

FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE

Form ABS-15G/A

May 13, 2015

File 70 of 70

| Name of Issuing Entity | Check if Registered | Name of Originator | Total Assets by Originator | | | Assets that Were Subject of Demand | | |
|------------------------|---------------------|--------------------|----------------------------|-------------------------|--------------------------|------------------------------------|---------------|--------------------------|
| | | | # | \$ | (% of principal balance) | # | \$ | (% of principal balance) |
| 1995-W01-G0 | | Unavailable | 8,732 | \$403,442,904.78 | 100% | 0 | \$0.00 | N |
| Total | | | 8,732 | \$403,442,904.78 | 100% | 0 | \$0.00 | |
| 1995-W02-G1 | | Unavailable | 3,346 | \$53,490,961.38 | 100% | 0 | \$0.00 | N |
| Total | | | 3,346 | \$53,490,961.38 | 100% | 0 | \$0.00 | |
| 1995-W02-G2 | | Unavailable | 78 | \$8,905,874.30 | 100% | 0 | \$0.00 | N |
| Total | | | 78 | \$8,905,874.30 | 100% | 0 | \$0.00 | |
| 1995-W02-G3 | | Unavailable | 130 | \$11,739,861.78 | 100% | 0 | \$0.00 | N |
| Total | | | 130 | \$11,739,861.78 | 100% | 0 | \$0.00 | |
| 1995-W03-G0 | | Unavailable | 1,013 | \$99,140,351.05 | 100% | 0 | \$0.00 | N |
| Total | | | 1,013 | \$99,140,351.05 | 100% | 0 | \$0.00 | |
| 1995-W04-G0 | | Unavailable | 2,234 | \$112,218,203.13 | 100% | 0 | \$0.00 | N |
| Total | | | 2,234 | \$112,218,203.13 | 100% | 0 | \$0.00 | |
| 1995-W05-G0 | | Unavailable | 1,909 | \$112,916,871.97 | 100% | 0 | \$0.00 | N |
| Total | | | 1,909 | \$112,916,871.97 | 100% | 0 | \$0.00 | |
| 1996-M02-G0 | | Unavailable | 571 | \$157,243,637.00 | 100% | 0 | \$0.00 | N |
| Total | | | 571 | \$157,243,637.00 | 100% | 0 | \$0.00 | |
| 1996-W01-G0 | | Unavailable | 2,165 | \$132,549,486.74 | 100% | 0 | \$0.00 | N |
| Total | | | 2,165 | \$132,549,486.74 | 100% | 0 | \$0.00 | |
| 1996-W02-G0 | | Unavailable | 2,159 | \$145,193,597.49 | 100% | 0 | \$0.00 | N |
| Total | | | 2,159 | \$145,193,597.49 | 100% | 0 | \$0.00 | |
| 1996-W03-G0 | | Unavailable | 1,957 | \$112,520,915.57 | 100% | 0 | \$0.00 | N |
| Total | | | 1,957 | \$112,520,915.57 | 100% | 0 | \$0.00 | |
| 1997-M07-G0 | | Unavailable | 77 | \$276,315,492.67 | 100% | 0 | \$0.00 | N |
| Total | | | 77 | \$276,315,492.67 | 100% | 0 | \$0.00 | |
| 1998-M04-G0 | | Unavailable | 62 | \$302,364,362.98 | 100% | 0 | \$0.00 | N |

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|--------------|--|---|--------------|-------------------------|-------------|----------|---------------|---|
| Total | | | 62 | \$302,364,362.98 | 100% | 0 | \$0.00 | |
| 1998-W02-G0 | | Unavailable | 8,922 | \$748,532,503.38 | 100% | 0 | \$0.00 | N |
| Total | | | 8,922 | \$748,532,503.38 | 100% | 0 | \$0.00 | |
| 1998-W03-G0 | | Unavailable | 2,770 | \$199,398,569.00 | 100% | 0 | \$0.00 | N |
| Total | | | 2,770 | \$199,398,569.00 | 100% | 0 | \$0.00 | |
| 1998-W04-G0 | | Unavailable | 2,728 | \$309,787,394.33 | 100% | 0 | \$0.00 | N |
| Total | | | 2,728 | \$309,787,394.33 | 100% | 0 | \$0.00 | |
| 1998-M07-G0 | | Unavailable | 48 | \$191,525,765.25 | 100% | 0 | \$0.00 | N |
| Total | | | 48 | \$191,525,765.25 | 100% | 0 | \$0.00 | |
| 1998-W05-G0 | | Unavailable | 4,539 | \$393,467,948.42 | 100% | 0 | \$0.00 | N |
| Total | | | 4,539 | \$393,467,948.42 | 100% | 0 | \$0.00 | |
| 1998-W06-G0 | | Unavailable | 2,826 | \$324,991,824.57 | 100% | 0 | \$0.00 | N |
| Total | | | 2,826 | \$324,991,824.57 | 100% | 0 | \$0.00 | |
| 1998-W07-G0 | | Unavailable | 2,688 | \$299,809,972.65 | 100% | 0 | \$0.00 | N |
| Total | | | 2,688 | \$299,809,972.65 | 100% | 0 | \$0.00 | |
| 1998-W08-G0 | | Unavailable | 3,596 | \$239,747,931.05 | 100% | 0 | \$0.00 | N |
| Total | | | 3,596 | \$239,747,931.05 | 100% | 0 | \$0.00 | |
| 1999-W01-G0 | | Unavailable | 2,257 | \$250,446,174.82 | 100% | 0 | \$0.00 | N |
| Total | | | 2,257 | \$250,446,174.82 | 100% | 0 | \$0.00 | |
| 1999-W02-G0 | | BEAR STEARNS MORTGAGE CAPITAL | 3,728 | \$99,860,980.60 | 98.28% | 0 | \$0.00 | N |
| | | Unavailable | 41 | \$1,746,139.05 | 1.72% | 0 | \$0.00 | N |
| Total | | | 3,769 | \$101,607,119.65 | 100% | 0 | \$0.00 | |
| 1999-W03-G0 | | Unavailable | 2,075 | \$224,977,413.00 | 100% | 0 | \$0.00 | N |
| Total | | | 2,075 | \$224,977,413.00 | 100% | 0 | \$0.00 | |
| 1999-W05-G0 | | Unavailable | 2,358 | \$156,802,432.57 | 100% | 0 | \$0.00 | N |
| Total | | | 2,358 | \$156,802,432.57 | 100% | 0 | \$0.00 | |
| 1999-W04-G0 | | CHASE MANHATTAN MORTGAGE CORPORATION | 2,041 | \$184,629,068.26 | 92.46% | 0 | \$0.00 | N |
| | | Unavailable | 204 | \$15,062,532.99 | 7.54% | 0 | \$0.00 | N |

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|--------------|--|-------------------------------------|--------------|-------------------------|-------------|-----------|---------------|----------|
| Total | | | 2,245 | \$199,691,601.25 | 100% | 0 | \$0.00 | |
| 1999-M03-G0 | | Unavailable | 20 | \$71,052,649.14 | 100% | 0 | \$0.00 | N |
| Total | | | 20 | \$71,052,649.14 | 100% | 0 | \$0.00 | |
| 1999-W06-G0 | | BEAR STEARNS MORTGAGE CAPITAL | 2,421 | \$44,069,877.93 | 98.54% | 0 | \$0.00 | N |
| | | Unavailable | 16 | \$651,682.63 | 1.46% | 0 | \$0.00 | N |
| Total | | | 2,437 | \$44,721,560.56 | 100% | 0 | \$0.00 | |
| 1999-M04-G0 | | Unavailable | 26 | \$109,653,939.19 | 100% | 0 | \$0.00 | N |
| Total | | | 26 | \$109,653,939.19 | 100% | 0 | \$0.00 | |
| 2000-W200-G1 | | NA | NA | NA | NA | NA | NA | N |
| Total | | NA | NA | NA | NA | NA | NA | N |
| 2000-W200-G2 | | NA | NA | NA | NA | NA | NA | N |
| Total | | NA | NA | NA | NA | NA | NA | N |
| 2000-M03-G0 | | NA | NA | NA | NA | NA | NA | N |
| Total | | NA | NA | NA | NA | NA | NA | N |
| 2000-T06-G1 | | Unavailable | 4,212 | \$284,565,009.93 | 100% | 0 | \$0.00 | N |
| Total | | | 4,212 | \$284,565,009.93 | 100% | 0 | \$0.00 | |
| 2000-T06-G2 | | Unavailable | 484 | \$40,238,780.48 | 100% | 0 | \$0.00 | N |
| Total | | | 484 | \$40,238,780.48 | 100% | 0 | \$0.00 | |
| 2001-T01-G1 | | Unavailable | 3,838 | \$260,770,341.50 | 100% | 0 | \$0.00 | N |
| Total | | | 3,838 | \$260,770,341.50 | 100% | 0 | \$0.00 | |
| 2001-T01-G2 | | Unavailable | 1,103 | \$97,905,518.05 | 100% | 0 | \$0.00 | N |
| Total | | | 1,103 | \$97,905,518.05 | 100% | 0 | \$0.00 | |
| 2001-T03-G0 | | Unavailable | 3,188 | \$238,521,954.16 | 100% | 0 | \$0.00 | N |
| Total | | | 3,188 | \$238,521,954.16 | 100% | 0 | \$0.00 | |
| 2001-010-G5 | | DLJ MORTGAGE CAPITAL INC. | 312 | \$32,066,850.77 | 100% | 0 | \$0.00 | N |
| Total | | | 312 | \$32,066,850.77 | 100% | 0 | \$0.00 | |
| 2001-T04-G0 | | Unavailable | 6,896 | \$500,256,042.85 | 100% | 0 | \$0.00 | N |
| Total | | | 6,896 | \$500,256,042.85 | 100% | 0 | \$0.00 | |

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|--------------|------------------------------|---------------|-------------------------|-------------|----------|---------------|---|
| 2001-W01-G1 | COUNTRYWIDE HOME LOANS, INC. | 1,797 | \$246,245,170.84 | 65.01% | 0 | \$0.00 | N |
| | Unavailable | 1,579 | \$123,754,829.16 | 34.99% | 0 | \$0.00 | N |
| Total | | 3,376 | \$370,000,000.00 | 100% | 0 | \$0.00 | |
| 2001-W01-G2 | COUNTRYWIDE HOME LOANS, INC. | 1,654 | \$192,101,854.49 | 44.67% | 0 | \$0.00 | N |
| | Unavailable | 2,216 | \$237,897,443.75 | 55.33% | 0 | \$0.00 | N |
| Total | | 3,870 | \$429,999,298.24 | 100% | 0 | \$0.00 | |
| 2001-W01-G3 | COUNTRYWIDE HOME LOANS, INC. | 1,646 | \$51,355,458.23 | 26.19% | 0 | \$0.00 | N |
| | Unavailable | 4,322 | \$123,644,541.77 | 73.81% | 0 | \$0.00 | N |
| Total | | 5,968 | \$175,000,000.00 | 100% | 0 | \$0.00 | |
| 2001-029-G3 | Unavailable | 1,230 | \$107,756,594.97 | 100% | 0 | \$0.00 | N |
| Total | | 1,230 | \$107,756,594.97 | 100% | 0 | \$0.00 | |
| 2001-029-G4 | Unavailable | 72 | \$7,983,160.06 | 100% | 0 | \$0.00 | N |
| Total | | 72 | \$7,983,160.06 | 100% | 0 | \$0.00 | |
| 2001-T07-G1 | Unavailable | 11,908 | \$796,612,152.00 | 100% | 0 | \$0.00 | N |
| Total | | 11,908 | \$796,612,152.00 | 100% | 0 | \$0.00 | |
| 2001-037-G3 | DLJ MORTGAGE CAPITAL INC. | 2,992 | \$92,791,882.89 | 100% | 0 | \$0.00 | N |
| Total | | 2,992 | \$92,791,882.89 | 100% | 0 | \$0.00 | |
| 2001-037-G4 | DLJ MORTGAGE CAPITAL INC. | 1,226 | \$43,246,486.59 | 100% | 0 | \$0.00 | N |
| Total | | 1,226 | \$43,246,486.59 | 100% | 0 | \$0.00 | |
| 2001-T08-G1 | Unavailable | 7,827 | \$617,893,700.33 | 100% | 0 | \$0.00 | N |
| Total | | 7,827 | \$617,893,700.33 | 100% | 0 | \$0.00 | |
| 2001-T08-G2 | Unavailable | 782 | \$68,848,665.12 | 100% | 0 | \$0.00 | N |
| Total | | 782 | \$68,848,665.12 | 100% | 0 | \$0.00 | |
| 2001-W02-G1 | COUNTRYWIDE HOME LOANS, INC. | 3,137 | \$351,429,092.17 | 77.15% | 0 | \$0.00 | N |
| | Unavailable | 1,146 | \$88,570,907.83 | 22.85% | 0 | \$0.00 | N |

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| Total | | | 4,283 | \$440,000,000.00 | 100% | 0 | \$0.00 | |
| | | | | | | | | |
| 2001-W02-G2 | | COUNTRYWIDE HOME LOANS, INC. | 2,580 | \$281,661,387.96 | 53.53% | 0 | \$0.00 | N |
| | | Unavailable | 2,084 | \$228,338,612.04 | 46.47% | 0 | \$0.00 | N |
| Total | | | 4,664 | \$510,000,000.00 | 100% | 0 | \$0.00 | |
| | | | | | | | | |
| 2001-W02-G3 | | COUNTRYWIDE HOME LOANS, INC. | 2,812 | \$80,777,895.33 | 26.06% | 0 | \$0.00 | N |
| | | Unavailable | 8,201 | \$229,222,104.67 | 73.94% | 0 | \$0.00 | N |
| Total | | | 11,013 | \$310,000,000.00 | 100% | 0 | \$0.00 | |
| | | | | | | | | |
| 2001-050-G2 | | Unavailable | 4,528 | \$370,217,938.34 | 100% | 0 | \$0.00 | N |
| Total | | | 4,528 | \$370,217,938.34 | 100% | 0 | \$0.00 | |
| | | | | | | | | |
| 2001-T10-G0 | | Unavailable | 18,265 | \$1,459,035,651.99 | 100% | 0 | \$0.00 | N |
| Total | | | 18,265 | \$1,459,035,651.99 | 100% | 0 | \$0.00 | |
| | | | | | | | | |
| 2001-W03-G0 | | Unavailable | 6,154 | \$443,602,792.82 | 100% | 0 | \$0.00 | N |
| Total | | | 6,154 | \$443,602,792.82 | 100% | 0 | \$0.00 | |
| | | | | | | | | |
| 2001-072-G6 | | Unavailable | 474 | \$41,291,127.67 | 100% | 0 | \$0.00 | N |
| Total | | | 474 | \$41,291,127.67 | 100% | 0 | \$0.00 | |
| | | | | | | | | |
| 2001-W04-G1 | | COUNTRYWIDE HOME LOANS, INC. | 3,075 | \$402,088,543.73 | 80.24% | 0 | \$0.00 | N |
| | | Unavailable | 1,035 | \$87,911,456.27 | 19.76% | 0 | \$0.00 | N |
| Total | | | 4,110 | \$490,000,000.00 | 100% | 0 | \$0.00 | |
| | | | | | | | | |
| 2001-W04-G2 | | COUNTRYWIDE HOME LOANS, INC. | 1,659 | \$221,800,331.31 | 47.38% | 0 | \$0.00 | N |
| | | Unavailable | 1,990 | \$228,199,668.69 | 52.62% | 0 | \$0.00 | N |
| Total | | | 3,649 | \$450,000,000.00 | 100% | 0 | \$0.00 | |
| | | | | | | | | |
| 2001-079-G5 | | Unavailable | 5,326 | \$453,517,782.02 | 100% | 0 | \$0.00 | N |
| Total | | | 5,326 | \$453,517,782.02 | 100% | 0 | \$0.00 | |
| | | | | | | | | |
| 2001-T12-G1 | | Unavailable | 8,238 | \$712,137,483.85 | 100% | 0 | \$0.00 | N |
| Total | | | 8,238 | \$712,137,483.85 | 100% | 0 | \$0.00 | |
| | | | | | | | | |
| 2001-T12-G2 | | Unavailable | 1,245 | \$108,685,396.00 | 100% | 0 | \$0.00 | N |
| Total | | | 1,245 | \$108,685,396.00 | 100% | 0 | \$0.00 | |

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|--------------|------------------------------|---------------|---------------------------|-------------|----------|---------------|---|
| 2002-T01-G0 | Unavailable | 9,480 | \$750,815,137.30 | 100% | 0 | \$0.00 | N |
| Total | | 9,480 | \$750,815,137.30 | 100% | 0 | \$0.00 | |
| 2002-014-G5 | Unavailable | 4,375 | \$353,093,539.39 | 100% | 0 | \$0.00 | N |
| Total | | 4,375 | \$353,093,539.39 | 100% | 0 | \$0.00 | |
| 2002-014-G6 | Unavailable | 165 | \$14,875,731.00 | 100% | 0 | \$0.00 | N |
| Total | | 165 | \$14,875,731.00 | 100% | 0 | \$0.00 | |
| 2002-T04-G0 | Unavailable | 14,967 | \$1,237,470,565.13 | 100% | 0 | \$0.00 | N |
| Total | | 14,967 | \$1,237,470,565.13 | 100% | 0 | \$0.00 | |
| 2002-T06-G2 | Unavailable | 5,628 | \$477,498,212.78 | 100% | 0 | \$0.00 | N |
| Total | | 5,628 | \$477,498,212.78 | 100% | 0 | \$0.00 | |
| 2002-T06-G3 | Unavailable | 696 | \$60,639,607.80 | 100% | 0 | \$0.00 | N |
| Total | | 696 | \$60,639,607.80 | 100% | 0 | \$0.00 | |
| 2002-W01-G0 | Unavailable | 8,231 | \$655,866,132.92 | 100% | 0 | \$0.00 | N |
| Total | | 8,231 | \$655,866,132.92 | 100% | 0 | \$0.00 | |
| 2002-W02-G1 | COUNTRYWIDE HOME LOANS, INC. | 3,689 | \$503,817,169.14 | 62.2% | 0 | \$0.00 | N |
| | Unavailable | 2,641 | \$306,182,830.86 | 37.8% | 0 | \$0.00 | N |
| Total | | 6,330 | \$810,000,000.00 | 100% | 0 | \$0.00 | |
| 2002-W02-G2 | COUNTRYWIDE HOME LOANS, INC. | 2,472 | \$347,129,850.51 | 46.91% | 0 | \$0.00 | N |
| | Unavailable | 2,960 | \$392,870,149.49 | 53.09% | 0 | \$0.00 | N |
| Total | | 5,432 | \$740,000,000.00 | 100% | 0 | \$0.00 | |
| 2002-026-G5 | Unavailable | 4,527 | \$381,048,253.28 | 100% | 0 | \$0.00 | N |
| Total | | 4,527 | \$381,048,253.28 | 100% | 0 | \$0.00 | |
| 2002-026-G6 | Unavailable | 341 | \$31,581,595.99 | 100% | 0 | \$0.00 | N |
| Total | | 341 | \$31,581,595.99 | 100% | 0 | \$0.00 | |
| 2002-026-G7 | Unavailable | 225 | \$18,849,680.45 | 100% | 0 | \$0.00 | N |
| Total | | 225 | \$18,849,680.45 | 100% | 0 | \$0.00 | |
| 2002-W03-G0 | Unavailable | 9,643 | \$877,316,584.21 | 100% | 0 | \$0.00 | N |
| Total | | 9,643 | \$877,316,584.21 | 100% | 0 | \$0.00 | |

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|--------------|------------------------------|---------------|---------------------------|-------------|----------|---------------|---|
| 2002-033-G10 | Unavailable | 346 | \$29,735,188.30 | 100% | 0 | \$0.00 | N |
| Total | | 346 | \$29,735,188.30 | 100% | 0 | \$0.00 | |
| 2002-033-G8 | Unavailable | 5,381 | \$423,971,163.60 | 100% | 0 | \$0.00 | N |
| Total | | 5,381 | \$423,971,163.60 | 100% | 0 | \$0.00 | |
| 2002-033-G9 | Unavailable | 1,360 | \$137,315,164.50 | 100% | 0 | \$0.00 | N |
| Total | | 1,360 | \$137,315,164.50 | 100% | 0 | \$0.00 | |
| 2002-W04-G1 | Unavailable | 10,129 | \$895,050,927.36 | 100% | 0 | \$0.00 | N |
| Total | | 10,129 | \$895,050,927.36 | 100% | 0 | \$0.00 | |
| 2002-W04-G2 | Unavailable | 1,254 | \$107,656,605.86 | 100% | 0 | \$0.00 | N |
| Total | | 1,254 | \$107,656,605.86 | 100% | 0 | \$0.00 | |
| 2002-W05-G0 | COUNTRYWIDE HOME LOANS, INC. | 1,893 | \$246,143,163.98 | 18.24% | 0 | \$0.00 | N |
| | Unavailable | 7,748 | \$1,103,332,905.45 | 81.76% | 0 | \$0.00 | N |
| Total | | 9,641 | \$1,349,476,069.43 | 100% | 0 | \$0.00 | |
| 2002-W06-G0 | Unavailable | 14,166 | \$1,232,263,832.72 | 100% | 0 | \$0.00 | N |
| Total | | 14,166 | \$1,232,263,832.72 | 100% | 0 | \$0.00 | |
| 2002-W07-G1 | Unavailable | 6,159 | \$565,835,784.38 | 100% | 0 | \$0.00 | N |
| Total | | 6,159 | \$565,835,784.38 | 100% | 0 | \$0.00 | |
| 2002-W07-G2 | Unavailable | 572 | \$50,395,322.90 | 100% | 0 | \$0.00 | N |
| Total | | 572 | \$50,395,322.90 | 100% | 0 | \$0.00 | |
| 2002-W08-G1 | Unavailable | 3,344 | \$258,961,345.66 | 100% | 0 | \$0.00 | N |
| Total | | 3,344 | \$258,961,345.66 | 100% | 0 | \$0.00 | |
| 2002-W08-G2 | EMC MORTGAGE CORPORATION | 1,698 | \$244,652,908.82 | 100% | 0 | \$0.00 | N |
| Total | | 1,698 | \$244,652,908.82 | 100% | 0 | \$0.00 | |
| 2002-W08-G3 | Unavailable | 374 | \$31,187,480.73 | 100% | 0 | \$0.00 | N |
| Total | | 374 | \$31,187,480.73 | 100% | 0 | \$0.00 | |
| 2002-060-G10 | Unavailable | 671 | \$55,276,157.00 | 100% | 0 | \$0.00 | N |
| Total | | 671 | \$55,276,157.00 | 100% | 0 | \$0.00 | |
| 2002-060-G8 | Unavailable | 4,342 | \$366,654,824.39 | 100% | 0 | \$0.00 | N |
| Total | | 4,342 | \$366,654,824.39 | 100% | 0 | \$0.00 | |

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| 2002-060-G9 | Unavailable | 515 | \$43,094,564.84 | 100% | 0 | \$0.00 | N |
| Total | | 515 | \$43,094,564.84 | 100% | 0 | \$0.00 | |
| 2002-T12-G1 | Unavailable | 3,961 | \$320,875,037.74 | 100% | 0 | \$0.00 | N |
| Total | | 3,961 | \$320,875,037.74 | 100% | 0 | \$0.00 | |
| 2002-T12-G2 | Unavailable | 661 | \$61,315,489.10 | 100% | 0 | \$0.00 | N |
| Total | | 661 | \$61,315,489.10 | 100% | 0 | \$0.00 | |
| 2002-W09-G0 | Unavailable | 5,368 | \$514,397,847.87 | 100% | 0 | \$0.00 | N |
| Total | | 5,368 | \$514,397,847.87 | 100% | 0 | \$0.00 | |
| 2002-066-G1 | Unavailable | 7,470 | \$630,636,825.69 | 100% | 0 | \$0.00 | N |
| Total | | 7,470 | \$630,636,825.69 | 100% | 0 | \$0.00 | |
| 2002-066-G5 | Unavailable | 1,237 | \$109,219,031.16 | 100% | 0 | \$0.00 | N |
| Total | | 1,237 | \$109,219,031.16 | 100% | 0 | \$0.00 | |
| 2002-W10-G1 | Unavailable | 5,001 | \$476,739,032.47 | 100% | 0 | \$0.00 | N |
| Total | | 5,001 | \$476,739,032.47 | 100% | 0 | \$0.00 | |
| 2002-W10-G2 | Unavailable | 252 | \$24,918,812.44 | 100% | 0 | \$0.00 | N |
| Total | | 252 | \$24,918,812.44 | 100% | 0 | \$0.00 | |
| 2002-W11-G1 | COUNTRYWIDE HOME LOANS, INC. | 1,925 | \$279,808,601.07 | 60.56% | 0 | \$0.00 | N |
| | Unavailable | 1,344 | \$182,190,693.62 | 39.44% | 0 | \$0.00 | N |
| Total | | 3,269 | \$461,999,294.69 | 100% | 0 | \$0.00 | |
| 2002-W11-G2 | COUNTRYWIDE HOME LOANS, INC. | 2,780 | \$389,433,106.05 | 55% | 0 | \$0.00 | N |
| | Unavailable | 2,205 | \$318,566,893.95 | 45% | 0 | \$0.00 | N |
| Total | | 4,985 | \$708,000,000.00 | 100% | 0 | \$0.00 | |
| 2002-080-G4 | Unavailable | 2,868 | \$265,531,470.23 | 100% | 0 | \$0.00 | N |
| Total | | 2,868 | \$265,531,470.23 | 100% | 0 | \$0.00 | |
| 2002-T16-G1 | Unavailable | 7,325 | \$651,521,510.19 | 100% | 0 | \$0.00 | N |
| Total | | 7,325 | \$651,521,510.19 | 100% | 0 | \$0.00 | |
| 2002-T16-G2 | Unavailable | 937 | \$86,237,449.88 | 100% | 0 | \$0.00 | N |
| Total | | 937 | \$86,237,449.88 | 100% | 0 | \$0.00 | |

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|--------------|--|---------------------------------|---------------|---------------------------|-------------|----------|---------------|---|
| 2002-090-G6 | | Unavailable | 4,716 | \$428,972,247.68 | 100% | 0 | \$0.00 | N |
| Total | | | 4,716 | \$428,972,247.68 | 100% | 0 | \$0.00 | |
| 2002-090-G7 | | Unavailable | 981 | \$101,630,908.94 | 100% | 0 | \$0.00 | N |
| Total | | | 981 | \$101,630,908.94 | 100% | 0 | \$0.00 | |
| 2002-090-G8 | | Unavailable | 620 | \$55,221,189.01 | 100% | 0 | \$0.00 | N |
| Total | | | 620 | \$55,221,189.01 | 100% | 0 | \$0.00 | |
| 2002-T18-G1 | | Unavailable | 7,756 | \$647,373,612.69 | 100% | 0 | \$0.00 | N |
| Total | | | 7,756 | \$647,373,612.69 | 100% | 0 | \$0.00 | |
| 2002-T18-G2 | | Unavailable | 1,094 | \$105,842,019.53 | 100% | 0 | \$0.00 | N |
| Total | | | 1,094 | \$105,842,019.53 | 100% | 0 | \$0.00 | |
| 2002-T19-G1 | | Unavailable | 5,364 | \$478,370,215.42 | 100% | 0 | \$0.00 | N |
| Total | | | 5,364 | \$478,370,215.42 | 100% | 0 | \$0.00 | |
| 2002-T19-G2 | | Unavailable | 453 | \$44,053,142.01 | 100% | 0 | \$0.00 | N |
| Total | | | 453 | \$44,053,142.01 | 100% | 0 | \$0.00 | |
| 2002-W12-G1 | | COUNTRYWIDE HOME LOANS, INC. | 1,617 | \$243,188,586.10 | 53.8% | 0 | \$0.00 | N |
| | | Unavailable | 1,423 | \$208,811,413.90 | 46.2% | 0 | \$0.00 | N |
| Total | | | 3,040 | \$452,000,000.00 | 100% | 0 | \$0.00 | |
| 2002-W12-G2 | | COUNTRYWIDE HOME LOANS, INC. | 1,246 | \$184,544,453.76 | 40.03% | 0 | \$0.00 | N |
| | | Unavailable | 1,788 | \$276,455,262.01 | 59.97% | 0 | \$0.00 | N |
| Total | | | 3,034 | \$460,999,715.77 | 100% | 0 | \$0.00 | |
| 2002-W13-G0 | | OPTION ONE MORTGAGE CORPORATION | 7,111 | \$1,000,000,000.00 | 100% | 0 | \$0.00 | N |
| Total | | | 7,111 | \$1,000,000,000.00 | 100% | 0 | \$0.00 | |
| 2003-007-G3 | | Unavailable | 2,537 | \$200,957,100.00 | 100% | 0 | \$0.00 | N |
| Total | | | 2,537 | \$200,957,100.00 | 100% | 0 | \$0.00 | |
| 2003-007-G5 | | Unavailable | 432 | \$32,943,173.09 | 100% | 0 | \$0.00 | N |
| Total | | | 432 | \$32,943,173.09 | 100% | 0 | \$0.00 | |
| 2003-W01-G0 | | Unavailable | 16,314 | \$1,500,243,870.90 | 100% | 0 | \$0.00 | N |
| Total | | | 16,314 | \$1,500,243,870.90 | 100% | 0 | \$0.00 | |

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|--------------|---------------------------------------|---------------|---------------------------|-------------|----------|---------------|---|
| 2003-W02-G1 | Unavailable | 10,470 | \$915,682,394.01 | 100% | 0 | \$0.00 | N |
| Total | | 10,470 | \$915,682,394.01 | 100% | 0 | \$0.00 | |
| 2003-W02-G2 | Unavailable | 10,557 | \$1,021,946,020.60 | 100% | 0 | \$0.00 | N |
| Total | | 10,557 | \$1,021,946,020.60 | 100% | 0 | \$0.00 | |
| 2003-018-G8 | Unavailable | 2,414 | \$205,223,579.79 | 100% | 0 | \$0.00 | N |
| Total | | 2,414 | \$205,223,579.79 | 100% | 0 | \$0.00 | |
| 2003-W03-G1 | Unavailable | 7,337 | \$637,803,013.47 | 100% | 0 | \$0.00 | N |
| Total | | 7,337 | \$637,803,013.47 | 100% | 0 | \$0.00 | |
| 2003-W03-G2 | Unavailable | 1,922 | \$199,439,902.78 | 100% | 0 | \$0.00 | N |
| Total | | 1,922 | \$199,439,902.78 | 100% | 0 | \$0.00 | |
| 2003-026-G12 | EMC MORTGAGE CORPORATION | 682 | \$105,386,429.21 | 100% | 0 | \$0.00 | N |
| Total | | 682 | \$105,386,429.21 | 100% | 0 | \$0.00 | |
| 2003-W04-G0 | Unavailable | 11,506 | \$1,084,060,973.48 | 100% | 0 | \$0.00 | N |
| Total | | 11,506 | \$1,084,060,973.48 | 100% | 0 | \$0.00 | |
| 2003-034-G16 | Unavailable | 4,315 | \$368,588,442.56 | 100% | 0 | \$0.00 | N |
| Total | | 4,315 | \$368,588,442.56 | 100% | 0 | \$0.00 | |
| 2003-W05-G0 | AMERIQUEST MORTGAGE CORPORATION | 4,815 | \$784,615,932.71 | 99.81% | 0 | \$0.00 | N |
| | Unavailable | 12 | \$1,513,759.98 | 0.19% | 0 | \$0.00 | N |
| Total | | 4,827 | \$786,129,692.69 | 100% | 0 | \$0.00 | |
| 2003-W06-G1 | Unavailable | 5,094 | \$516,448,463.99 | 100% | 0 | \$0.00 | N |
| Total | | 5,094 | \$516,448,463.99 | 100% | 0 | \$0.00 | |
| 2003-W06-G2 | Unavailable | 4,649 | \$434,661,418.68 | 100% | 0 | \$0.00 | N |
| Total | | 4,649 | \$434,661,418.68 | 100% | 0 | \$0.00 | |
| 2003-W06-G3 | Unavailable | 4,800 | \$445,175,886.79 | 100% | 0 | \$0.00 | N |
| Total | | 4,800 | \$445,175,886.79 | 100% | 0 | \$0.00 | |
| 2003-W06-G4 | Unavailable | 3,770 | \$333,385,897.46 | 100% | 0 | \$0.00 | N |
| Total | | 3,770 | \$333,385,897.46 | 100% | 0 | \$0.00 | |
| 2003-W06-G5 | Unavailable | 4,103 | \$288,919,318.82 | 100% | 0 | \$0.00 | N |

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|--------------|--|---------------------------------------|--------------|-------------------------|-------------|----------|---------------|---|
| Total | | | 4,103 | \$288,919,318.82 | 100% | 0 | \$0.00 | |
| 2003-W06-G6 | | Unavailable | 2,014 | \$180,655,244.29 | 100% | 0 | \$0.00 | N |
| Total | | | 2,014 | \$180,655,244.29 | 100% | 0 | \$0.00 | |
| 2003-049-G6 | | EMC MORTGAGE CORPORATION | 1,191 | \$172,562,173.48 | 100% | 0 | \$0.00 | N |
| Total | | | 1,191 | \$172,562,173.48 | 100% | 0 | \$0.00 | |
| 2003-049-G8 | | EMC MORTGAGE CORPORATION | 437 | \$67,089,692.24 | 100% | 0 | \$0.00 | N |
| Total | | | 437 | \$67,089,692.24 | 100% | 0 | \$0.00 | |
| 2003-W08-G1 | | Unavailable | 7,690 | \$752,964,563.33 | 100% | 0 | \$0.00 | N |
| Total | | | 7,690 | \$752,964,563.33 | 100% | 0 | \$0.00 | |
| 2003-W08-G2 | | Unavailable | 2,359 | \$203,390,980.51 | 100% | 0 | \$0.00 | N |
| Total | | | 2,359 | \$203,390,980.51 | 100% | 0 | \$0.00 | |
| 2003-W08-G3 | | Unavailable | 2,420 | \$184,296,394.12 | 100% | 0 | \$0.00 | N |
| Total | | | 2,420 | \$184,296,394.12 | 100% | 0 | \$0.00 | |
| 2003-W08-G4 | | Unavailable | 1,441 | \$135,923,604.59 | 100% | 0 | \$0.00 | N |
| Total | | | 1,441 | \$135,923,604.59 | 100% | 0 | \$0.00 | |
| 2003-063-G10 | | Unavailable | 167 | \$14,450,918.09 | 100% | 0 | \$0.00 | N |
| Total | | | 167 | \$14,450,918.09 | 100% | 0 | \$0.00 | |
| 2003-063-G5 | | Unavailable | 2,559 | \$199,551,830.88 | 100% | 0 | \$0.00 | N |
| Total | | | 2,559 | \$199,551,830.88 | 100% | 0 | \$0.00 | |
| 2003-W09-G0 | | AMERIQUEST MORTGAGE CORPORATION | 3,491 | \$591,741,140.55 | 98.62% | 0 | \$0.00 | N |
| | | Unavailable | 62 | \$8,257,971.55 | 1.38% | 0 | \$0.00 | N |
| Total | | | 3,553 | \$599,999,112.10 | 100% | 0 | \$0.00 | |
| 2003-W10-G1 | | Unavailable | 6,646 | \$559,277,672.46 | 100% | 0 | \$0.00 | N |
| Total | | | 6,646 | \$559,277,672.46 | 100% | 0 | \$0.00 | |
| 2003-W10-G2 | | Unavailable | 1,516 | \$138,261,498.80 | 100% | 0 | \$0.00 | N |
| Total | | | 1,516 | \$138,261,498.80 | 100% | 0 | \$0.00 | |
| 2003-W10-G3 | | Unavailable | 7,206 | \$684,666,932.66 | 100% | 0 | \$0.00 | N |

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|--------------|--|--------------------------------|---------------|-------------------------|-------------|----------|---------------|---|
| Total | | | 7,206 | \$684,666,932.66 | 100% | 0 | \$0.00 | |
| 2003-W11-G1 | | LEHMAN BROTHERS HOLDINGS, INC. | 1,296 | \$223,489,607.66 | 100% | 0 | \$0.00 | N |
| Total | | | 1,296 | \$223,489,607.66 | 100% | 0 | \$0.00 | |
| 2003-W11-G2 | | LEHMAN BROTHERS HOLDINGS, INC. | 1,583 | \$240,982,454.71 | 100% | 0 | \$0.00 | N |
| Total | | | 1,583 | \$240,982,454.71 | 100% | 0 | \$0.00 | |
| 2003-W12-G1 | | Unavailable | 9,708 | \$956,866,399.87 | 100% | 0 | \$0.00 | N |
| Total | | | 9,708 | \$956,866,399.87 | 100% | 0 | \$0.00 | |
| 2003-W12-G2 | | Unavailable | 10,993 | \$967,714,514.45 | 100% | 0 | \$0.00 | N |
| Total | | | 10,993 | \$967,714,514.45 | 100% | 0 | \$0.00 | |
| 2003-W12-G3 | | Unavailable | 1,090 | \$106,040,754.10 | 100% | 0 | \$0.00 | N |
| Total | | | 1,090 | \$106,040,754.10 | 100% | 0 | \$0.00 | |
| 2003-W13-G1 | | COUNTRYWIDE HOME LOANS, INC. | 1,548 | \$228,828,101.80 | 55.41% | 0 | \$0.00 | N |
| | | Unavailable | 1,276 | \$184,171,898.20 | 44.59% | 0 | \$0.00 | N |
| Total | | | 2,824 | \$413,000,000.00 | 100% | 0 | \$0.00 | |
| 2003-W13-G2 | | COUNTRYWIDE HOME LOANS, INC. | 1,226 | \$189,333,598.61 | 37.12% | 0 | \$0.00 | N |
| | | Unavailable | 1,971 | \$320,666,401.39 | 62.88% | 0 | \$0.00 | N |
| Total | | | 3,197 | \$510,000,000.00 | 100% | 0 | \$0.00 | |
| 2003-089-G8 | | Unavailable | 1,354 | \$115,383,552.04 | 100% | 0 | \$0.00 | N |
| Total | | | 1,354 | \$115,383,552.04 | 100% | 0 | \$0.00 | |
| 2003-W14-G1 | | Unavailable | 6,103 | \$558,132,466.41 | 100% | 0 | \$0.00 | N |
| Total | | | 6,103 | \$558,132,466.41 | 100% | 0 | \$0.00 | |
| 2003-W14-G2 | | Unavailable | 618 | \$61,897,836.91 | 100% | 0 | \$0.00 | N |
| Total | | | 618 | \$61,897,836.91 | 100% | 0 | \$0.00 | |
| 2003-W15-G1 | | Unavailable | 956 | \$98,847,775.04 | 100% | 0 | \$0.00 | N |
| Total | | | 956 | \$98,847,775.04 | 100% | 0 | \$0.00 | |

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|--------------|------------------------------|--------------|-------------------------|-------------|----------|---------------|---|
| 2003-W15-G2 | Unavailable | 5,093 | \$457,918,662.95 | 100% | 0 | \$0.00 | N |
| Total | | 5,093 | \$457,918,662.95 | 100% | 0 | \$0.00 | |
| 2003-W15-G3 | Unavailable | 510 | \$52,179,412.31 | 100% | 0 | \$0.00 | N |
| Total | | 510 | \$52,179,412.31 | 100% | 0 | \$0.00 | |
| 2003-W16-G1 | COUNTRYWIDE HOME LOANS, INC. | 2,877 | \$448,891,499.83 | 55.9% | 0 | \$0.00 | N |
| | Unavailable | 2,314 | \$355,108,500.17 | 44.1% | 0 | \$0.00 | N |
| Total | | 5,191 | \$804,000,000.00 | 100% | 0 | \$0.00 | |
| 2003-W16-G2 | COUNTRYWIDE HOME LOANS, INC. | 2,039 | \$312,384,921.30 | 40.55% | 0 | \$0.00 | N |
| | Unavailable | 2,733 | \$458,615,078.70 | 59.45% | 0 | \$0.00 | N |
| Total | | 4,772 | \$771,000,000.00 | 100% | 0 | \$0.00 | |
| 2003-W17-G1 | Unavailable | 9,739 | \$821,501,807.41 | 100% | 0 | \$0.00 | N |
| Total | | 9,739 | \$821,501,807.41 | 100% | 0 | \$0.00 | |
| 2003-W18-G1 | Unavailable | 6,915 | \$640,813,275.46 | 100% | 0 | \$0.00 | N |
| Total | | 6,915 | \$640,813,275.46 | 100% | 0 | \$0.00 | |
| 2003-W18-G2 | Unavailable | 1,190 | \$114,054,635.86 | 100% | 0 | \$0.00 | N |
| Total | | 1,190 | \$114,054,635.86 | 100% | 0 | \$0.00 | |
| 2003-W19-G1 | Unavailable | 7,381 | \$679,262,648.82 | 100% | 0 | \$0.00 | N |
| Total | | 7,381 | \$679,262,648.82 | 100% | 0 | \$0.00 | |
| 2003-W19-G2 | Unavailable | 690 | \$66,210,564.35 | 100% | 0 | \$0.00 | N |
| Total | | 690 | \$66,210,564.35 | 100% | 0 | \$0.00 | |
| 2004-W01-G1 | Unavailable | 4,042 | \$411,538,318.00 | 100% | 0 | \$0.00 | N |
| Total | | 4,042 | \$411,538,318.00 | 100% | 0 | \$0.00 | |
| 2004-W01-G2 | Unavailable | 8,422 | \$692,845,307.47 | 100% | 0 | \$0.00 | N |
| Total | | 8,422 | \$692,845,307.47 | 100% | 0 | \$0.00 | |
| 2004-W01-G3 | Unavailable | 650 | \$63,333,650.99 | 100% | 0 | \$0.00 | N |
| Total | | 650 | \$63,333,650.99 | 100% | 0 | \$0.00 | |
| 2004-T01-G1 | Unavailable | 9,207 | \$853,982,153.34 | 100% | 0 | \$0.00 | N |
| Total | | 9,207 | \$853,982,153.34 | 100% | 0 | \$0.00 | |

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|--------------|-------------|--------------|-------------------------|-------------|----------|---------------|---|
| 2004-T01-G2 | Unavailable | 1,363 | \$120,776,322.18 | 100% | 0 | \$0.00 | N |
| Total | | 1,363 | \$120,776,322.18 | 100% | 0 | \$0.00 | |
| 2004-W02-G1 | Unavailable | 3,848 | \$411,754,976.47 | 100% | 0 | \$0.00 | N |
| Total | | 3,848 | \$411,754,976.47 | 100% | 0 | \$0.00 | |
| 2004-W02-G2 | Unavailable | 4,137 | \$369,779,959.71 | 100% | 0 | \$0.00 | N |
| Total | | 4,137 | \$369,779,959.71 | 100% | 0 | \$0.00 | |
| 2004-W02-G3 | Unavailable | 1,409 | \$130,469,691.06 | 100% | 0 | \$0.00 | N |
| Total | | 1,409 | \$130,469,691.06 | 100% | 0 | \$0.00 | |
| 2004-W02-G4 | Unavailable | 1,647 | \$154,827,649.37 | 100% | 0 | \$0.00 | N |
| Total | | 1,647 | \$154,827,649.37 | 100% | 0 | \$0.00 | |
| 2004-W02-G5 | Unavailable | 5,745 | \$488,535,895.81 | 100% | 0 | \$0.00 | N |
| Total | | 5,745 | \$488,535,895.81 | 100% | 0 | \$0.00 | |
| 2004-W03-G1 | Unavailable | 3,173 | \$480,005,667.84 | 100% | 0 | \$0.00 | N |
| Total | | 3,173 | \$480,005,667.84 | 100% | 0 | \$0.00 | |
| 2004-W03-G2 | Unavailable | 2,281 | \$355,002,993.59 | 100% | 0 | \$0.00 | N |
| Total | | 2,281 | \$355,002,993.59 | 100% | 0 | \$0.00 | |
| 2004-W03-G3 | Unavailable | 603 | \$110,002,814.37 | 100% | 0 | \$0.00 | N |
| Total | | 603 | \$110,002,814.37 | 100% | 0 | \$0.00 | |
| 2004-T02-G1 | Unavailable | 7,795 | \$691,533,173.59 | 100% | 0 | \$0.00 | N |
| Total | | 7,795 | \$691,533,173.59 | 100% | 0 | \$0.00 | |
| 2004-T02-G2 | Unavailable | 820 | \$76,939,786.21 | 100% | 0 | \$0.00 | N |
| Total | | 820 | \$76,939,786.21 | 100% | 0 | \$0.00 | |
| 2004-W04-G1 | Unavailable | 2,159 | \$300,008,454.20 | 100% | 0 | \$0.00 | N |
| Total | | 2,159 | \$300,008,454.20 | 100% | 0 | \$0.00 | |
| 2004-W04-G2 | Unavailable | 1,264 | \$200,020,879.49 | 100% | 0 | \$0.00 | N |
| Total | | 1,264 | \$200,020,879.49 | 100% | 0 | \$0.00 | |
| 2004-W05-G0 | Unavailable | 2,863 | \$250,783,293.97 | 100% | 0 | \$0.00 | N |
| Total | | 2,863 | \$250,783,293.97 | 100% | 0 | \$0.00 | |
| 2004-T03-G1 | Unavailable | 5,677 | \$523,341,449.99 | 100% | 0 | \$0.00 | N |
| Total | | 5,677 | \$523,341,449.99 | 100% | 0 | \$0.00 | |

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|--------------|--|--------------------------------|--------------|-------------------------|-------------|----------|---------------|---|
| 2004-T03-G2 | | Unavailable | 483 | \$45,404,482.66 | 100% | 0 | \$0.00 | N |
| Total | | | 483 | \$45,404,482.66 | 100% | 0 | \$0.00 | |
| 2004-W06-G1 | | Unavailable | 1,924 | \$299,746,966.59 | 100% | 0 | \$0.00 | N |
| Total | | | 1,924 | \$299,746,966.59 | 100% | 0 | \$0.00 | |
| 2004-W06-G2 | | Unavailable | 611 | \$103,405,200.90 | 100% | 0 | \$0.00 | N |
| Total | | | 611 | \$103,405,200.90 | 100% | 0 | \$0.00 | |
| 2004-W06-G3 | | Unavailable | 3,366 | \$552,351,959.84 | 100% | 0 | \$0.00 | N |
| Total | | | 3,366 | \$552,351,959.84 | 100% | 0 | \$0.00 | |
| 2004-W07-G1 | | LEHMAN BROTHERS HOLDINGS, INC. | 1,113 | \$166,527,650.93 | 100% | 0 | \$0.00 | N |
| Total | | | 1,113 | \$166,527,650.93 | 100% | 0 | \$0.00 | |
| 2004-W07-G2 | | LEHMAN BROTHERS HOLDINGS, INC. | 450 | \$77,545,602.46 | 100% | 0 | \$0.00 | N |
| Total | | | 450 | \$77,545,602.46 | 100% | 0 | \$0.00 | |
| 2004-W08-G1 | | Unavailable | 4,914 | \$477,968,659.20 | 100% | 0 | \$0.00 | N |
| Total | | | 4,914 | \$477,968,659.20 | 100% | 0 | \$0.00 | |
| 2004-W08-G2 | | Unavailable | 2,173 | \$204,434,031.83 | 100% | 0 | \$0.00 | N |
| Total | | | 2,173 | \$204,434,031.83 | 100% | 0 | \$0.00 | |
| 2004-W08-G3 | | Unavailable | 4,486 | \$320,210,816.40 | 100% | 0 | \$0.00 | N |
| Total | | | 4,486 | \$320,210,816.40 | 100% | 0 | \$0.00 | |
| 2004-W08-G4 | | Unavailable | 650 | \$61,392,633.08 | 100% | 0 | \$0.00 | N |
| Total | | | 650 | \$61,392,633.08 | 100% | 0 | \$0.00 | |
| 2004-W09-G1 | | Unavailable | 2,199 | \$227,325,003.09 | 100% | 0 | \$0.00 | N |
| Total | | | 2,199 | \$227,325,003.09 | 100% | 0 | \$0.00 | |
| 2004-W09-G2 | | Unavailable | 2,880 | \$223,576,872.36 | 100% | 0 | \$0.00 | N |
| Total | | | 2,880 | \$223,576,872.36 | 100% | 0 | \$0.00 | |
| 2004-W09-G3 | | Unavailable | 455 | \$43,376,217.94 | 100% | 0 | \$0.00 | N |
| Total | | | 455 | \$43,376,217.94 | 100% | 0 | \$0.00 | |
| 2004-W10-G1 | | Unavailable | 1,441 | \$252,767,160.46 | 100% | 0 | \$0.00 | N |

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|--------------|-------------|--|--------------|-------------------------|-------------|----------|---------------|---|
| Total | | | 1,441 | \$252,767,160.46 | 100% | 0 | \$0.00 | |
| 2004-W10-G2 | Unavailable | | 1,310 | \$203,215,284.31 | 100% | 0 | \$0.00 | N |
| Total | | | 1,310 | \$203,215,284.31 | 100% | 0 | \$0.00 | |
| 2004-W10-G3 | Unavailable | | 2,924 | \$411,313,791.14 | 100% | 0 | \$0.00 | N |
| Total | | | 2,924 | \$411,313,791.14 | 100% | 0 | \$0.00 | |
| 2004-W11-G1 | Unavailable | | 6,524 | \$582,609,305.74 | 100% | 0 | \$0.00 | N |
| Total | | | 6,524 | \$582,609,305.74 | 100% | 0 | \$0.00 | |
| 2004-W11-G2 | Unavailable | | 697 | \$63,335,654.02 | 100% | 0 | \$0.00 | N |
| Total | | | 697 | \$63,335,654.02 | 100% | 0 | \$0.00 | |
| 2004-W12-G1 | Unavailable | | 4,574 | \$398,727,840.92 | 100% | 0 | \$0.00 | N |
| Total | | | 4,574 | \$398,727,840.92 | 100% | 0 | \$0.00 | |
| 2004-W12-G2 | Unavailable | | 457 | \$47,757,786.31 | 100% | 0 | \$0.00 | N |
| Total | | | 457 | \$47,757,786.31 | 100% | 0 | \$0.00 | |
| 2004-W13-G0 | Unavailable | | 1,578 | \$249,997,267.00 | 100% | 0 | \$0.00 | N |
| Total | | | 1,578 | \$249,997,267.00 | 100% | 0 | \$0.00 | |
| 2004-W14-G1 | Unavailable | | 2,838 | \$265,107,315.98 | 100% | 0 | \$0.00 | N |
| Total | | | 2,838 | \$265,107,315.98 | 100% | 0 | \$0.00 | |
| 2004-W14-G2 | Unavailable | | 245 | \$17,026,030.51 | 100% | 0 | \$0.00 | N |
| Total | | | 245 | \$17,026,030.51 | 100% | 0 | \$0.00 | |
| 2004-W14-G3 | Unavailable | | 106 | \$6,363,310.90 | 100% | 0 | \$0.00 | N |
| Total | | | 106 | \$6,363,310.90 | 100% | 0 | \$0.00 | |
| 2004-W15-G1 | Unavailable | | 2,021 | \$179,850,466.00 | 100% | 0 | \$0.00 | N |
| Total | | | 2,021 | \$179,850,466.00 | 100% | 0 | \$0.00 | |
| 2004-W15-G2 | Unavailable | | 2,085 | \$188,081,830.00 | 100% | 0 | \$0.00 | N |
| Total | | | 2,085 | \$188,081,830.00 | 100% | 0 | \$0.00 | |
| 2004-W15-G3 | Unavailable | | 1,179 | \$115,528,770.00 | 100% | 0 | \$0.00 | N |
| Total | | | 1,179 | \$115,528,770.00 | 100% | 0 | \$0.00 | |
| 2005-W01-G1 | Unavailable | | 4,860 | \$398,409,360.94 | 100% | 0 | \$0.00 | N |
| Total | | | 4,860 | \$398,409,360.94 | 100% | 0 | \$0.00 | |
| 2005-W01-G2 | Unavailable | | 329 | \$31,496,822.24 | 100% | 0 | \$0.00 | N |

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| | | | | | | | | |
|--------------|-------------|--|--------------|-------------------------|-------------|----------|---------------|---|
| Total | | | 329 | \$31,496,822.24 | 100% | 0 | \$0.00 | |
| 2005-W02-G0 | Unavailable | | 3,135 | \$578,859,590.00 | 100% | 0 | \$0.00 | N |
| Total | | | 3,135 | \$578,859,590.00 | 100% | 0 | \$0.00 | |
| 2005-M01-G0 | Unavailable | | 28 | \$80,465,879.09 | 100% | 0 | \$0.00 | N |
| Total | | | 28 | \$80,465,879.09 | 100% | 0 | \$0.00 | |
| 2005-W03-G1 | Unavailable | | 1,437 | \$90,256,702.65 | 100% | 0 | \$0.00 | N |
| Total | | | 1,437 | \$90,256,702.65 | 100% | 0 | \$0.00 | |
| 2005-W03-G2 | Unavailable | | 4,263 | \$398,185,996.88 | 100% | 0 | \$0.00 | N |
| Total | | | 4,263 | \$398,185,996.88 | 100% | 0 | \$0.00 | |
| 2005-W03-G3 | Unavailable | | 886 | \$88,080,465.23 | 100% | 0 | \$0.00 | N |
| Total | | | 886 | \$88,080,465.23 | 100% | 0 | \$0.00 | |
| 2005-W04-G1 | Unavailable | | 1,963 | \$151,523,498.09 | 100% | 0 | \$0.00 | N |
| Total | | | 1,963 | \$151,523,498.09 | 100% | 0 | \$0.00 | |
| 2005-W04-G2 | Unavailable | | 4,949 | \$422,991,292.14 | 100% | 0 | \$0.00 | N |
| Total | | | 4,949 | \$422,991,292.14 | 100% | 0 | \$0.00 | |
| 2005-W04-G3 | Unavailable | | 710 | \$68,594,774.77 | 100% | 0 | \$0.00 | N |
| Total | | | 710 | \$68,594,774.77 | 100% | 0 | \$0.00 | |
| 2006-W01-G1 | Unavailable | | 3,502 | \$228,265,054.34 | 100% | 0 | \$0.00 | N |
| Total | | | 3,502 | \$228,265,054.34 | 100% | 0 | \$0.00 | |
| 2006-W01-G2 | Unavailable | | 3,638 | \$313,476,935.30 | 100% | 0 | \$0.00 | N |
| Total | | | 3,638 | \$313,476,935.30 | 100% | 0 | \$0.00 | |
| 2006-W01-G3 | Unavailable | | 703 | \$69,628,424.92 | 100% | 0 | \$0.00 | N |
| Total | | | 703 | \$69,628,424.92 | 100% | 0 | \$0.00 | |
| 2006-W02-G1 | Unavailable | | 3,350 | \$306,972,608.61 | 100% | 0 | \$0.00 | N |
| Total | | | 3,350 | \$306,972,608.61 | 100% | 0 | \$0.00 | |
| 2006-W02-G2 | Unavailable | | 227 | \$22,492,943.84 | 100% | 0 | \$0.00 | N |
| Total | | | 227 | \$22,492,943.84 | 100% | 0 | \$0.00 | |
| 2006-M02-G1 | Unavailable | | 29 | \$99,217,988.82 | 100% | 0 | \$0.00 | N |
| Total | | | 29 | \$99,217,988.82 | 100% | 0 | \$0.00 | |
| 2006-M02-G2 | Unavailable | | 74 | \$103,779,851.63 | 100% | 0 | \$0.00 | N |

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|--------------|--|--------------------------------|--------------|-------------------------|-------------|----------|---------------|---|
| Total | | | 74 | \$103,779,851.63 | 100% | 0 | \$0.00 | |
| 2006-W03-G1 | | Unavailable | 3,323 | \$311,552,483.77 | 100% | 0 | \$0.00 | N |
| Total | | | 3,323 | \$311,552,483.77 | 100% | 0 | \$0.00 | |
| 2006-W03-G2 | | Unavailable | 603 | \$52,794,563.37 | 100% | 0 | \$0.00 | N |
| Total | | | 603 | \$52,794,563.37 | 100% | 0 | \$0.00 | |
| 2006-W03-G3 | | Unavailable | 544 | \$50,421,920.44 | 100% | 0 | \$0.00 | N |
| Total | | | 544 | \$50,421,920.44 | 100% | 0 | \$0.00 | |
| 2007-W01-G0 | | Unavailable | 4,467 | \$446,379,797.06 | 100% | 0 | \$0.00 | N |
| Total | | | 4,467 | \$446,379,797.06 | 100% | 0 | \$0.00 | |
| 2007-W02-G0 | | LEHMAN BROTHERS HOLDINGS, INC. | 13 | \$2,517,246.46 | 0.65% | 0 | \$0.00 | N |
| | | Unavailable | 1,923 | \$386,257,975.64 | 99.35% | 0 | \$0.00 | N |
| Total | | | 1,936 | \$388,775,222.10 | 100% | 0 | \$0.00 | |
| 2007-W03-G0 | | LEHMAN BROTHERS HOLDINGS, INC. | 20 | \$4,339,649.27 | 2.65% | 0 | \$0.00 | N |
| | | Unavailable | 814 | \$159,536,726.44 | 97.35% | 0 | \$0.00 | N |
| Total | | | 834 | \$163,876,375.71 | 100% | 0 | \$0.00 | |
| 2007-W04-G0 | | INDYMAC BANK, FSB | 59 | \$15,421,388.66 | 1.61% | 0 | \$0.00 | N |
| | | Unavailable | 4,694 | \$942,989,993.82 | 98.39% | 0 | \$0.00 | N |
| Total | | | 4,753 | \$958,411,382.48 | 100% | 0 | \$0.00 | |
| 2007-W05-G0 | | Unavailable | 651 | \$138,740,871.16 | 100% | 0 | \$0.00 | N |
| Total | | | 651 | \$138,740,871.16 | 100% | 0 | \$0.00 | |
| 2007-W06-G1 | | LEHMAN BROTHERS HOLDINGS, INC. | 7 | \$1,399,486.56 | 0.71% | 0 | \$0.00 | N |
| | | Unavailable | 965 | \$195,947,834.44 | 99.29% | 0 | \$0.00 | N |
| Total | | | 972 | \$197,347,321.00 | 100% | 0 | \$0.00 | |
| 2007-W06-G2 | | LEHMAN BROTHERS HOLDINGS, INC. | 242 | \$45,324,131.97 | 14.43% | 0 | \$0.00 | N |

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| | | | | | | | | |
|--------------|--|--------------------------------|--------------|-------------------------|-------------|----------|---------------|---|
| | | Unavailable | 1,494 | \$274,992,367.03 | 85.57% | 0 | \$0.00 | N |
| Total | | | 1,736 | \$320,316,499.00 | 100% | 0 | \$0.00 | |
| 2007-W07-G0 | | INDYMAC BANK, FSB | 55 | \$13,755,369.81 | 3.41% | 0 | \$0.00 | N |
| | | LEHMAN BROTHERS HOLDINGS, INC. | 113 | \$18,066,896.33 | 4.48% | 0 | \$0.00 | N |
| | | Unavailable | 1,909 | \$371,305,704.55 | 92.11% | 0 | \$0.00 | N |
| Total | | | 2,077 | \$403,127,970.69 | 100% | 0 | \$0.00 | |
| 2007-W09-G0 | | LEHMAN BROTHERS HOLDINGS, INC. | 18 | \$3,474,115.37 | 1.34% | 0 | \$0.00 | N |
| | | Unavailable | 1,250 | \$255,570,586.06 | 98.66% | 0 | \$0.00 | N |
| Total | | | 1,268 | \$259,044,701.43 | 100% | 0 | \$0.00 | |
| 2007-W08-G1 | | INDYMAC BANK, FSB | 53 | \$14,483,658.83 | 5.56% | 0 | \$0.00 | N |
| | | LEHMAN BROTHERS HOLDINGS, INC. | 344 | \$40,281,058.03 | 15.48% | 0 | \$0.00 | N |
| | | Unavailable | 974 | \$205,516,257.57 | 78.96% | 0 | \$0.00 | N |
| Total | | | 1,371 | \$260,280,974.43 | 100% | 0 | \$0.00 | |
| 2007-W08-G2 | | INDYMAC BANK, FSB | 16 | \$3,031,046.62 | 2.45% | 0 | \$0.00 | N |
| | | Unavailable | 614 | \$120,886,180.00 | 97.55% | 0 | \$0.00 | N |
| Total | | | 630 | \$123,917,226.62 | 100% | 0 | \$0.00 | |
| 2007-W10-G1 | | Unavailable | 1,307 | \$124,911,425.03 | 100% | 0 | \$0.00 | N |
| Total | | | 1,307 | \$124,911,425.03 | 100% | 0 | \$0.00 | |
| 2007-W10-G2 | | Unavailable | 1,380 | \$129,355,260.21 | 100% | 0 | \$0.00 | N |
| Total | | | 1,380 | \$129,355,260.21 | 100% | 0 | \$0.00 | |
| 2007-W10-G3 | | Unavailable | 524 | \$55,249,820.56 | 100% | 0 | \$0.00 | N |
| Total | | | 524 | \$55,249,820.56 | 100% | 0 | \$0.00 | |
| 2007-106-G3 | | Unavailable | 481 | \$102,083,364.79 | 100% | 0 | \$0.00 | N |
| Total | | | 481 | \$102,083,364.79 | 100% | 0 | \$0.00 | |
| 2009-W01-G0 | | Unavailable | 4,674 | \$407,360,118.69 | 100% | 0 | \$0.00 | N |
| Total | | | 4,674 | \$407,360,118.69 | 100% | 0 | \$0.00 | |

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|--------------|--|--|-------------------|--------------------------------|--|--------------|---------------------------|
| | | | | | | | |
| TOTAL | | | 810,998 | \$78,480,097,564.02 | | 0 | \$0.00 |
| | | | | | | | |
| TOTAL | | | 58,168,759 | \$10,032,233,828,372.73 | | 7,442 | \$1,579,565,816.98 |
| | | | | | | | |

SEC Rule 15Ga-1 Methodology Statement

Fannie Mae is filing this report in compliance with SEC Rule 15Ga-1. The following information is

Fannie Mae filed its initial report in compliance with SEC Rule 15Ga-1 as of February 14, 2012. (set forth below) outstanding as of December 31, 2011 and included all activities between and including Fannie Mae against the seller of the related mortgage loans (including activities in such period of representations and warranties related to such mortgage loans.

In accordance with Rule 15Ga-1, Fannie Mae is filing a report on a quarterly basis approximately 100% of the securities (with those exceptions as set forth below) outstanding at the beginning of that calendar quarter. The report also includes repurchase demands made by Fannie Mae against the seller of the related mortgage loans (including activities in such period) for breaches of representations and warranties related to such mortgage loans.

Because the report does not include information related to the origination date of a loan, market value of securities based on when the report was filed. In order to determine the issue date of an MBS, or other security, Fannie Mae's website or utilize another third-party data source. Fannie Mae also provides the originator information in the Prospectus Supplement for each issuance of MBS Securities.

Fannie Mae engages in a variety of practices with respect to mortgage loans where there are breaches of representations and warranties. Fannie Mae may repurchase mortgage loans from a Fannie Mae trust if it determines that there has been a breach of representation and warranty. Fannie Mae may also repurchase mortgage loans from a Fannie Mae trust in accordance with the terms of the related trust agreement at the time that it was issued or may alternatively result in a payment by the seller of the mortgage loan to reimburse Fannie Mae for the settlement of such demand, as agreed to by the seller and Fannie Mae. Each such repurchase demand is based on (i) whether the mortgage asset in question is in the related Fannie Mae trust at the time of demand and 10-Q SEC filings, the first receipt date of funds for repurchase, as captured in Fannie Mae's

The report will not include percentage calculations for most fields.¹ Because Fannie Mae routinely repurchases mortgage loans that have been removed from the related Fannie Mae trust, such percentages would tend to overstate (and understate) the percentage of mortgage loans subject to a repurchase demand. Fannie Mae will provide the number of mortgage loans and the principal amount of such loans.

Breaches of representations and warranties generally relate to the underwriting of a mortgage loan or (ii) servicing violations. The report includes all breaches of representation and warranty, including underwriting deficiencies and those unrelated to such deficiencies. For example, a mortgage loan may be included in a mortgage pool. Such fixed-rate mortgage loan may meet Fannie Mae underwriting requirements, but Fannie Mae may repurchase the mortgage loan seller's representation and warranty that such mortgage loan bears an adjustable rate.

This report includes only those Fannie Mae mortgage securities where Fannie Mae has the right in the mortgage loan representation and warranty. These securities typically include Fannie Mae single-family MBS, Fannie Mae multi-family MBS, Fannie Mae securities, including Megas, Stripped Mortgage-Backed Securities, most REMIC Securities and other securities.

As described above, the mortgage loans may not necessarily be in the related Fannie Mae trust at the time of the report. Mortgage loans that are paid off prior to the actual repurchase will not be reflected in subsequent reports. The data is commingled throughout the report and structured products (such as REMICs) reported at the end. Fannie Mae reports data at a deal-group level. As the deal-groups pay off, the data will be removed from subsequent reports.

The term "Total Assets by Originator" presents, by originator, the number and issue date principal amount of mortgage loans. The term "originator" is the party that funded the mortgage loan in question. It is common practice for Fannie Mae to originate to third parties, who aggregate such mortgage loans from multiple originators and then sell them to Fannie Mae. Rather than with the originators, Fannie Mae had not, prior to November 2012, obtained the names of the originators (years after issuance) would be prohibitively expensive. Consequently, where Fannie Mae does not know the identity of such originator, but will list the originator as "Unavailable" in such cases. Fannie Mae will list the seller (which party is frequently not the originator) of the mortgage loans who has made the mortgage loans in the event of a breach of representation and warranty.

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Beginning in November 2012, Fannie Mae began to require its mortgage loan sellers to identify the information, as so provided by Fannie Mae's mortgage loan sellers, with respect to securities issued. Obtaining such information would be prohibitively expensive. Consequently, where Fannie Mae does not have the identity of such originator, but will list the originator as "Unavailable" in such cases.

Certain Fannie Mae mortgage securities, all of which were issued no later than January 1, 2001, include certain principal balances. All of the mortgage loans in question were removed from the pool or were paid off prior to the reporting period. Obtaining such information would be impossible or prohibitively expensive. Consequently, the date principal balance of such mortgage loans. The CUSIP numbers of the securities where Fannie Mae

The term "Assets that Were Subject of Demand" presents the number and outstanding principal balance of mortgage loans during the reporting period. They include assets that were repurchased, are pending repurchase, or

The term "Assets that Were Repurchased or Replaced" refers to the number and outstanding principal balance of mortgage loans during the reporting period or prior thereto, and (ii) one of the following events occurred:

- (A) the seller of the mortgage loan repurchased or replaced such mortgage loan from Fannie Mae, or
- (B) the seller has agreed to indemnify Fannie Mae for any loss suffered, or
- (C) a settlement was reached between Fannie Mae and the seller.

The term "Assets Pending Repurchase" refers to the number and outstanding principal balance of mortgage loans during the reporting period or prior thereto, and (ii) such repurchase (or other resolution of such claim) has not occurred to Fannie Mae's repurchase demand as well as those situations where the loan seller has agreed to

The term "Demand in Dispute" refers to the number and outstanding principal balance of mortgage loans during the reporting period or prior thereto, and (ii) the loan seller has disputed such demand, and such dispute

The term "Demand Withdrawn" refers to the number and outstanding principal balance of mortgage loans during the reporting period or prior thereto, and (ii) Fannie Mae has withdrawn such demand due to an error

The term "Demand Rejected" refers to the number and outstanding principal balance of mortgage loans during the reporting period or prior thereto, and (ii) such repurchase demand was determined by a court of law

CUSIP Numbers of Fannie Mae Securities Where Certain Issue Date Principal Balances Are Unavailable

| | | | | | |
|-----------|-----------|-----------|-----------|-----------|-----------|
| 31361W5N3 | 31361XBR5 | 31361W4C8 | 31361XCS2 | 31360KDF8 | 31361XA96 |
| 31360CXZ0 | 31361W7C5 | 31361W6Y8 | 31361W4G9 | 31360JBC0 | 31361W7M3 |
| 31361XB38 | 31361W5S2 | 31361XBV6 | 31361XBU8 | 31361W5X1 | 31361W6T9 |
| 31361XC94 | 31360KDW1 | 31361XDY8 | 31361XC78 | 31361XD36 | 31361MM63 |
| 31361XAB1 | 31361XBA2 | 31361W6S1 | 31361W7D3 | 31361W6L6 | 31361MMS5 |
| 31361MM97 | 31360G4D2 | 31361XDB8 | 31361XAA3 | 31361XC37 | 31361XB20 |
| 31361XBB0 | 31361W6W2 | 31386J5K9 | 31361XAM7 | 31361XCB9 | 31361XBF1 |
| 31361XAT2 | 31361XB95 | 31361XAN5 | 31361XBK0 | 31361XBS3 | 31361W6U6 |
| 31361XCM5 | 31361W5P8 | 31361W6V4 | 31361W7G6 | 31361XAX3 | 31361XDP7 |
| 31361W3Z8 | 31361W5R4 | 31361XCA1 | 31361W4D6 | 31361W6N2 | 31361MMW6 |
| 31361XAF2 | 31360KC77 | 31361XBE7 | 31361XBD6 | 31360KDX9 | 31361W3X3 |
| 31361XDS1 | 31361W3Y1 | 31360HUR0 | 31361W6C6 | 31361MNA3 | 31361XBE4 |
| 31361W4A2 | 31361XBN4 | 31360KDE1 | 31361XAH8 | 31361XBG9 | 31361MM71 |
| 31361XCP8 | 31361W5W3 | 31361W7E1 | 31360G4E0 | 31361W5U7 | 31361MM89 |
| 31361W4B0 | 31361XBP9 | 31361XDT9 | 31361XDA0 | 31361XAR6 | 31361W6A0 |
| 31361W5V5 | 31361W5K9 | 31360JTC1 | 31361W6G7 | 31361XAL9 | 31361XBH7 |
| 31361W4Q7 | 31361W4J3 | 31361W4H7 | 31360G4G5 | 31361XAK1 | |
| 31361XCU7 | 31361XB61 | 31361XBQ7 | 31360KDY7 | 31361W6Z5 | |
| 31361XDJ1 | 31361XAZ8 | 31360CWY4 | 31361XCN3 | 31361W6R3 | |
| 31361W7F8 | 31361XCD5 | 31361XB87 | 31361W4P9 | 31361W6M4 | |
| 31361MMX4 | 31361XCH6 | 31360KDD3 | 31360G4H3 | 31361W6E2 | |

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31360KGF5 31361W6H5 31360KD27 31360KC85 31361XDC6
31360KGG3 31361W6J1 31361XBW4 31361W6F9 31361XC86

Pursuant to the requirements of the Securities Exchange Act of 1934, the reporting entity has duly

- (1) In instances where percentages of the principal balances are calculated, the percentages may
- (2) The issue date principal balance of the mortgage loans is used to calculate the issue date tr
- (3) From time to time, Fannie Mae acquires mortgage loans from a mortgage loan seller where such
If the mortgage loan seller retains control of such joint venture (either through majority owners
report. In addition, Fannie Mae has, in a limited number of circumstances, acquired mortgage loa
party and the mortgage loan seller by which the third party may have funded the mortgage loan, bu
loan, including taking the mortgage loan application, processing, underwriting, or delivering the
the "originator" on this report if the mortgage loan seller had not otherwise provided the name o
- (4) In the case of mortgage loans in a trust or mortgage loans removed directly from a trust due
balance (i.e., that amount unpaid to the related certificate holders) of the mortgage loan. In t
principal balance shown will be the actual balance of such mortgage loan.

| | |
|----------------------|---|
| Signature | <u>/s/ RENEE R SCHULTZ</u> |
| Certified By: | RENEE R SCHULTZ |
| Title: | SENIOR VICE PRESIDENT FOR CAPITAL MARKETS |