219        | \$64,946,985.80         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>219</b> | <b>\$64,946,985.80</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GQC5    | Unavailable | 130        | \$38,235,665.10         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>130</b> | <b>\$38,235,665.10</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GQD3    | Unavailable | 141        | \$38,299,056.27         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>141</b> | <b>\$38,299,056.27</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GQE1    | Unavailable | 144        | \$44,516,232.49         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>144</b> | <b>\$44,516,232.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GQF8    | Unavailable | 118        | \$35,711,990.07         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>118</b> | <b>\$35,711,990.07</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GQG6    | Unavailable | 122        | \$22,906,789.94         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>122</b> | <b>\$22,906,789.94</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GQH4    | Unavailable | 117        | \$22,120,697.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>117</b> | <b>\$22,120,697.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GQK7    | Unavailable | 25         | \$6,744,068.02          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>25</b>  | <b>\$6,744,068.02</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GQM3    | Unavailable | 10         | \$2,092,403.75          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |             | <b>10</b>  | <b>\$2,092,403.75</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |   |           |                        |             |          |               |    |          |               |
|--------------|---|-----------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31381GQN1    | Unavailable   | 12        | \$3,375,080.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>12</b> | <b>\$3,375,080.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GQT8    | Unavailable   | 5         | \$11,362,252.65        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>5</b>  | <b>\$11,362,252.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31381GQY7    | Unavailable   | 6         | \$1,464,075.67         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>6</b>  | <b>\$1,464,075.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31382SB34    | KAUFMAN AND BROAD MORTGAGE COMPANY                    | 8         | \$993,230.49           | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>8</b>  | <b>\$993,230.49</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31383KBF3    | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 4         | \$786,769.46           | 16.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 27        | \$3,960,119.58         | 83.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>31</b> | <b>\$4,746,889.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31383KBG1    | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 3         | \$261,500.00           | 17.19%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 14        | \$1,259,711.00         | 82.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>17</b> | <b>\$1,521,211.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31383KBH9    | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 9         | \$1,263,563.69         | 11.94%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 71        | \$9,318,818.96         | 88.06%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>80</b> | <b>\$10,582,382.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31383KBM8    | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 1         | \$133,000.00           | 10.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable   | 9         | \$1,087,400.00         | 89.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |   | <b>10</b> | <b>\$1,220,400.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31383LSL0    | PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC | 19        | \$1,133,266.08         | 30.05%      | 0        | \$0.00        | NA | 0        | \$0.00        |

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|              |  |  |              |                         |             |          |               |    |          |               |
|--------------|--|--|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable  | 37           | \$2,638,284.76          | 69.95%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>56</b>    | <b>\$3,771,550.84</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |              |                         |             |          |               |    |          |               |
| 31383LSM8    |  | PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE CAPITAL<br>RESOURCES, LLC | 10           | \$513,082.58            | 24.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 26           | \$1,560,282.51          | 75.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>36</b>    | <b>\$2,073,365.09</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |              |                         |             |          |               |    |          |               |
| 31383LSN6    |  | PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE CAPITAL<br>RESOURCES, LLC | 6            | \$588,191.98            | 28.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 23           | \$1,507,289.03          | 71.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>29</b>    | <b>\$2,095,481.01</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |              |                         |             |          |               |    |          |               |
| 31383Q3E2    |  | FIRST UNION<br>MORTGAGE<br>CORPORATION                         | 85           | \$15,203,853.16         | 56.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable  | 63           | \$11,800,439.90         | 43.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>148</b>   | <b>\$27,004,293.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |              |                         |             |          |               |    |          |               |
| 31383SRR3    |  | Unavailable  | 412          | \$78,648,690.62         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>412</b>   | <b>\$78,648,690.62</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |              |                         |             |          |               |    |          |               |
| 31383SRS1    |  | Unavailable  | 1,136        | \$203,837,976.41        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>1,136</b> | <b>\$203,837,976.41</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |              |                         |             |          |               |    |          |               |
| 31383SRX0    |  | Unavailable  | 205          | \$30,703,236.71         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>205</b>   | <b>\$30,703,236.71</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |              |                         |             |          |               |    |          |               |
| 31383SSJ0    |  | Unavailable  | 379          | \$58,049,581.86         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>379</b>   | <b>\$58,049,581.86</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |              |                         |             |          |               |    |          |               |
| 31383SSK7    |  | Unavailable  | 46           | \$5,947,486.30          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>46</b>    | <b>\$5,947,486.30</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |              |                         |             |          |               |    |          |               |
| 31383SSL5    |  | Unavailable  | 51           | \$6,463,919.70          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>51</b>    | <b>\$6,463,919.70</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |              |                         |             |          |               |    |          |               |
| 31383VYN7    |  | ALASKA USA<br>FEDERAL CREDIT<br>UNION                          | 31           | \$3,000,193.60          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |  | <b>31</b>    | <b>\$3,000,193.60</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  |  |              |                         |             |          |               |    |          |               |

|              |  |   |              |                         |             |          |               |    |          |               |
|--------------|--|---|--------------|-------------------------|-------------|----------|---------------|----|----------|---------------|
| 31383VYP2    |  | ALASKA USA<br>FEDERAL CREDIT<br>UNION       | 23           | \$3,500,281.17          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>23</b>    | <b>\$3,500,281.17</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385C3U5    |  | FIRST NATIONWIDE<br>MORTGAGE<br>CORPORATION | 56           | \$8,230,792.87          | 61.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 29           | \$5,051,318.12          | 38.03%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>85</b>    | <b>\$13,282,110.99</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385C3V3    |  | FIRST NATIONWIDE<br>MORTGAGE<br>CORPORATION | 470          | \$77,214,396.71         | 39.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 706          | \$119,446,424.94        | 60.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>1,176</b> | <b>\$196,660,821.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385C3W1    |  | FIRST NATIONWIDE<br>MORTGAGE<br>CORPORATION | 32           | \$4,828,616.92          | 11.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 258          | \$38,792,214.53         | 88.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>290</b>   | <b>\$43,620,831.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385CYN7    |  | FIRST NATIONWIDE<br>MORTGAGE<br>CORPORATION | 34           | \$5,074,428.29          | 39.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 52           | \$7,752,814.93          | 60.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>86</b>    | <b>\$12,827,243.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385CZ48    |  | FIRST NATIONWIDE<br>MORTGAGE<br>CORPORATION | 151          | \$22,476,456.07         | 64.43%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 88           | \$12,410,833.66         | 35.57%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>239</b>   | <b>\$34,887,289.73</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385CZ55    |  | FIRST NATIONWIDE<br>MORTGAGE<br>CORPORATION | 282          | \$35,783,023.02         | 45.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 303          | \$43,282,441.04         | 54.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>585</b>   | <b>\$79,065,464.06</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385CZ63    |  | FIRST NATIONWIDE<br>MORTGAGE<br>CORPORATION | 10           | \$1,080,951.08          | 21.07%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                                 | 35           | \$4,050,081.93          | 78.93%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>45</b>    | <b>\$5,131,033.01</b>   | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |



|              |                                       |            |                        |             |          |               |    |          |               |
|--------------|---------------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31385CZ71    | FIRST NATIONWIDE MORTGAGE CORPORATION | 1          | \$104,000.00           | 12.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 9          | \$703,312.76           | 87.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>10</b>  | <b>\$807,312.76</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385DWW7    | RATE ONE HOME LOANS INC.              | 8          | \$1,008,244.04         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>8</b>   | <b>\$1,008,244.04</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385ESC4    | Unavailable                           | 55         | \$6,397,302.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>55</b>  | <b>\$6,397,302.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385ESD2    | Unavailable                           | 82         | \$8,579,440.72         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>82</b>  | <b>\$8,579,440.72</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385ESE0    | FIRST UNION MORTGAGE CORPORATION      | 20         | \$1,871,806.79         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>20</b>  | <b>\$1,871,806.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385NMA4    | CITIMORTGAGE, INC.                    | 7          | \$515,399.02           | 11.09%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 48         | \$4,132,531.96         | 88.91%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>55</b>  | <b>\$4,647,930.98</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385X7D3    | FIRST UNION MORTGAGE CORPORATION      | 33         | \$4,022,567.12         | 98.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 1          | \$63,874.85            | 1.56%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>34</b>  | <b>\$4,086,441.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385X7E1    | FIRST UNION MORTGAGE CORPORATION      | 95         | \$12,051,471.74        | 65.56%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 45         | \$6,332,254.86         | 34.44%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>140</b> | <b>\$18,383,726.60</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385X7F8    | FIRST UNION MORTGAGE CORPORATION      | 190        | \$25,705,934.90        | 57.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                           | 155        | \$19,297,656.48        | 42.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>345</b> | <b>\$45,003,591.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31385YVM4    | BANCMORTGAGE FINANCIAL CORPORATION    | 8          | \$1,105,750.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                       | <b>8</b>   | <b>\$1,105,750.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                        |           |                       |             |          |               |    |          |               |
|--------------|------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| 31386AEK8    | TOWNE MORTGAGE COMPANY | 19        | \$2,511,587.05        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>19</b> | <b>\$2,511,587.05</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386AEM4    | TOWNE MORTGAGE COMPANY | 28        | \$3,039,223.14        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>28</b> | <b>\$3,039,223.14</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DJR2    | GUARANTY BANK          | 44        | \$5,166,084.30        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>44</b> | <b>\$5,166,084.30</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DJS0    | GUARANTY BANK          | 74        | \$7,608,677.18        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>74</b> | <b>\$7,608,677.18</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DJU5    | GUARANTY BANK          | 58        | \$5,401,451.65        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>58</b> | <b>\$5,401,451.65</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DJV3    | GUARANTY BANK          | 48        | \$3,785,295.73        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>48</b> | <b>\$3,785,295.73</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DJW1    | GUARANTY BANK          | 59        | \$2,630,397.49        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>59</b> | <b>\$2,630,397.49</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DJX9    | GUARANTY BANK          | 36        | \$1,324,588.72        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>36</b> | <b>\$1,324,588.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DJY7    | GUARANTY BANK          | 48        | \$1,586,026.46        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>48</b> | <b>\$1,586,026.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DJZ4    | GUARANTY BANK          | 28        | \$1,406,478.11        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>28</b> | <b>\$1,406,478.11</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DLF5    | GUARANTY BANK          | 37        | \$6,542,591.87        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>37</b> | <b>\$6,542,591.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DLR9    | GUARANTY BANK          | 18        | \$1,452,309.57        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>18</b> | <b>\$1,452,309.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DME7    | GUARANTY BANK          | 15        | \$1,058,924.90        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>15</b> | <b>\$1,058,924.90</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DMJ6    | GUARANTY BANK          | 18        | \$3,710,233.45        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                        | <b>18</b> | <b>\$3,710,233.45</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DML1    | GUARANTY BANK          | 9         | \$735,784.69          | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |                                  |            |                        |             |          |               |    |          |               |
|--------------|--|----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                  | <b>9</b>   | <b>\$735,784.69</b>    | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386DMN7    |  | GUARANTY BANK                    | 14         | \$1,128,007.32         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>14</b>  | <b>\$1,128,007.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386E2G2    |  | FIRST UNION MORTGAGE CORPORATION | 1          | \$22,615.95            | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>1</b>   | <b>\$22,615.95</b>     | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386E2H0    |  | FIRST UNION MORTGAGE CORPORATION | 20         | \$2,987,389.46         | 74.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 9          | \$1,040,677.99         | 25.84%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>29</b>  | <b>\$4,028,067.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386E2J6    |  | FIRST UNION MORTGAGE CORPORATION | 139        | \$15,728,447.53        | 61.41%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 84         | \$9,883,230.63         | 38.59%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>223</b> | <b>\$25,611,678.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386ELE6    |  | COLUMBIA NATIONAL INC.           | 122        | \$18,511,477.36        | 97.81%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 2          | \$413,803.41           | 2.19%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>124</b> | <b>\$18,925,280.77</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386ELF3    |  | COLUMBIA NATIONAL INC.           | 148        | \$21,180,757.81        | 99.58%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 1          | \$89,933.20            | 0.42%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>149</b> | <b>\$21,270,691.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386ELK2    |  | COLUMBIA NATIONAL INC.           | 57         | \$8,648,400.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>57</b>  | <b>\$8,648,400.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386ELM8    |  | COLUMBIA NATIONAL INC.           | 57         | \$8,312,650.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>57</b>  | <b>\$8,312,650.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386ELN6    |  | COLUMBIA NATIONAL INC.           | 83         | \$11,989,521.00        | 96.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                      | 4          | \$483,850.00           | 3.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                  | <b>87</b>  | <b>\$12,473,371.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386ELP1    |  | COLUMBIA NATIONAL INC.           | 10         | \$1,095,338.95         | 95.14%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | Unavailable                             | 1          | \$55,900.00            | 4.86%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>11</b>  | <b>\$1,151,238.95</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386ELQ9    |  | COLUMBIA NATIONAL INC.                  | 10         | \$1,433,750.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>10</b>  | <b>\$1,433,750.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386ELR7    |  | COLUMBIA NATIONAL INC.                  | 61         | \$7,568,064.79         | 98.02%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 1          | \$152,700.00           | 1.98%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>62</b>  | <b>\$7,720,764.79</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386ELS5    |  | COLUMBIA NATIONAL INC.                  | 48         | \$5,578,828.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>48</b>  | <b>\$5,578,828.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386EP28    |  | CITIMORTGAGE, INC.                      | 20         | \$2,910,166.77         | 17.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 81         | \$13,494,926.47        | 82.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>101</b> | <b>\$16,405,093.24</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386EP36    |  | CITIMORTGAGE, INC.                      | 144        | \$25,598,206.88        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>144</b> | <b>\$25,598,206.88</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386EP44    |  | CITIMORTGAGE, INC.                      | 219        | \$36,120,191.12        | 94.97%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 12         | \$1,913,022.45         | 5.03%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>231</b> | <b>\$38,033,213.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386EP51    |  | CITIMORTGAGE, INC.                      | 60         | \$3,975,163.97         | 26.35%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 160        | \$11,109,716.41        | 73.65%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>220</b> | <b>\$15,084,880.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386EP69    |  | CITIMORTGAGE, INC.                      | 100        | \$6,398,395.54         | 31.55%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 206        | \$13,883,392.71        | 68.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>306</b> | <b>\$20,281,788.25</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386EP77    |  | CITIMORTGAGE, INC.                      | 17         | \$1,009,858.94         | 14.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                             | 107        | \$6,117,200.51         | 85.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>124</b> | <b>\$7,127,059.45</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386JBC0    |  | MI FINANCIAL CORPORATION                | 20         | \$3,378,200.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>20</b>  | <b>\$3,378,200.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386JQQ3    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 117        | \$14,746,914.40        | 98.31%      | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
|              |  | PHH MORTGAGE SERVICES CORPORATION       | 3          | \$254,057.79           | 1.69%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>120</b> | <b>\$15,000,972.19</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386JQR1    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 80         | \$10,314,821.20        | 94.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE SERVICES CORPORATION       | 6          | \$556,662.72           | 5.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>86</b>  | <b>\$10,871,483.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386K3E2    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 148        | \$24,740,357.00        | 97.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE SERVICES CORPORATION       | 4          | \$664,376.00           | 2.62%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>152</b> | <b>\$25,404,733.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386K3P7    |  | BISHOPS GATE RESIDENTIAL MORTGAGE TRUST | 42         | \$7,070,375.00         | 82.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | PHH MORTGAGE SERVICES CORPORATION       | 8          | \$1,456,227.28         | 17.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>50</b>  | <b>\$8,526,602.28</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386K5W0    |  | USAA FEDERAL SAVINGS BANK               | 15         | \$1,421,028.57         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>15</b>  | <b>\$1,421,028.57</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386K6X7    |  | USAA FEDERAL SAVINGS BANK               | 9          | \$1,393,230.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>9</b>   | <b>\$1,393,230.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386K7L2    |  | USAA FEDERAL SAVINGS BANK               | 19         | \$1,358,961.17         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>19</b>  | <b>\$1,358,961.17</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386K7M0    |  | USAA FEDERAL SAVINGS BANK               | 18         | \$2,811,341.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>18</b>  | <b>\$2,811,341.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386LAH5    |  | USAA FEDERAL SAVINGS BANK               | 63         | \$10,531,660.74        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |

|              |  |   |            |                        |             |          |               |    |          |               |
|--------------|--|---|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |   | <b>63</b>  | <b>\$10,531,660.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386LV25    |  | COMMERCIAL<br>FEDERAL MORTGAGE<br>CORPORATION | 62         | \$7,500,893.96         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>62</b>  | <b>\$7,500,893.96</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386LVT6    |  | COMMERCIAL<br>FEDERAL MORTGAGE<br>CORPORATION | 71         | \$10,001,063.93        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>71</b>  | <b>\$10,001,063.93</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386LVU3    |  | COMMERCIAL<br>FEDERAL MORTGAGE<br>CORPORATION | 76         | \$11,000,249.08        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>76</b>  | <b>\$11,000,249.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386LVV1    |  | COMMERCIAL<br>FEDERAL MORTGAGE<br>CORPORATION | 104        | \$12,999,984.72        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>104</b> | <b>\$12,999,984.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386LVW9    |  | COMMERCIAL<br>FEDERAL MORTGAGE<br>CORPORATION | 42         | \$5,000,724.29         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>42</b>  | <b>\$5,000,724.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386LVX7    |  | COMMERCIAL<br>FEDERAL MORTGAGE<br>CORPORATION | 22         | \$2,300,882.75         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>22</b>  | <b>\$2,300,882.75</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386LVY5    |  | COMMERCIAL<br>FEDERAL MORTGAGE<br>CORPORATION | 28         | \$3,999,732.30         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>28</b>  | <b>\$3,999,732.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386LVZ2    |  | COMMERCIAL<br>FEDERAL MORTGAGE<br>CORPORATION | 121        | \$9,001,618.13         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>121</b> | <b>\$9,001,618.13</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386MWE6    |  | Unavailable                                   | 15         | \$1,123,213.49         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>15</b>  | <b>\$1,123,213.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386N2K3    |  | Unavailable                                   | 49         | \$10,004,107.55        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |   | <b>49</b>  | <b>\$10,004,107.55</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                 |            |                        |             |          |               |    |          |               |
|--------------|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31386N2L1    | HSBC MORTGAGE CORPORATION (USA) | 27         | \$4,594,184.96         | 70.68%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 11         | \$1,906,228.43         | 29.32%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>38</b>  | <b>\$6,500,413.39</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386N2M9    | HSBC MORTGAGE CORPORATION (USA) | 46         | \$8,755,366.48         | 92.16%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 5          | \$744,827.78           | 7.84%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>51</b>  | <b>\$9,500,194.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386N2N7    | Unavailable                     | 15         | \$2,500,215.88         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>15</b>  | <b>\$2,500,215.88</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386N2Q0    | HSBC MORTGAGE CORPORATION (USA) | 10         | \$1,800,134.49         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>10</b>  | <b>\$1,800,134.49</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386N2S6    | HSBC MORTGAGE CORPORATION (USA) | 11         | \$1,949,175.67         | 97.45%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 1          | \$51,000.00            | 2.55%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>12</b>  | <b>\$2,000,175.67</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386N2T4    | HSBC MORTGAGE CORPORATION (USA) | 185        | \$31,880,293.95        | 92.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 15         | \$2,727,612.21         | 7.88%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>200</b> | <b>\$34,607,906.16</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386N2U1    | HSBC MORTGAGE CORPORATION (USA) | 1          | \$100,076.00           | 1.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 35         | \$5,630,517.32         | 98.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>36</b>  | <b>\$5,730,593.32</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386N2X5    | HSBC MORTGAGE CORPORATION (USA) | 9          | \$1,249,416.52         | 81.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 1          | \$279,107.79           | 18.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>10</b>  | <b>\$1,528,524.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386N3A4    | HSBC MORTGAGE CORPORATION (USA) | 13         | \$2,800,272.85         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>13</b>  | <b>\$2,800,272.85</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386N3B2    | HSBC MORTGAGE CORPORATION (USA) | 2          | \$461,000.00           | 6.12%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 40         | \$7,074,156.37         | 93.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>42</b>  | <b>\$7,535,156.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                 |            |                        |             |          |               |    |          |               |
|--------------|---------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31386N3D8    | HSBC MORTGAGE CORPORATION (USA) | 24         | \$3,682,275.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>24</b>  | <b>\$3,682,275.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386N3H9    | HSBC MORTGAGE CORPORATION (USA) | 13         | \$2,341,575.00         | 82.04%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 3          | \$512,500.00           | 17.96%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>16</b>  | <b>\$2,854,075.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386N3J5    | HSBC MORTGAGE CORPORATION (USA) | 13         | \$2,335,655.00         | 95.82%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 1          | \$102,000.00           | 4.18%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>14</b>  | <b>\$2,437,655.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386NB98    | HIBERNIA NATIONAL BANK          | 139        | \$19,608,686.56        | 89.1%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 13         | \$2,399,874.52         | 10.9%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>152</b> | <b>\$22,008,561.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386NCA4    | HIBERNIA NATIONAL BANK          | 576        | \$74,525,371.20        | 76.63%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 153        | \$22,726,596.75        | 23.37%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>729</b> | <b>\$97,251,967.95</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386NCB2    | HIBERNIA NATIONAL BANK          | 137        | \$17,261,482.41        | 69.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 55         | \$7,495,458.79         | 30.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>192</b> | <b>\$24,756,941.20</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386NCC0    | HIBERNIA NATIONAL BANK          | 21         | \$3,011,418.94         | 81.51%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 5          | \$683,300.75           | 18.49%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>26</b>  | <b>\$3,694,719.69</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386NCD8    | HIBERNIA NATIONAL BANK          | 31         | \$4,037,808.68         | 80.62%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 6          | \$970,367.83           | 19.38%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>37</b>  | <b>\$5,008,176.51</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386NCE6    | HIBERNIA NATIONAL BANK          | 314        | \$31,737,208.19        | 83.28%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                     | 55         | \$6,374,034.87         | 16.72%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                 | <b>369</b> | <b>\$38,111,243.06</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386NCF3    | HIBERNIA NATIONAL               | 59         | \$5,001,192.29         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |



|              |  |                                       |           |                        |             |          |               |          |               |
|--------------|--|---------------------------------------|-----------|------------------------|-------------|----------|---------------|----------|---------------|
|              |  | BANK                                  |           |                        |             |          |               |          |               |
| <b>Total</b> |  |                                       | <b>59</b> | <b>\$5,001,192.29</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31386NCG1    |  | HIBERNIA NATIONAL BANK                | 70        | \$6,228,801.96         | 80.19%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                           | 18        | \$1,539,226.62         | 19.81%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>88</b> | <b>\$7,768,028.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31386PJN4    |  | FIRST NATIONWIDE MORTGAGE CORPORATION | 2         | \$307,700.00           | 16.15%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                           | 10        | \$1,597,332.65         | 83.85%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>12</b> | <b>\$1,905,032.65</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31386PN25    |  | HSBC MORTGAGE CORPORATION (USA)       | 51        | \$8,200,759.56         | 100%        | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>51</b> | <b>\$8,200,759.56</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31386PN33    |  | HSBC MORTGAGE CORPORATION (USA)       | 68        | \$12,360,171.67        | 92.96%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                           | 5         | \$935,498.34           | 7.04%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>73</b> | <b>\$13,295,670.01</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31386PN41    |  | HSBC MORTGAGE CORPORATION (USA)       | 16        | \$2,831,520.78         | 94.97%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                           | 1         | \$150,000.00           | 5.03%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>17</b> | <b>\$2,981,520.78</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31386PN66    |  | HSBC MORTGAGE CORPORATION (USA)       | 10        | \$1,669,950.00         | 81.9%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                           | 2         | \$369,000.00           | 18.1%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>12</b> | <b>\$2,038,950.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31386PNW9    |  | HSBC MORTGAGE CORPORATION (USA)       | 62        | \$9,999,699.42         | 95.24%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                           | 2         | \$500,000.00           | 4.76%       | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>64</b> | <b>\$10,499,699.42</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31386PNX7    |  | HSBC MORTGAGE CORPORATION (USA)       | 84        | \$14,046,023.96        | 87.79%      | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                           | 10        | \$1,954,435.88         | 12.21%      | 0        | \$0.00        | NA       | \$0.00        |
| <b>Total</b> |  |                                       | <b>94</b> | <b>\$16,000,459.84</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> | <b>0</b> | <b>\$0.00</b> |
| 31386PNY5    |  | HSBC MORTGAGE CORPORATION (USA)       | 19        | \$3,805,700.00         | 95.5%       | 0        | \$0.00        | NA       | \$0.00        |
|              |  | Unavailable                           | 1         | \$179,500.00           | 4.5%        | 0        | \$0.00        | NA       | \$0.00        |

|              |  |                                 |           |                       |             |          |               |    |          |               |
|--------------|--|---------------------------------|-----------|-----------------------|-------------|----------|---------------|----|----------|---------------|
| <b>Total</b> |  |                                 | <b>20</b> | <b>\$3,985,200.00</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386PNZ2    |  | HSBC MORTGAGE CORPORATION (USA) | 20        | \$2,798,905.51        | 93.36%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 2         | \$199,000.00          | 6.64%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>22</b> | <b>\$2,997,905.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386PRL9    |  | IRWIN MORTGAGE CORPORATION      | 8         | \$621,132.46          | 18.17%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 25        | \$2,797,167.00        | 81.83%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>33</b> | <b>\$3,418,299.46</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386R4L0    |  | SUNTRUST MORTGAGE INC.          | 1         | \$41,664.97           | 3.75%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 15        | \$1,068,909.26        | 96.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>16</b> | <b>\$1,110,574.23</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386RN54    |  | HOMESIDE LENDING, INC.          | 9         | \$1,088,511.75        | 20.7%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 26        | \$4,169,386.17        | 79.3%       | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>35</b> | <b>\$5,257,897.92</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386RN62    |  | HOMESIDE LENDING, INC.          | 2         | \$267,420.44          | 16.26%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 12        | \$1,377,348.08        | 83.74%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>14</b> | <b>\$1,644,768.52</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386RN96    |  | HOMESIDE LENDING, INC.          | 5         | \$828,484.69          | 27.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 13        | \$2,157,322.30        | 72.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>18</b> | <b>\$2,985,806.99</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386RPA1    |  | HOMESIDE LENDING, INC.          | 24        | \$3,272,889.13        | 36.88%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 38        | \$5,601,512.09        | 63.12%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>62</b> | <b>\$8,874,401.22</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386RPB9    |  | HOMESIDE LENDING, INC.          | 9         | \$994,661.57          | 25.27%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 18        | \$2,941,552.30        | 74.73%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>27</b> | <b>\$3,936,213.87</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386RPC7    |  | HOMESIDE LENDING, INC.          | 6         | \$926,570.10          | 49.23%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                     | 6         | \$955,614.56          | 50.77%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                                 | <b>12</b> | <b>\$1,882,184.66</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |                                  |            |                        |             |          |               |    |          |               |
|--------------|----------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31386RZF9    | FIRST UNION MORTGAGE CORPORATION | 12         | \$1,350,302.65         | 49.25%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 15         | \$1,391,542.89         | 50.75%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>27</b>  | <b>\$2,741,845.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386RZG7    | FIRST UNION MORTGAGE CORPORATION | 50         | \$6,442,865.07         | 47.78%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 54         | \$7,041,450.65         | 52.22%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>104</b> | <b>\$13,484,315.72</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386RZX0    | FIRST UNION MORTGAGE CORPORATION | 11         | \$1,157,235.98         | 15.08%      | 0        | \$0.00        | NA | 0        | \$0.00        |
|              | Unavailable                      | 54         | \$6,514,704.83         | 84.92%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>65</b>  | <b>\$7,671,940.81</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SL21    | HARWOOD STREET FUNDING I, LLC    | 155        | \$22,531,094.61        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>155</b> | <b>\$22,531,094.61</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SL39    | HARWOOD STREET FUNDING I, LLC    | 46         | \$7,615,925.89         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>46</b>  | <b>\$7,615,925.89</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SL47    | HARWOOD STREET FUNDING I, LLC    | 36         | \$5,265,992.30         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>36</b>  | <b>\$5,265,992.30</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SL54    | HARWOOD STREET FUNDING I, LLC    | 147        | \$23,506,275.51        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>147</b> | <b>\$23,506,275.51</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SLQ8    | HARWOOD STREET FUNDING I, LLC    | 262        | \$41,040,736.57        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>262</b> | <b>\$41,040,736.57</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SLR6    | HARWOOD STREET FUNDING I, LLC    | 233        | \$33,221,444.74        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>233</b> | <b>\$33,221,444.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SLS4    | HARWOOD STREET FUNDING I, LLC    | 36         | \$4,558,655.38         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |                                  | <b>36</b>  | <b>\$4,558,655.38</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |                               |            |                        |             |          |               |    |          |               |
|--------------|--|-------------------------------|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31386SLT2    |  | HARWOOD STREET FUNDING I, LLC | 115        | \$18,988,360.74        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>115</b> | <b>\$18,988,360.74</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SLU9    |  | HARWOOD STREET FUNDING I, LLC | 68         | \$8,429,716.90         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>68</b>  | <b>\$8,429,716.90</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SLV7    |  | HARWOOD STREET FUNDING I, LLC | 58         | \$6,524,448.61         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>58</b>  | <b>\$6,524,448.61</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SLX3    |  | HARWOOD STREET FUNDING I, LLC | 137        | \$17,973,813.39        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>137</b> | <b>\$17,973,813.39</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SLY1    |  | HARWOOD STREET FUNDING I, LLC | 17         | \$1,211,616.97         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>17</b>  | <b>\$1,211,616.97</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SNS2    |  | HARWOOD STREET FUNDING I, LLC | 56         | \$8,717,435.54         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>56</b>  | <b>\$8,717,435.54</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SNT0    |  | HARWOOD STREET FUNDING I, LLC | 38         | \$7,130,084.03         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>38</b>  | <b>\$7,130,084.03</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SNW3    |  | HARWOOD STREET FUNDING I, LLC | 51         | \$7,606,417.22         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>51</b>  | <b>\$7,606,417.22</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SNX1    |  | HARWOOD STREET FUNDING I, LLC | 43         | \$4,992,898.26         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>43</b>  | <b>\$4,992,898.26</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SNY9    |  | HARWOOD STREET FUNDING I, LLC | 102        | \$15,751,478.08        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>102</b> | <b>\$15,751,478.08</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386SNZ6    |  | HARWOOD STREET FUNDING I, LLC | 27         | \$4,233,360.58         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>27</b>  | <b>\$4,233,360.58</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386T2D6    |  | INDYMAC BANK, FSB             | 2          | \$74,758.07            | 0.47%       | 0        | \$0.00        | NA | 0        | \$0.00        |
|              |  | Unavailable                   | 121        | \$15,714,062.61        | 99.53%      | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  |                               | <b>123</b> | <b>\$15,788,820.68</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |

|              |  |            |                        |             |          |               |    |          |               |
|--------------|--|------------|------------------------|-------------|----------|---------------|----|----------|---------------|
| 31386T2E4    | Unavailable                                  | 7          | \$1,111,165.34         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>7</b>   | <b>\$1,111,165.34</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386T7F6    | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 15         | \$2,998,000.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>15</b>  | <b>\$2,998,000.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386T7G4    | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 81         | \$15,182,423.81        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>81</b>  | <b>\$15,182,423.81</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386T7H2    | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 23         | \$3,533,717.31         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>23</b>  | <b>\$3,533,717.31</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386T7J8    | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 16         | \$2,536,600.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>16</b>  | <b>\$2,536,600.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386T7K5    | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 37         | \$5,499,350.00         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>37</b>  | <b>\$5,499,350.00</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386T7L3    | ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION | 40         | \$5,442,130.37         | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>40</b>  | <b>\$5,442,130.37</b>  | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
| 31386TVD4    | NVR MORTGAGE FINANCE INC.                    | 106        | \$20,001,265.38        | 100%        | 0        | \$0.00        | NA | 0        | \$0.00        |
| <b>Total</b> |  | <b>106</b> | <b>\$20,001,265.38</b> | <b>100%</b> | <b>0</b> | <b>\$0.00</b> |    | <b>0</b> | <b>\$0.00</b> |
|              |  | &n         |                        |             |          |               |    |          |               |