#### FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE

Form ABS-15G/A August 13, 2018

File 04 of 101

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|---------------------------|---|---|---------|-------------------|--------------------------|----|----------------------------|--------------------------|--|--------|--------------------------|-----|-------------------|
| Name of<br>Issuing Entity | ame of Check if suing Entity Registered | Name of Originator                            | Total   | Assets by Origina | ator                     | S  | ssets t<br>ubject<br>emano | of                       | Assets that Were Repurchased or Replaced |        |                          |     | Ass<br>Rep<br>Rep |
|                           |   |   | #       | \$                | (% of principal balance) | #  | \$                         | (% of principal balance) | #  | \$     | (% of principal balance) | #   | \$                |
| 31385BA47                 |   | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY      | 19      | \$2,184,513.59    | 100%                     | 0  | \$0.00                     | NA                       | 0  | \$0.00 | NA                       | . 0 | \$(               |
| Total                     |   |   | 19      | \$2,184,513.59    | 100%                     | 0  | \$0.00                     |                          | 0  | \$0.00 |                          | 0   | \$(               |
| 31385BAS4                 |   | AMERICAN HOME<br>MORTGAGE<br>CORPORATION      | 3       | \$476,479.57      | 100%                     | 0  | \$0.00                     | NA                       | . 0                                      | \$0.00 | NA                       | . 0 | \$(               |
| Total                     |   |   | 3       | \$476,479.57      | 100%                     | 0  | \$0.00                     |                          | 0  | \$0.00 |                          | 0   | \$(               |
| 31385BB38                 |   | RICHMOND COUNTY<br>SAVINGS BANK               | 326     | \$45,153,033.21   | 92.09%                   | 0  | \$0.00                     | NA                       | . 0                                      | \$0.00 | NA                       | . 0 | \$(               |
|                           |   | Unavailable                                   | 28      | . , ,             |                          | +- |                            |                          | -  | \$0.00 |                          | _   | _                 |
| Total                     |   |   | 354     | \$49,029,394.76   | 100%                     | 0  | \$0.00                     |                          | 0  | \$0.00 |                          | 0   | \$(               |
| 31385BBZ7                 |   | RICHMOND COUNTY<br>SAVINGS BANK               | 225     | \$33,972,539.64   | 97.67%                   | 0  | \$0.00                     | NA                       | 0  | \$0.00 | NA                       | 0   | \$(               |
|                           |   | Unavailable                                   | 5       | ,                 | 1                        | 1  |                            |                          | -  | \$0.00 |                          | _   | _                 |
| Total                     |   |   | 230     | \$34,783,473.45   | 100%                     | 0  | \$0.00                     |                          | 0  | \$0.00 |                          | 0   | \$(               |
| 31385BFY6                 |   | NCB SAVINGS BANK<br>FSB                       | 13      | \$1,054,010.00    | 100%                     | 0  | \$0.00                     | NA                       | 0  | \$0.00 | NA                       | 0   | \$(               |
| Total                     |   |   | 13      | \$1,054,010.00    | 100%                     | 0  | \$0.00                     |                          | 0  | \$0.00 |                          | 0   | \$(               |
| 31385BH81                 |   | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 34      | \$3,424,716.52    | 100%                     | 0  | \$0.00                     | NA                       | . 0                                      | \$0.00 | NA                       | . 0 | \$(               |
| Total                     |   |   | 34      | \$3,424,716.52    | 100%                     | 0  | \$0.00                     |                          | 0  | \$0.00 |                          | 0   | \$(               |
| 31385ВН99                 |   | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 81      | \$8,351,480.38    |                          |    | \$0.00                     |                          |  | \$0.00 |                          |     |                   |
| Total                     |   |   | 81      | \$8,351,480.38    | 100%                     | 0  | \$0.00                     |                          | 0  | \$0.00 |                          | 0   | \$(               |
| 31385BJA4                 |   | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 66      | \$5,904,089.26    | 100%                     | 0  | \$0.00                     | NA                       | . 0                                      | \$0.00 | NA                       | . 0 | \$(               |
| Total                     |   |   | 66      | \$5,904,089.26    | 100%                     | 0  | \$0.00                     |                          | 0  | \$0.00 |                          | 0   | \$(               |

| ī         | 1                           |     | ı               | <del>                                      </del> | <del>                                      </del> | 11       |
|-----------|-----------------------------|-----|-----------------|---|---|----------|
| 31385BM28 | DLJ MORTGAGE                | 89  | \$10,227,324.37 | 100% 0 \$0.00                                     | NA 0 \$0.00                                       | NA 0 \$  |
|           | CAPITAL INC                 |     | . , ,           |   |   |          |
| Total     |                             | 89  | \$10,227,324.37 | 100% 0 \$0.00                                     | 0 \$0.00  | 0 \$     |
| 31385BM36 | DLJ MORTGAGE<br>CAPITAL INC | 179 | \$20,135,095.07 | 100% 0 \$0.00                                     | NA 0 \$0.00                                       | NA 0 \$  |
| Total     |                             | 179 | \$20,135,095.07 | 100% 0 \$0.00                                     | 0 \$0.00  | 0 \$     |
|           |                             |     |                 |   |   |          |
| 31385BM44 | DLJ MORTGAGE<br>CAPITAL INC | 204 | \$28,393,438.96 | 100% 0 \$0.00                                     | NA 0 \$0.00                                       | NA 0 \$  |
| Total     |                             | 204 | \$28,393,438.96 | 100% 0 \$0.00                                     | 0 \$0.00  | 0 \$     |
| 31385BM77 | DLJ MORTGAGE<br>CAPITAL INC | 165 | \$18,701,281.19 | 100% 0 \$0.00                                     | NA 0 \$0.00                                       | NA 0 \$  |
| Total     |                             | 165 | \$18,701,281.19 | 100% 0 \$0.00                                     | 0 \$0.00  | 0 \$     |
| 31385BMC6 | SELF HELP<br>VENTURES FUND  | 409 | \$26,236,603.79 | 100% 0 \$0.00                                     | NA 0 \$0.00                                       | NA 0 \$  |
| Total     | VENTURES FUND               | 409 | \$26,236,603.79 | 100% 0 \$0.00                                     | 0 \$0.00  | 0 \$     |
| 31385BMT9 | DLJ MORTGAGE<br>CAPITAL INC | 28  | \$3,644,391.46  | 100% 0 \$0.00                                     | NA 0 \$0.00                                       | NA 0 \$  |
| Total     |                             | 28  | \$3,644,391.46  | 100% 0 \$0.00                                     | 0 \$0.00  | 0 \$     |
| 31385BMU6 | DLJ MORTGAGE<br>CAPITAL INC | 18  | \$3,250,790.27  | 100% 0 \$0.00                                     | NA 0 \$0.00                                       | NA 0 \$  |
| Total     |                             | 18  | \$3,250,790.27  | 100% 0 \$0.00                                     | 0 \$0.00  | 0 \$     |
| 31385BMV4 | DLJ MORTGAGE<br>CAPITAL INC | 390 | \$53,373,092.93 | 100% 0 \$0.00                                     | NA 0 \$0.00                                       | NA 0 \$  |
| Total     |                             | 390 | \$53,373,092.93 | 100% 0 \$0.00                                     | 0 \$0.00  | 0 \$     |
| 31385BMX0 | DLJ MORTGAGE<br>CAPITAL INC | 86  | \$11,329,588.29 | 100% 0 \$0.00                                     | NA 0 \$0.00                                       | NA 0 \$  |
| Total     |                             | 86  | \$11,329,588.29 | 100% 0 \$0.00                                     | 0 \$0.00  | 0 \$     |
| 31385BNG6 | DLJ MORTGAGE<br>CAPITAL INC | 60  | \$6,211,327.99  | 100% 0 \$0.00                                     | NA 0 \$0.00                                       | NA 0 \$  |
| Total     |                             | 60  | \$6,211,327.99  | 100% 0 \$0.00                                     | 0 \$0.00  | 0 \$     |
| 31385BP25 | DLJ MORTGAGE<br>CAPITAL INC | 365 | \$40,010,701.96 | 100% 0 \$0.00                                     | NA 0 \$0.00                                       | NA 0 \$  |
| Total     |                             | 365 | \$40,010,701.96 | 100% 0 \$0.00                                     | 0 \$0.00  | 0 \$0    |
| 31385BP33 | DLJ MORTGAGE<br>CAPITAL INC | 93  | \$9,572,137.47  | 100% 0 \$0.00                                     | NA 0 \$0.00                                       | NA 0 \$6 |

| Total     |  | 93  | \$9,572,137.47  | 100%    | \$0.00 |    | 0 \$0.00 |    | 0   | \$( |
|-----------|--|-----|-----------------|---------|--------|----|----------|----|-----|-----|
|           |  |     |                 |         |        |    | +        |    | Ļ   | Ļ   |
| 31385BP41 | DLJ MORTGAGE<br>CAPITAL INC                | 50  | \$5,151,451.49  | 100% 0  | \$0.00 | NA | 0 \$0.00 | NA | . 0 | \$  |
| Total     |  | 50  | \$5,151,451.49  | 100% 0  | \$0.00 |    | 0 \$0.00 |    | 0   | \$  |
| 31385BP74 | DLJ MORTGAGE<br>CAPITAL INC                | 81  | \$6,602,988.51  | 100% 0  | \$0.00 | NA | 0 \$0.00 | NA | . 0 | \$( |
| Total     |  | 81  | \$6,602,988.51  | 100% 0  | \$0.00 | 1  | 0 \$0.00 |    | 0   | \$( |
| 31385BP82 | DLJ MORTGAGE<br>CAPITAL INC                | 61  | \$5,284,103.63  | 100% 0  | \$0.00 | NA | 0 \$0.00 | NA | . 0 | \$( |
| Total     |  | 61  | \$5,284,103.63  | 100% 0  | \$0.00 | (  | 0 \$0.00 |    | 0   | \$( |
| 31385BP90 | DLJ MORTGAGE<br>CAPITAL INC                | 36  | \$2,010,437.71  | 100% 0  | \$0.00 | NA | 0 \$0.00 | NA | . 0 | \$( |
| Total     |  | 36  | \$2,010,437.71  | 100% 0  | \$0.00 |    | 0 \$0.00 |    | 0   | \$( |
| 31385BPW9 | DLJ MORTGAGE<br>CAPITAL INC                | 50  | \$6,795,429.22  | 100% 0  | \$0.00 | NA | 0 \$0.00 | NA | . 0 | \$( |
| Total     |  | 50  | \$6,795,429.22  | 100% 0  | \$0.00 |    | 0 \$0.00 |    | 0   | \$( |
| 31385BPX7 | DLJ MORTGAGE<br>CAPITAL INC                | 146 | \$17,584,149.73 | 100% 0  | \$0.00 | NA | 0 \$0.00 | NA | . 0 | \$( |
| Total     |  | 146 | \$17,584,149.73 | 100% 0  | \$0.00 |    | 0 \$0.00 |    | 0   | \$( |
| 31385BPY5 | DLJ MORTGAGE<br>CAPITAL INC                | 264 | \$32,665,575.73 | 100% 0  | \$0.00 | NA | 0 \$0.00 | NA | . 0 | \$( |
| Total     |  | 264 | \$32,665,575.73 | 100% 0  | \$0.00 | (  | 0 \$0.00 |    | 0   | \$( |
| 31385BPZ2 | DLJ MORTGAGE<br>CAPITAL INC                | 375 | \$44,229,466.01 | 100% 0  | \$0.00 | NA | 0 \$0.00 | NA | . 0 | \$( |
| Total     |  | 375 | \$44,229,466.01 | 100% 0  | \$0.00 |    | 0 \$0.00 |    | 0   | \$( |
| 31385BRL1 | DLJ MORTGAGE<br>CAPITAL INC                | 24  | \$2,275,749.78  | 100% 0  | \$0.00 | NA | 0 \$0.00 | NA | . 0 | \$( |
| Total     |  | 24  | \$2,275,749.78  | 100% 0  | \$0.00 | (  | 0 \$0.00 |    | 0   | \$( |
| 31371JL28 | AMERICAN HOME<br>MORTGAGE<br>CORPORATION   | 1   | \$249,636.96    | 0.82% 0 | \$0.00 | NA | 0 \$0.00 | NA | . 0 | \$1 |
|           | BANK OF HAWAII                             | 5   | \$1,150,395.61  | 3.77%   | \$0.00 | NA | 0 \$0.00 | NA | . 0 | \$( |
|           | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 2   | \$235,500.00    | 0.77%   | \$0.00 | NA | 0 \$0.00 | NA | . 0 | \$( |
|           | CHERRY CREEK<br>MORTGAGE                   | 5   | \$905,200.00    | 2.96% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0   | \$( |

| OMPANY                                 |  |  |  |  |   |  |         |         |  | $\downarrow$ | 1  |
|--|--|--|--|--|---|--|---------|---------|--|--------------|--|
| =                                      | 3  | \$256,850.00   | 0.84%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) (  |
|  | 2  | \$396,500.00   | 1.3%   | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) 5  |
|  | 12   | \$1,802,163.17   | 5.9%   | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) (  |
| ORTGAGE                                | 9  | \$1,148,803.44   | 3.76%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | , (          | ) 5  |
| ORTGAGE                                | 2  | \$297,200.00   | 0.97%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) 5  |
| ORTGAGE                                | 3  | \$473,250.00   | 1.55%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | , (          | ) (  |
| ORTGAGE                                | 6  | \$923,100.00   | 3.02%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) (  |
|  | 1  | \$202,400.00   | 0.66%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) 5  |
| ATEWAY FUNDING<br>VERSIFIED<br>ORTGAGE | 9  | \$949,850.00   | 3.11%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) 5  |
| R BLOCK<br>ORTGAGE                     | 2  | \$162,750.00   | 0.53%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) 5  |
| OMESTEAD<br>ORTGAGE                    | 5  | \$593,814.71   | 1.94%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) 5  |
| M MORTGAGE                             | 7  | \$1,012,796.00   | 3.32%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) 5  |
|  | 3  | \$438,891.00   | 1.44%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) 5  |
|  | 2  | \$297,000.00   | 0.97%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) 5  |
| ORTGAGE                                | 2  | \$377,768.07   | 1.24%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) {  |
| ORTGAGE                                | 3  | \$481,032.92   | 1.58%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) 5  |
| INCIPAL<br>SIDENTIAL                   | 1  | \$155,908.99   | 0.51%  | 0  | \$0.00  | NA   | 0       | \$0.00  | NA   | . (          | ) {  |
| ISM MORTGAGE                           | 7  | \$1,121,350.00   | 3.67%  |  |   |  |         | \$0.00  |  | T            | ) {  |
|  | DMPANY DLUMBIA ATIONAL INC DMMONWEALTH AVINGS BANK DUNTRYWIDE DME LOANS, INC RST CHICAGO NBD DRTGAGE DMPANY RST NATIONWIDE DRTGAGE DRPORATION RST UNION DRTGAGE DRPORATION RSTRUST DRTGAGE DMPANY RTRESS DRTGAGE, INC ATEWAY FUNDING VERSIFIED DRTGAGE RVICES R BLOCK DRTGAGE DRPORATION DMESTEAD DRTGAGE DRPORATION DMESTEAD DRTGAGE DRPORATION ANHOE FINANCIAL C RT MORTGAGE DRPORATION ANHOE FINANCIAL C RTGAGE DRPORATION ATIONAL CITY DRTGAGE DMPANY INCIPAL RSIDENTIAL DRTGAGE INC | DLUMBIA ATIONAL INC DMMONWEALTH AVINGS BANK DUNTRYWIDE DME LOANS, INC RST CHICAGO NBD DRTGAGE DMPANY RST NATIONWIDE DRTGAGE DRPORATION RSTRUST DRTGAGE DMPANY DRTGAGE DRTGAGE DRTGAGE DRTGAGE DRYORATION RSTRUST DRTGAGE DRTGA | Section   Sect | SULUMBIA   STIONAL INC   SUMMONWEALTH   SUMMONWEA | SULUMBIA   STIONAL INC   STIONAL CITY DRIGAGE   STIONAL INC   STIONAL | DLUMBIA   TIONAL INC   Superior   Superior | DLUMBIA | DLUMBIA | DLUMBIA   3   \$256,850.00   0.84%   0   \$0.00   NA   0 | DLUMBIA      | DLUMBIA ATTIONAL INC  3 \$256,850.00  0.84% 0 \$0.00  NA |

|           | PROVIDENT BANK OF<br>MARYLAND                           | 1   | \$138,000.00    | 0.45%   | 0 \$0.00 | ) NA   | \$0.00 | NA | 0 \$0   |
|-----------|---|-----|-----------------|---------|----------|--------|--------|----|---------|
|           | REGIONS<br>MORTGAGE, INC                                | 4   | \$304,227.63    | 1% (    | 0 \$0.00 | ) NA   | \$0.00 | NA | .0\$0   |
|           | ROSLYN NATIONAL<br>MORTGAGE<br>CORPORATION              | 2   | \$219,740.83    | 0.72%   | 0\$0.00  | ) NA(  | \$0.00 | NA | .0 \$0  |
|           | TAYLOR, BEAN AND<br>WHITAKER<br>MORTGAGE<br>CORPORATION | 2   | \$260,500.00    | 0.85%   | 0 \$0.00 | ) NA(  | \$0.00 | NA | 0 \$0   |
|           | THE HUNTINGTON<br>MORTGAGE<br>COMPANY                   | 5   | \$763,054.12    | 2.5%    | 0 \$0.00 | ) NA(  | \$0.00 | NA | . 0 \$0 |
|           | TRUSTCORP<br>MORTGAGE<br>COMPANY                        | 1   | \$120,000.00    | 0.39% ( | 0 \$0.00 | ) NA   | \$0.00 | NA | .0\$0   |
|           | UNITED JERSEY<br>BANK                                   | 7   | \$570,529.84    | 1.87%   | 0 \$0.00 | NA     | \$0.00 | NA | 0 \$0   |
|           | UNIVERSAL<br>MORTGAGE<br>CORPORATION                    | 1   | \$204,655.45    | 0.67% ( | 0 \$0.00 | ) NA(  | \$0.00 | NA | . 0 \$0 |
|           | WACHOVIA<br>MORTGAGE<br>COMPANY                         | 7   | \$784,075.02    | 2.57%   | 0 \$0.00 |        | \$0.00 |    | . 0 \$0 |
|           | Unavailable   | 105 |                 |         |          |        | \$0.00 | 1  | 0 \$0   |
| Total     |   | 227 | \$30,532,213.32 | 100%    | 0 \$0.00 | ) (    | \$0.00 |    | 0 \$0   |
| 31371JL36 | AMERICAN HOME<br>MORTGAGE<br>CORPORATION                | 4   | \$561,919.48    | 0.1%    | 0 \$0.00 | ) NA(  | \$0.00 | NA | .0 \$0  |
|           | AMSOUTH BANK  | 9   | \$967,058.39    | 0.17%   | 0 \$0.00 | NA (   | \$0.00 | NA | 0 \$0   |
|           | BANK OF HAWAII  | 34  | \$7,123,187.43  | 1.23%   | 0 \$0.00 | ) NA ( | \$0.00 | NA | 0 \$0   |
|           | BANKERS<br>GUARANTEE TITLE<br>AND TRUST<br>COMPANY      | 1   | \$87,318.15     | 0.02%   | 0 \$0.00 | ) NA(  | \$0.00 |    | .0 \$0  |
|           | CARDINAL<br>FINANCIAL<br>COMPANY                        | 8   | \$726,002.00    | 0.13% ( | 0 \$0.00 | ) NA(  | \$0.00 | NA | . 0 \$0 |
|           | CENTRAL CAROLINA<br>BANK AND TRUST<br>COMPANY           | 51  | \$6,595,167.39  | 1.14% ( | 0 \$0.00 | ) NA(  | \$0.00 | NA | . 0 \$0 |
|           | CHERRY CREEK<br>MORTGAGE<br>COMPANY                     | 38  | \$6,174,867.18  | 1.07%   | 0 \$0.00 | ) NA   | \$0.00 | NA | . 0 \$0 |
|           | CHEVY CHASE<br>SAVINGS BANK FSB                         | 3   | \$502,916.97    | 0.09%   | 0 \$0.00 | ) NA   | \$0.00 | NA | 0 \$0   |

| CIMARRON<br>MORTGAGE<br>COMPANY                        | 1   | \$169,000.00    | 0.03% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0         |
|--|-----|-----------------|-------|---|--------|----|---|--------|----|---|-------------|
| CITIMORTGAGE, INC                                      | 5   | \$551,271.33    | 0.1%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0         |
| COLONIAL SAVINGS<br>FA                                 | 3   | \$359,824.00    | 0.06% |   |        |    |   | \$0.00 |    |   |             |
| COUNTRYWIDE<br>HOME LOANS, INC                         | 209 | \$28,310,616.02 | 4.9%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0         |
| CROSSLAND<br>MORTGAGE<br>CORPORATION                   | 5   | \$866,064.30    | 0.15% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | <b>\$</b> C |
| CTX MORTGAGE<br>COMPANY                                | 1   | \$93,658.89     | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | <b>\$</b> C |
| EXCHANGE<br>FINANCIAL<br>CORPORATION                   | 1   | \$140,000.00    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | <b>\$</b> C |
| FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY               | 155 | \$21,106,833.04 | 3.65% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | <b>\$</b> C |
| FIRST MUTUAL<br>SAVINGS BANK                           | 9   | \$1,462,742.96  | 0.25% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0         |
| FIRST NATIONWIDE<br>MORTGAGE<br>CORPORATION            | 1   | \$207,934.78    | 0.04% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | <b>\$</b> C |
| FIRSTAR HOME<br>MORTGAGE<br>CORPORATION                | 1   | \$127,909.66    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | <b>\$</b> C |
| FIRSTRUST<br>MORTGAGE<br>COMPANY                       | 80  | \$11,482,667.20 | 1.99% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | <b>\$</b> C |
| FORTRESS<br>MORTGAGE, INC                              | 18  | \$2,552,331.31  | 0.44% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | <b>\$</b> C |
| GATEWAY FUNDING<br>DIVERSIFIED<br>MORTGAGE<br>SERVICES | 23  | \$2,754,400.00  | 0.48% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0         |
| GUARANTY BANK<br>SSB                                   | 16  | \$2,371,962.85  | 0.41% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | <b>\$</b> C |
| GUARDIAN<br>MORTGAGE<br>COMPANY INC                    | 9   | \$1,166,500.00  | 0.2%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | <b>\$</b> C |
| GUILD MORTGAGE<br>COMPANY                              | 1   | \$123,950.00    | 0.02% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | <b>\$</b> C |
| HOMESTEAD<br>MORTGAGE<br>COMPANY                       | 21  | \$2,224,108.13  | 0.38% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0         |
| ICM MORTGAGE<br>CORPORATION                            | 24  | \$3,311,021.00  | 0.57% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | <b>\$</b> 0 |

|  |    | •               |                |             |         |
|--|----|-----------------|----------------|-------------|---------|
| IVANHOE FINANCIAL<br>INC   | 21 | \$2,491,352.15  | 0.43% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| M&T MORTGAGE<br>CORPORATION  | 33 | \$4,003,759.02  | 0.69% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| MARKET STREET<br>MORTGAGE<br>CORPORATION                           | 40 | \$5,707,238.78  | 0.99% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| MEMBERS<br>MORTGAGE<br>COMPANY INC                                 | 4  | \$424,556.57    | 0.07% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 1  | \$197,930.01    | 0.03% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| NATIONAL CITY<br>MORTGAGE<br>COMPANY                               | 14 | \$1,835,008.34  | 0.32% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| NATIONWIDE HOME<br>MORTGAGE<br>COMPANY                             | 1  | \$90,000.00     | 0.02% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| NORTH AMERICAN<br>SAVINGS BANK F.S.B                               | 4  | \$546,443.71    | 0.09% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| OLD KENT<br>MORTGAGE<br>COMPANY                                    | 3  | \$435,700.00    | 0.08% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| PINE STATE<br>MORTGAGE<br>CORPORATION                              | 15 | \$2,251,037.72  | 0.39% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| PLYMOUTH SAVINGS<br>BANK   | 14 | \$1,752,665.00  | 0.3% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$ |
| PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE INC                           | 2  | \$273,200.00    | 0.05% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| PRISM MORTGAGE<br>COMPANY  | 26 | \$4,120,388.60  | 0.71% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| RATE ONE HOME<br>LOANS INC   | 5  | \$591,124.75    | 0.1% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$ |
| REGIONS<br>MORTGAGE, INC   | 32 | \$4,816,936.85  | 0.83% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| ROSLYN NATIONAL<br>MORTGAGE<br>CORPORATION                         | 14 | \$2,049,970.16  | 0.35% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| SUNSHINE<br>MORTGAGE<br>CORPORATION                                | 78 | \$12,083,676.00 | 2.09% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| SYNOVUS<br>MORTGAGE  | 62 | \$7,912,896.27  | 1.37% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |

|            | CORPORATION   |         |                  | 11 1                             | 11 1                       |                      |
|------------|---|---------|------------------|----------------------------------|----------------------------|----------------------|
|            | TAYLOR, BEAN AND<br>WHITAKER<br>MORTGAGE<br>CORPORATION | 71      | \$8,826,164.37   | 1.53% 0 \$0.00                   | NA 0 \$0.00                | NA 0 \$6             |
|            | TEMPLE-INLAND<br>MORTGAGE<br>CORPORATION                | 2       | \$145,811.22     | 0.03% 0 \$0.00                   | NA 0 \$0.00                | NA 0 \$0             |
|            | THE BRANCH<br>BANKING AND TRUST<br>COMPANY              | 3       | \$355,309.17     | 0.06% 0 \$0.00                   | NA 0 \$0.00                | NA 0 \$(             |
|            | THE HUNTINGTON<br>MORTGAGE<br>COMPANY                   | 22      | \$2,972,528.54   | 0.51% 0 \$0.00                   | NA 0 \$0.00                | NA 0 \$0             |
|            | TRUSTCORP<br>MORTGAGE<br>COMPANY                        | 19      | \$1,751,726.67   | 0.3% 0 \$0.00                    | NA 0 \$0.00                | NA 0 \$0             |
|            | TRUSTMARK<br>NATIONAL BANK                              | 7       | \$1,146,100.00   | 0.2% 0 \$0.00                    | NA 0 \$0.00                | NA 0 \$6             |
|            | UNITED JERSEY<br>BANK                                   | 27      | \$3,171,643.57   | 0.55% 0 \$0.00                   | NA 0 \$0.00                | NA 0 \$0             |
|            | UNIVERSAL<br>MORTGAGE<br>CORPORATION                    | 3       | \$321,245.43     | 0.06% 0 \$0.00                   | NA 0 \$0.00                | NA 0 \$0             |
|            | WACHOVIA<br>MORTGAGE<br>COMPANY                         | 160     | \$19,243,105.67  | 3.33% 0 \$0.00                   | NA 0 \$0.00                | NA 0 \$6             |
|            | WASHTENAW<br>MORTGAGE<br>COMPANY                        | 2       | \$184,546.05     | 0.03% 0 \$0.00                   | NA 0 \$0.00                | NA 0 \$(             |
|            | WEBSTER BANK  | 7       |                  | 0.14% 0 \$0.00                   | NA 0 \$0.00                | NA 0 \$0             |
|            | Unavailable   |         | \$385,388,547.99 |                                  | NA 0 \$0.00                | NA 0 \$              |
| Total      |   | 4,157   | \$578,014,545.07 | 100% 0 \$0.00                    | 0 \$0.00                   | 0 \$0                |
| 2127111 44 | A MCOLUMIA D A NIIZ                                     | 1.7     | ф1 217 522 26    | 0.210/ 0.00                      | NIA 0 00 00                | <b>N</b> TA 0 00     |
| 31371JL44  | AMSOUTH BANK<br>BANK OF HAWAII                          | 15<br>7 |                  | 0.21% 0 \$0.00<br>0.15% 0 \$0.00 | NA 0 \$0.00<br>NA 0 \$0.00 | NA 0 \$0<br>NA 0 \$0 |
|            | BRENTON<br>MORTGAGES, INC                               | 48      | ·                | 0.97% 0 \$0.00                   | NA 0 \$0.00                | NA 0 \$0             |
|            | CARDINAL<br>FINANCIAL<br>COMPANY                        | 11      | \$1,252,000.00   | 0.2% 0 \$0.00                    | NA 0 \$0.00                | NA 0 \$0             |
|            | CENTRAL CAROLINA<br>BANK AND TRUST<br>COMPANY           | 27      | \$3,021,826.08   | 0.49% 0 \$0.00                   | NA 0 \$0.00                | NA 0 \$0             |
|            | CH MORTGAGE<br>COMPANY, LTD                             | 1       | \$161,304.68     | 0.03% 0 \$0.00                   | NA 0 \$0.00                | NA 0 \$0             |
|            | CHERRY CREEK<br>MORTGAGE                                | 41      | \$5,550,583.93   | 0.9% 0 \$0.00                    | NA 0 \$0.00                | NA 0 \$6             |

|     |  |  |  |   |   | L              |                |  | L  |   |
|-----|--|--|--|---|---|----------------|----------------|--|--|---|
| 3   | \$265,377.59   | 0.04%  | 0  | \$0.00  | NA  | r C            | \$0.00         | NA   | 0  | \$(   |
| 8   | \$695,500.00   | 0.11%  | 0  | \$0.00  | NA  | 7 (            | \$0.00         | NA   | 0  | \$  |
| 4   | \$375,070.69   |  |  |   |   |                |                |  |  |   |
| 5   | \$776,013.86   | 0.13%  | 0  | \$0.00  | NA  | , C            | \$0.00         | NA   | 0  | \$(   |
| 115 | \$13,761,720.95  | 2.23%  | 0  | \$0.00  | NA  | C              | \$0.00         | NA   | 0  | \$  |
| 21  | \$2,150,468.54   | 0.35%  | 0  | \$0.00  | NA  | , C            | \$0.00         | NA   | 0  | \$(   |
| 2   | \$158,000.00   | 0.03%  | 05   | \$0.00  | NA  | , C            | \$0.00         | NA   | 0  | \$  |
| 555 | \$59,185,515.38  | 9.59%  | 0  | \$0.00  | NA  | , [C           | \$0.00         | NA   | 0  | \$  |
| 29  | \$2,993,918.57   | 0.49%  | 0  | \$0.00  | NA  | , [C           | \$0.00         | NA   | 0  | \$  |
| 5   | \$526,365.77   | 0.09%  | 0.5  | \$0.00  | NA  | , (C           | \$0.00         | NA   | 0  | \$  |
| 3   | \$516,450.00   | 0.08%  | 0  | \$0.00  | NA  | r              | \$0.00         | NA   | 0  | \$  |
| 5   | \$502,006.21   | 0.08%  | 0.5  | \$0.00  | NA  | , (C           | \$0.00         | NA   | 0  | \$  |
| 54  | \$6,615,384.20   | 1.07%  | 05   | \$0.00  | NA  | <b>,</b> 0     | \$0.00         | NA   | 0  | \$  |
| 3   | \$469,790.33   | 0.08%  | 0  | \$0.00  | NA  |                | \$0.00         | NA   | 0  | \$  |
| 17  | \$1,933,891.00   | 0.31%  | 0  | \$0.00  | NA  | 0              | \$0.00         | NA   | 0  | \$  |
| 45  | \$5,507,900.00   | 0.89%  | 0  | \$0.00  | NA  | , C            | \$0.00         | NA   | 0  | \$  |
| 2   | \$242,812.76   | 0.04%  | 0  | \$0.00  | NA  | 0              | \$0.00         | NA   | 0  | \$  |
| 144 | \$18,997,125.92  | 3.08%  | 0  | \$0.00  | NA  |                | \$0.00         | NA   | 0  | \$  |
| 135 | \$14,921,541.49  | 2.42%  | 0  | \$0.00  | NA  | rC             | \$0.00         | NA   | . 0  | \$  |
|     | 8<br>4<br>5<br>115<br>21<br>2<br>555<br>29<br>5<br>3<br>54<br>3<br>17<br>45<br>2 | 8       \$695,500.00         4       \$375,070.69         5       \$776,013.86         115       \$13,761,720.95         21       \$2,150,468.54         2       \$158,000.00         555       \$59,185,515.38         29       \$2,993,918.57         5       \$526,365.77         3       \$516,450.00         5       \$502,006.21         54       \$6,615,384.20         3       \$469,790.33         17       \$1,933,891.00         45       \$5,507,900.00         2       \$242,812.76         144       \$18,997,125.92 | 8       \$695,500.00       0.11%         4       \$375,070.69       0.06%         5       \$776,013.86       0.13%         115       \$13,761,720.95       2.23%         21       \$2,150,468.54       0.35%         2       \$158,000.00       0.03%         555       \$59,185,515.38       9.59%         29       \$2,993,918.57       0.49%         5       \$526,365.77       0.09%         3       \$516,450.00       0.08%         5       \$502,006.21       0.08%         54       \$6,615,384.20       1.07%         3       \$469,790.33       0.08%         17       \$1,933,891.00       0.31%         45       \$5,507,900.00       0.89%         2       \$242,812.76       0.04%         144       \$18,997,125.92       3.08% | 8       \$695,500.00       0.11% 0         4       \$375,070.69       0.06% 0         5       \$776,013.86       0.13% 0         115       \$13,761,720.95       2.23% 0         21       \$2,150,468.54       0.35% 0         2       \$158,000.00       0.03% 0         555       \$59,185,515.38       9.59% 0         29       \$2,993,918.57       0.49% 0         3       \$516,450.00       0.08% 0         5       \$502,006.21       0.08% 0         54       \$6,615,384.20       1.07% 0         3       \$469,790.33       0.08% 0         45       \$5,507,900.00       0.89% 0         2       \$242,812.76       0.04% 0         144       \$18,997,125.92       3.08% 0 | 8       \$695,500.00       0.11% 0 \$0.00         4       \$375,070.69       0.06% 0 \$0.00         5       \$776,013.86       0.13% 0 \$0.00         115       \$13,761,720.95       2.23% 0 \$0.00         21       \$2,150,468.54       0.35% 0 \$0.00         2       \$158,000.00       0.03% 0 \$0.00         555       \$59,185,515.38       9.59% 0 \$0.00         29       \$2,993,918.57       0.49% 0 \$0.00         3       \$516,450.00       0.08% 0 \$0.00         5       \$502,006.21       0.08% 0 \$0.00         54       \$6,615,384.20       1.07% 0 \$0.00         3       \$469,790.33       0.08% 0 \$0.00         45       \$5,507,900.00       0.89% 0 \$0.00         45       \$5,507,900.00       0.89% 0 \$0.00         144       \$18,997,125.92       3.08% 0 \$0.00 | 8 \$695,500.00 | 8 \$695,500.00 | 8       \$695,500.00       0.11% 0 \$0.00       NA 0 \$0.00         4       \$375,070.69       0.06% 0 \$0.00       NA 0 \$0.00         5       \$776,013.86       0.13% 0 \$0.00       NA 0 \$0.00         115       \$13,761,720.95       2.23% 0 \$0.00       NA 0 \$0.00         21       \$2,150,468.54       0.35% 0 \$0.00       NA 0 \$0.00         2       \$158,000.00       0.03% 0 \$0.00       NA 0 \$0.00         555       \$59,185,515.38       9.59% 0 \$0.00       NA 0 \$0.00         29       \$2,993,918.57       0.49% 0 \$0.00       NA 0 \$0.00         3       \$516,450.00       0.08% 0 \$0.00       NA 0 \$0.00         5       \$502,006.21       0.08% 0 \$0.00       NA 0 \$0.00         4       \$6,615,384.20       1.07% 0 \$0.00       NA 0 \$0.00         17       \$1,933,891.00       0.31% 0 \$0.00       NA 0 \$0.00         45       \$5,507,900.00       0.89% 0 \$0.00       NA 0 \$0.00         2       \$242,812.76       0.04% 0 \$0.00       NA 0 \$0.00         144       \$18,997,125.92       3.08% 0 \$0.00       NA 0 \$0.00 | 8       \$695,500.00       0.11%       0 \$0.00       NA       0 \$0.00       NA         4       \$375,070.69       0.06%       0 \$0.00       NA       0 \$0.00       NA         5       \$776,013.86       0.13%       0 \$0.00       NA       0 \$0.00       NA         115       \$13,761,720.95       2.23%       0 \$0.00       NA       0 \$0.00       NA         21       \$2,150,468.54       0.35%       0 \$0.00       NA       0 \$0.00       NA         2       \$158,000.00       0.03%       0 \$0.00       NA       0 \$0.00       NA         555       \$59,185,515.38       9.59%       0 \$0.00       NA       0 \$0.00       NA         29       \$2,993,918.57       0.49%       0 \$0.00       NA       0 \$0.00       NA         5       \$526,365.77       0.09%       0 \$0.00       NA       0 \$0.00       NA         3       \$516,450.00       0.08%       0 \$0.00       NA       0 \$0.00       NA         54       \$6,615,384.20       1.07%       0 \$0.00       NA       0 \$0.00       NA         3       \$469,790.33       0.08%       0 \$0.00       NA       0 \$0.00       NA         45 </td <td>8       \$695,500.00       0.11% 0 \$0.00       NA 0 \$0.00       NA 0         4       \$375,070.69       0.06% 0 \$0.00       NA 0 \$0.00       NA 0         5       \$776,013.86       0.13% 0 \$0.00       NA 0 \$0.00       NA 0         115       \$13,761,720.95       2.23% 0 \$0.00       NA 0 \$0.00       NA 0         21       \$2,150,468.54       0.35% 0 \$0.00       NA 0 \$0.00       NA 0         2       \$158,000.00       0.03% 0 \$0.00       NA 0 \$0.00       NA 0         555       \$59,185,515.38       9.59% 0 \$0.00       NA 0 \$0.00       NA 0         29       \$2,993,918.57       0.49% 0 \$0.00       NA 0 \$0.00       NA 0         3       \$516,450.00       0.08% 0 \$0.00       NA 0 \$0.00       NA 0         5       \$502,006.21       0.08% 0 \$0.00       NA 0 \$0.00       NA 0         54       \$6,615,384.20       1.07% 0 \$0.00       NA 0 \$0.00       NA 0         3       \$469,790.33       0.08% 0 \$0.00       NA 0 \$0.00       NA 0         45       \$5,507,900.00       0.89% 0 \$0.00       NA 0 \$0.00       NA 0         45       \$5,507,900.00       0.89% 0 \$0.00       NA 0 \$0.00       NA 0         2       \$242,812.76       0.04% 0 \$0.00&lt;</td> | 8       \$695,500.00       0.11% 0 \$0.00       NA 0 \$0.00       NA 0         4       \$375,070.69       0.06% 0 \$0.00       NA 0 \$0.00       NA 0         5       \$776,013.86       0.13% 0 \$0.00       NA 0 \$0.00       NA 0         115       \$13,761,720.95       2.23% 0 \$0.00       NA 0 \$0.00       NA 0         21       \$2,150,468.54       0.35% 0 \$0.00       NA 0 \$0.00       NA 0         2       \$158,000.00       0.03% 0 \$0.00       NA 0 \$0.00       NA 0         555       \$59,185,515.38       9.59% 0 \$0.00       NA 0 \$0.00       NA 0         29       \$2,993,918.57       0.49% 0 \$0.00       NA 0 \$0.00       NA 0         3       \$516,450.00       0.08% 0 \$0.00       NA 0 \$0.00       NA 0         5       \$502,006.21       0.08% 0 \$0.00       NA 0 \$0.00       NA 0         54       \$6,615,384.20       1.07% 0 \$0.00       NA 0 \$0.00       NA 0         3       \$469,790.33       0.08% 0 \$0.00       NA 0 \$0.00       NA 0         45       \$5,507,900.00       0.89% 0 \$0.00       NA 0 \$0.00       NA 0         45       \$5,507,900.00       0.89% 0 \$0.00       NA 0 \$0.00       NA 0         2       \$242,812.76       0.04% 0 \$0.00< |

| MORTGAGE<br>COMPANY  |     |                 |         |        |    |          |    |   |     |
|--|-----|-----------------|---------|--------|----|----------|----|---|-----|
| HSBC MORTGAGE<br>CORPORATION (USA)                                 | 12  | \$816,700.00    | 0.13% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| ICM MORTGAGE<br>CORPORATION  | 45  | \$6,156,395.00  | 1% 0    | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| INDYMAC, INC. DBA<br>LOANWORKS                                     | 3   | \$362,300.00    | 0.06% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| INLAND MORTGAGE<br>CORPORATION                                     | 1   | \$99,750.00     | 0.02% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| IVANHOE FINANCIAL<br>INC   | 57  | \$5,999,077.86  | 0.97% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| M&T MORTGAGE<br>CORPORATION  | 27  | \$2,673,715.71  | 0.43% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| MARKET STREET<br>MORTGAGE<br>CORPORATION                           | 271 | \$34,896,380.31 | 5.65% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| MEMBERS<br>MORTGAGE<br>COMPANY INC                                 | 4   | \$448,104.64    | 0.07% 0 | \$0.00 | NA | 0\$0.00  | NA | 0 | \$0 |
| NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 4   | \$431,600.00    | 0.07% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| NATIONAL CITY<br>MORTGAGE<br>COMPANY                               | 21  | \$2,589,041.26  | 0.42% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| NCB SAVINGS BANK<br>FSB  | 1   | \$41,660.75     | 0.01%   | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| NORTH AMERICAN<br>SAVINGS BANK F.S.B                               | 42  | \$5,096,363.91  | 0.83% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| NVR MORTGAGE<br>FINANCE INC  | 4   | \$774,800.00    | 0.13% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| OLD KENT<br>MORTGAGE<br>COMPANY                                    | 6   | \$532,509.98    | 0.09% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| OLYMPIA<br>MORTGAGE<br>CORPORATION                                 | 4   | \$855,000.00    | 0.14% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| PINE STATE<br>MORTGAGE<br>CORPORATION                              | 27  | \$3,330,423.65  | 0.54% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| PRISM MORTGAGE<br>COMPANY  | 4   | \$464,250.00    | 0.08% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| RBMG INC   | 1   | \$195,300.00    | 0.03% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$( |
| REGIONS  | 95  | \$11,338,419.69 | 1.84% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |

|        | MORTGAGE, INC   |       |                  |                 |             |          |
|--------|---|-------|------------------|-----------------|-------------|----------|
|        | ROSLYN NATIONAL<br>MORTGAGE<br>CORPORATION              | 47    | \$7,681,210.40   | 1.24% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$  |
|        | SUNSHINE<br>MORTGAGE<br>CORPORATION                     | 23    | \$2,807,310.00   | 0.45% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$6 |
|        | SYNOVUS<br>MORTGAGE<br>CORPORATION                      | 140   | \$15,838,290.18  | 2.57% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$  |
|        | TAYLOR, BEAN AND<br>WHITAKER<br>MORTGAGE<br>CORPORATION | 78    | \$7,708,934.46   | 1.25% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$  |
|        | TEMPLE-INLAND<br>MORTGAGE<br>CORPORATION                | 4     | \$580,355.86     | 0.09% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|        | THE BRANCH<br>BANKING AND TRUST<br>COMPANY              | 1     | \$96,450.00      | 0.02% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|        | THE HUNTINGTON<br>MORTGAGE<br>COMPANY                   | 6     | \$740,762.25     | 0.12% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|        | TOWNE MORTGAGE<br>COMPANY                               | 7     | \$796,573.34     | 0.13% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$6 |
|        | TRUSTCORP<br>MORTGAGE<br>COMPANY                        | 94    | \$8,694,509.88   | 1.41% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$6 |
|        | TRUSTMARK<br>NATIONAL BANK                              | 26    | \$2,804,774.86   | 0.45% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|        | UNITED JERSEY<br>BANK                                   | 10    | \$873,433.95     | 0.14% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$6 |
|        | UNIVERSAL<br>MORTGAGE<br>CORPORATION                    | 4     | \$488,850.00     | 0.08% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$6 |
|        | WACHOVIA<br>MORTGAGE<br>COMPANY                         | 120   | \$10,339,083.08  | 1.68% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|        | WASHTENAW<br>MORTGAGE<br>COMPANY                        | 11    | \$1,723,527.84   | 0.28% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|        | WEBSTER BANK  | 11    | \$1,027,700.00   | 0.17% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
| ,      | Unavailable   |       | \$329,054,566.66 | 53.29% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| al     | +   | 5,177 | \$617,209,158.10 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 71JL51 | AEGIS MORTGAGE<br>CORPORATION                           | 3     | \$227,400.00     | 0.13% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|        | AMSOUTH BANK  | 1     | \$129,077.56     | 0.07% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |

| 7   | \$961,849.60   | 0.54%  | 0   | \$0.00  | NA  | (  | 0 \$0.00  | NA             | 0   | \$0            |
|-----|--|--|---|---|---|--|---|----------------|---|----------------|
| 1   | \$100,000.00   | 0.06%  | 0   | \$0.00  | NA  | (  | 0 \$0.00  | NA             | 0   | \$0            |
| 4   | \$321,446.03   | 0.18%  | 0   | \$0.00  | NA  | (  | 0 \$0.00  | NA             | 0   | \$0            |
| 5   | \$537,706.11   | 0.3%   | 0   | \$0.00  | NA  | (  | 0 \$0.00  | NA             | 0   | \$0            |
| 6   | \$1,036,650.00   | 0.58%  | 0   | \$0.00  | NA  | (  | 0 \$0.00  | NA             | 0   | \$0            |
| 3   | \$128,678.15   | 0.07%  | 0   | \$0.00  | NA  | . (  | 0 \$0.00  | NA             | 0   | \$0            |
| 89  | \$8,650,068.53   | 4.83%  | 0   | \$0.00  | NA  | (  | 0 \$0.00  | NA             | 0   | \$0            |
| 8   | \$1,038,025.84   | 0.58%  | 0   | \$0.00  | NA  | . (  | 0 \$0.00  | NA             | 0   | \$0            |
| 8   | \$752,080.92   | 0.42%  | 0   | \$0.00  | NA  | . (  | 0 \$0.00  | NA             | 0   | \$0            |
| 15  | \$1,263,286.11   | 0.71%  | 0   | \$0.00  | NA  | (  | 0 \$0.00  | NA             | 0   | \$0            |
| 7   | \$639,992.00   | 0.36%  | 0   | \$0.00  | NA  | . (  | 0 \$0.00  | NA             | 0   | \$0            |
| 3   | \$496,947.06   | 0.28%  | 0   | \$0.00  | NA  | . (  | 0 \$0.00  | NA             | 0   | \$0            |
| 2   | \$285,693.86   | 0.16%  | 0   | \$0.00  | NA  | (  | 0 \$0.00  | NA             | 0   | \$0            |
| 44  | \$4,175,382.54   | 2.33%  | 0   | \$0.00  | NA  | (  | 0 \$0.00  | NA             | 0   | \$0            |
| 4   | \$664,380.00   | 0.37%  | 0   | \$0.00  | NA  | (  | 0 \$0.00  | NA             | 0   | \$0            |
| 48  | \$6,397,081.97   | 3.57%  | 0   | \$0.00  | NA  | v (  | 0 \$0.00  | NA             | 0   | \$0            |
| 327 | \$32,196,290.73  | 17.97%   | 0   | \$0.00  | NA  | (  | 0 \$0.00  | NA             | 0   | \$(            |
|     | 1<br>4<br>5<br>6<br>3<br>89<br>8<br>15<br>7<br>3<br>2<br>44<br>4 | 1 \$100,000.00 4 \$321,446.03 5 \$537,706.11 6 \$1,036,650.00 3 \$128,678.15 89 \$8,650,068.53 8 \$1,038,025.84 8 \$752,080.92 15 \$1,263,286.11 7 \$639,992.00 3 \$496,947.06 2 \$285,693.86 44 \$4,175,382.54 4 \$664,380.00 48 \$6,397,081.97 | 1       \$100,000.00       0.06%         4       \$321,446.03       0.18%         5       \$537,706.11       0.3%         6       \$1,036,650.00       0.58%         3       \$128,678.15       0.07%         89       \$8,650,068.53       4.83%         8       \$1,038,025.84       0.58%         8       \$752,080.92       0.42%         15       \$1,263,286.11       0.71%         7       \$639,992.00       0.36%         3       \$496,947.06       0.28%         2       \$285,693.86       0.16%         44       \$4,175,382.54       2.33%         4       \$664,380.00       0.37%         48       \$6,397,081.97       3.57% | 1       \$100,000.00       0.06% 0         4       \$321,446.03       0.18% 0         5       \$537,706.11       0.3% 0         6       \$1,036,650.00       0.58% 0         89       \$8,650,068.53       4.83% 0         8       \$1,038,025.84       0.58% 0         8       \$752,080.92       0.42% 0         15       \$1,263,286.11       0.71% 0         7       \$639,992.00       0.36% 0         3       \$496,947.06       0.28% 0         2       \$285,693.86       0.16% 0         44       \$4,175,382.54       2.33% 0         48       \$664,380.00       0.37% 0         48       \$6,397,081.97       3.57% 0 | 1       \$100,000.00       0.06%       0       \$0.00         4       \$321,446.03       0.18%       0       \$0.00         5       \$537,706.11       0.3%       0       \$0.00         6       \$1,036,650.00       0.58%       0       \$0.00         89       \$8,650,068.53       4.83%       0       \$0.00         8       \$1,038,025.84       0.58%       0       \$0.00         8       \$752,080.92       0.42%       0       \$0.00         15       \$1,263,286.11       0.71%       0       \$0.00         7       \$639,992.00       0.36%       0       \$0.00         2       \$285,693.86       0.16%       0       \$0.00         44       \$4,175,382.54       2.33%       0       \$0.00         48       \$664,380.00       0.37%       0       \$0.00         48       \$6,397,081.97       3.57%       0       \$0.00 | 1 \$100,000.00 0.06% 0 \$0.00 NA 4 \$321,446.03 0.18% 0 \$0.00 NA 5 \$537,706.11 0.3% 0 \$0.00 NA 6 \$1,036,650.00 0.58% 0 \$0.00 NA 3 \$128,678.15 0.07% 0 \$0.00 NA 8 \$1,038,025.84 0.58% 0 \$0.00 NA 8 \$752,080.92 0.42% 0 \$0.00 NA 7 \$639,992.00 0.36% 0 \$0.00 NA 3 \$496,947.06 0.28% 0 \$0.00 NA 4 \$4,175,382.54 2.33% 0 \$0.00 NA 4 \$664,380.00 0.37% 0 \$0.00 NA 4 \$664,380.00 0.37% 0 \$0.00 NA | 1 \$100,000.00 0.06% 0 \$0.00 NA 4 \$321,446.03 0.18% 0 \$0.00 NA 5 \$537,706.11 0.3% 0 \$0.00 NA 6 \$1,036,650.00 0.58% 0 \$0.00 NA 3 \$128,678.15 0.07% 0 \$0.00 NA 89 \$8,650,068.53 4.83% 0 \$0.00 NA 8 \$1,038,025.84 0.58% 0 \$0.00 NA 8 \$752,080.92 0.42% 0 \$0.00 NA 15 \$1,263,286.11 0.71% 0 \$0.00 NA 7 \$639,992.00 0.36% 0 \$0.00 NA 3 \$496,947.06 0.28% 0 \$0.00 NA 2 \$285,693.86 0.16% 0 \$0.00 NA 44 \$4,175,382.54 2.33% 0 \$0.00 NA 4 \$664,380.00 0.37% 0 \$0.00 NA | 1 \$100,000.00 | 1 \$100,000.00 0.06% 0 \$0.00 NA 0 \$0.00 NA 4 \$321,446.03 0.18% 0 \$0.00 NA 0 \$0.00 NA 5 \$537,706.11 0.3% 0 \$0.00 NA 0 \$0.00 NA 6 \$1,036,650.00 0.58% 0 \$0.00 NA 0 \$0.00 NA 3 \$128,678.15 0.07% 0 \$0.00 NA 0 \$0.00 NA 89 \$8,650,068.53 4.83% 0 \$0.00 NA 0 \$0.00 NA 8 \$1,038,025.84 0.58% 0 \$0.00 NA 0 \$0.00 NA 8 \$752,080.92 0.42% 0 \$0.00 NA 0 \$0.00 NA 15 \$1,263,286.11 0.71% 0 \$0.00 NA 0 \$0.00 NA 7 \$639,992.00 0.36% 0 \$0.00 NA 0 \$0.00 NA 3 \$496,947.06 0.28% 0 \$0.00 NA 0 \$0.00 NA 2 \$285,693.86 0.16% 0 \$0.00 NA 0 \$0.00 NA 4 \$4,175,382.54 2.33% 0 \$0.00 NA 0 \$0.00 NA 4 \$664,380.00 0.37% 0 \$0.00 NA 0 \$0.00 NA 4 \$664,380.00 0.37% 0 \$0.00 NA 0 \$0.00 NA 48 \$6,397,081.97 3.57% 0 \$0.00 NA 0 \$0.00 NA | 1 \$100,000.00 |

| NATIONAL CITY<br>MORTGAGE<br>COMPANY           |    |                |                |             |      |     |
|--|----|----------------|----------------|-------------|------|-----|
| NAVY FEDERAL<br>CREDIT UNION                   | 1  | \$119,750.00   | 0.07% 0 \$0.00 | NA 0 \$0.00 | NA   | \$( |
| NCB SAVINGS BANK<br>FSB                        | 6  | \$339,699.74   | 0.19% 0 \$0.00 | NA 0 \$0.00 | NA   | \$( |
| NORTH AMERICAN<br>SAVINGS BANK F.S.B           | 6  | \$515,658.84   | 0.29% 0 \$0.00 | NA 0 \$0.00 | NA   | \$( |
| NVR MORTGAGE<br>FINANCE INC                    | 4  | \$513,582.31   | 0.29% 0 \$0.00 | NA 0 \$0.00 | NA   | \$0 |
| OLD KENT<br>MORTGAGE<br>COMPANY                | 4  | \$467,562.71   | 0.26% 0 \$0.00 | NA 0 \$0.00 | NA   | \$( |
| OLYMPIA<br>MORTGAGE<br>CORPORATION             | 1  | \$142,400.00   | 0.08% 0 \$0.00 | NA 0 \$0.00 | NA   | \$( |
| PLYMOUTH SAVINGS<br>BANK                       | 5  | \$614,869.05   | 0.34% 0 \$0.00 | NA 0 \$0.00 | NA   | \$( |
| PRINCIPAL<br>RESIDENTIAL<br>MORTGAGE INC       | 1  | \$50,722.28    | 0.03% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$( |
| PRISM MORTGAGE<br>COMPANY                      | 77 | \$9,491,979.71 | 5.3% 0 \$0.00  | NA 0 \$0.00 | NA   | \$( |
| PROVIDENT BANK OF<br>MARYLAND                  | 1  | \$50,000.00    | 0.03% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$( |
| RBMG INC                                       | 1  | \$138,600.00   | 0.08% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$( |
| REGIONS<br>MORTGAGE, INC                       | 4  | \$631,960.48   | 0.35% 0 \$0.00 | NA 0 \$0.00 | NA 0 |     |
| REPUBLIC BANCORP<br>MORTGAGE INC               | 7  | \$665,494.96   | 0.37% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$( |
| ROSLYN NATIONAL<br>MORTGAGE<br>CORPORATION     | 1  | \$62,000.00    | 0.03% 0 \$0.00 | NA 0 \$0.00 | NA   | \$( |
| SALEM FIVE<br>MORTGAGE<br>CORPORATION          | 6  | \$514,655.37   | 0.29% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$( |
| SUNSHINE<br>MORTGAGE<br>CORPORATION            | 7  | \$841,400.00   | 0.47% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$( |
| SYNOVUS<br>MORTGAGE<br>CORPORATION             | 18 | \$1,362,920.92 | 0.76% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$( |
| TAYLOR, BEAN AND WHITAKER MORTGAGE CORPORATION | 4  | \$438,130.52   | 0.24% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$( |
| TCF MORTGAGE                                   | 3  | \$386,270.12   | 0.22% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$( |

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|           | CORPORATION  |       |                  |                |       |          | <u>Ш</u> | <u></u>     |
|-----------|--|-------|------------------|----------------|-------|----------|----------|-------------|
|           | TEMPLE-INLAND<br>MORTGAGE<br>CORPORATION                           | 11    | \$1,418,331.12   | 0.79% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$(         |
|           | THE BRANCH<br>BANKING AND TRUST<br>COMPANY                         | 1     | \$100,200.00     | 0.06% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$0         |
|           | THE HUNTINGTON<br>MORTGAGE<br>COMPANY                              | 6     | \$449,804.34     | 0.25% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$0         |
|           | TOWNE MORTGAGE<br>COMPANY  | 7     | \$693,474.74     | 0.39% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$0         |
|           | TRUSTCORP<br>MORTGAGE<br>COMPANY                                   | 9     | \$861,474.64     | 0.48% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$(         |
|           | WASHTENAW<br>MORTGAGE<br>COMPANY                                   | 5     | \$515,314.25     | 0.29% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$0         |
|           | Unavailable  | _     | \$97,762,742.70  |                |       | 0 \$0.00 |          |             |
| Total     | '  | 1,621 | \$179,151,035.81 | 100% 0 \$0.0   | 00    | 0 \$0.00 | 0        | <b>\$</b> ( |
| 31371JLX0 | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST                      | 37    | \$5,079,448.77   | 38.76% 0 \$0.0 | 00 NA | 0 \$0.00 | NA 0     | \$(         |
|           | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION                         | 6     | \$796,700.00     | 6.08% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$0         |
|           | CITIMORTGAGE, INC  | 5     | \$488,156.98     | 3.72% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$(         |
|           | COUNTRYWIDE<br>HOME LOANS, INC                                     | 2     | \$61,744.98      | 0.47% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$(         |
|           | FIRST UNION<br>MORTGAGE<br>CORPORATION                             | 3     | \$408,000.00     | 3.11% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$(         |
|           | FLAGSTAR BANK,<br>FSB  | 3     | \$280,206.38     | 2.14% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$(         |
|           | HOMESIDE LENDING,<br>INC   | 2     | \$151,341.64     | 1.15% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$(         |
|           | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 2     | \$261,152.20     | 1.99% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$(         |
|           | UNION PLANTERS<br>BANK NA  | 1     | \$83,743.58      | 0.64% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$(         |
|           | USAA FEDERAL<br>SAVINGS BANK                                       | 6     | \$638,968.00     | 4.88% 0 \$0.0  | 00 NA | 0 \$0.00 | NA 0     | \$(         |

49

Unavailable

\$4,856,780.41 37.06% 0 \$0.00

NA 0 \$0.00

| Total     |  | 116        | \$13,106,242.94   | 100%   | 0 | \$0.00   | ,     | 0 | \$0.00  | <u> </u> | ſ          | 0 \$         |
|-----------|--|------------|-------------------|--------|---|----------|-------|---|---------|----------|------------|--------------|
|           |  | <u>-</u> ' | $\overline{\Box}$ |        | ļ | <u> </u> |       | Ĺ | igsqcup | <u> </u> | 1          | $\downarrow$ |
| 31371JLY8 | AMERICAN HOME<br>MORTGAGE<br>CORPORATION       | 7          | \$999,500.00      | 1.4%   | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | 7 (        | )\$          |
|           | AMSOUTH BANK                                   | 1          | \$36,100.00       | 0.05%  | 0 | \$0.00   | NA NA | 0 | \$0.00  | NA       | 7(         | )\$          |
|           | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST  | 92         | \$10,119,179.60   | 14.13% | 0 | \$0.00   | NA    | 0 | \$0.00  |          |            |              |
|           | CENTEX HOME<br>MORTGAGE                        | 1          | \$143,217.59      | 0.2%   | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | ,(         | )\$          |
|           | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION     | 35         | \$4,406,975.29    | 6.15%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | , (        | )\$          |
| L         | COUNTRYWIDE<br>HOME LOANS, INC                 | 30         | \$3,069,839.21    | 4.29%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | 7 (        | )\$          |
|           | CROSSLAND<br>MORTGAGE<br>CORPORATION           | 1          | \$127,183.70      | 0.18%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | , C        | )\$          |
|           | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A | 2          | \$265,000.00      | 0.37%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | 7 (        | )\$          |
|           | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY       | 7          | \$884,291.44      | 1.23%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | 7 (        | )\$          |
|           | FIRST HORIZON<br>HOME LOAN<br>CORPORATION      | 19         | \$2,067,327.27    | 2.89%  | 0 | \$0.00   | NA NA | 0 | \$0.00  | NA       | , C        | )\$          |
|           | FLAGSTAR BANK,<br>FSB                          | 3          | \$416,357.92      | 0.58%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | .(         | ) \$         |
|           | GMAC MORTGAGE<br>CORPORATION                   | 63         | \$6,722,110.95    | 9.39%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | <b>,</b> C | ) \$         |
|           | HIBERNIA NATIONAL<br>BANK                      | 12         | \$1,012,858.86    | 1.41%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | . С        | ) \$         |
|           | HOMESIDE LENDING,<br>INC                       | 5          | \$530,909.45      | 0.74%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | <b>,</b> C | ) \$         |
|           | HOMESTEAD<br>MORTGAGE<br>COMPANY               | 1          | \$137,569.66      | 0.19%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | . (        | ) \$         |
|           | ICM MORTGAGE<br>CORPORATION                    | 3          | \$308,666.31      | 0.43%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | .(         | ) \$         |
|           | INLAND MORTGAGE<br>CORPORATION                 | 2          | \$160,268.55      | 0.22%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | .(         | )[5          |
|           | M&T MORTGAGE<br>CORPORATION                    | 2          | \$135,557.31      | 0.19%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | .(         | ) 5          |
|           | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH        | 6          | \$591,499.24      | 0.83%  | 0 | \$0.00   | NA    | 0 | \$0.00  | NA       | 0          |              |

|           | AMERICAN<br>MORTGAGE<br>COMPANY (NAMC)                  |     |                 |         |          |          |          |          |               |
|-----------|---|-----|-----------------|---------|----------|----------|----------|----------|---------------|
|           | NATIONAL CITY<br>MORTGAGE<br>COMPANY                    | 11  | \$1,058,252.57  |         | 0 \$0.00 |          | 0 \$0.00 |          | A 0 \$        |
|           | OHIO SAVINGS BANK                                       | 1   | \$119,716.41    | 0.17%   | 0 \$0.00 | NA       | 0 \$0.00 | NA       | <b>A</b> 0 \$ |
|           | OLD KENT<br>MORTGAGE<br>COMPANY                         | 9   | \$1,256,469.50  | 1.75%   | 0 \$0.00 | NA       | 0 \$0.00 | NA       | A 0 \$        |
|           | PROVIDENT BANK OF<br>MARYLAND                           | 1   | \$183,697.20    | 0.26%   | 0 \$0.00 | NA       | 0 \$0.00 | NA       | A 0 \$        |
|           | REGIONS<br>MORTGAGE, INC                                | 2   | \$175,451.55    | 0.25%   | 0 \$0.00 | NA       | 0 \$0.00 | NA       | <b>A</b> 0 \$ |
|           | ROSLYN NATIONAL<br>MORTGAGE<br>CORPORATION              | 2   | \$216,500.00    | 0.3%    | 0 \$0.00 | NA       | 0 \$0.00 | NA       | A 0 \$        |
|           | SOVEREIGN BANK, A<br>FEDERAL SAVINGS<br>BANK            | 8   | \$728,398.33    | 1.02%   | 0 \$0.00 | NA       | 0 \$0.00 | NA       | A 0 \$        |
|           | SUNTRUST<br>MORTGAGE INC                                | 12  | \$960,350.00    | 1.34%   | 0 \$0.00 | NA       | 0 \$0.00 | NA       | A 0 \$        |
|           | TAYLOR, BEAN AND<br>WHITAKER<br>MORTGAGE<br>CORPORATION | 2   | \$217,100.00    | 0.3%    | 0 \$0.00 | NA       | 0 \$0.00 | NA       | <b>A</b> 0 \$ |
|           | THE HUNTINGTON MORTGAGE COMPANY                         | 1   | \$108,000.00    | 0.15%   | 0 \$0.00 | NA       | 0 \$0.00 | NA       | A 0 \$        |
|           | TRUSTCORP<br>MORTGAGE<br>COMPANY                        | 2   | \$309,986.87    | 0.43%   | 0 \$0.00 | NA       | 0 \$0.00 | NA       | A 0 \$        |
|           | TRUSTMARK<br>NATIONAL BANK                              | 2   | \$262,300.00    | 0.37%   | 0 \$0.00 | NA       | 0 \$0.00 | NA       | A 0 \$        |
|           | UNION FEDERAL<br>BANK OF<br>INDIANAPOLIS                | 3   | \$401,831.00    | 0.56%   | 0 \$0.00 | NA       | 0 \$0.00 | NA       | A 0 \$        |
|           | UNION PLANTERS<br>BANK NA                               | 4   | \$283,350.18    | 0.4%    | 0 \$0.00 | NA       | 0 \$0.00 | NA       | A 0 \$        |
|           | USAA FEDERAL<br>SAVINGS BANK                            | 38  | \$4,466,656.86  |         | 0 \$0.00 |          | 0 \$0.00 |          | A 0 \$        |
|           | Unavailable   | 282 |                 |         |          |          | 0 \$0.00 |          |               |
| Total     |   | 672 | \$71,605,298.06 | 100%    | 0 \$0.00 | <u> </u> | 0 \$0.00 | <u> </u> | 0 \$          |
|           |   |     | 2524 500 00     | ~ ~ 407 | 22.00    |          | 1 2 00   | ) NIA    | 4             |
| 31371JLZ5 | AMSOUTH BANK BISHOPS GATE RESIDENTIAL MORTGAGE TRUST    | 27  |                 | 3.36% ( | 0 \$0.00 |          | 0 \$0.00 |          |               |

|   |    | -              |                |             |          |
|---|----|----------------|----------------|-------------|----------|
| CENTEX HOME<br>MORTGAGE   | 4  | \$495,156.35   | 1.14% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION                      | 30 | \$2,484,877.37 | 5.71% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| CITIMORTGAGE, INC   | 19 | \$1,652,359.08 | 3.8% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
| COUNTRYWIDE<br>HOME LOANS, INC                                  | 3  | \$372,089.11   | 0.85% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| CROSSLAND<br>MORTGAGE<br>CORPORATION                            | 1  | \$80,868.76    | 0.19% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A                  | 3  | \$285,405.00   | 0.66% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY                        | 37 | \$3,170,998.39 | 7.29% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| FIRST HORIZON<br>HOME LOAN<br>CORPORATION                       | 26 | \$2,753,791.56 | 6.33% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| FIRST UNION<br>MORTGAGE<br>CORPORATION                          | 8  | \$575,233.99   | 1.32% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| FIRSTAR HOME<br>MORTGAGE<br>CORPORATION                         | 3  | \$155,192.69   | 0.36% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| FLAGSTAR BANK,<br>FSB   | 4  | \$359,086.44   | 0.83% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| FORTRESS<br>MORTGAGE, INC                                       | 1  | \$90,000.00    | 0.21% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| GMAC MORTGAGE<br>CORPORATION                                    | 28 | \$2,979,572.36 | 6.85% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| HIBERNIA NATIONAL<br>BANK                                       | 4  | \$290,882.67   | 0.67% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| HOMESIDE LENDING,<br>INC  | 12 | \$1,094,062.07 | 2.51% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| ICM MORTGAGE<br>CORPORATION                                     | 1  | \$82,000.00    | 0.19% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| IVANHOE FINANCIAL<br>INC  | 5  | \$388,100.00   | 0.89% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| MARKET STREET<br>MORTGAGE<br>CORPORATION                        | 6  | \$592,460.42   | 1.36% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE | 7  | \$736,682.58   | 1.69% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| 1 1   |    |                | 11 1           | 11 1        |          |

COMPANY (NAMC)

|           | NATIONAL CITY<br>MORTGAGE  | 30  | \$2,141,636.07  | 4.92% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$C         |
|-----------|--|-----|-----------------|-----------------|-------------|------|-------------|
|           | COMPANY<br>NVR MORTGAGE<br>FINANCE INC                             | 1   | \$157,400.00    | 0.36% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$C         |
|           | OLD KENT<br>MORTGAGE<br>COMPANY                                    | 5   | \$418,629.13    | 0.96% 0 \$0.00  | NA 0 \$0.00 | NA 0 | <b>\$</b> C |
|           | REGIONS<br>MORTGAGE, INC   | 12  | \$942,094.02    | 2.16% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$0         |
|           | TAYLOR, BEAN AND<br>WHITAKER<br>MORTGAGE<br>CORPORATION            | 1   | \$28,953.75     | 0.07% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$C         |
|           | THE HUNTINGTON<br>MORTGAGE<br>COMPANY                              | 11  | \$657,575.00    | 1.51% 0 \$0.00  | NA 0 \$0.00 | NA 0 | <b>\$</b> C |
|           | TRUSTCORP<br>MORTGAGE<br>COMPANY                                   | 8   | \$559,881.50    | 1.29% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$0         |
|           | TRUSTMARK<br>NATIONAL BANK   | 5   | \$515,648.84    | 1.18% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$0         |
|           | UNION PLANTERS<br>BANK NA  | 14  | \$1,123,910.43  | 2.58% 0 \$0.00  | NA 0 \$0.00 | NA 0 | <b>\$</b> C |
|           | USAA FEDERAL<br>SAVINGS BANK                                       | 6   | . ,             |                 | NA 0 \$0.00 | NA 0 |             |
|           | Unavailable  | 193 |                 |                 | NA 0 \$0.00 | NA 0 |             |
| Total     |  | 518 | \$43,521,681.45 | 100% 0 \$0.00   | 0 \$0.00    | 0    | <b>\$</b> U |
| 31371JM43 | STANDARD<br>MORTGAGE<br>CORPORATION                                | 10  | \$846,644.54    |                 | NA 0 \$0.00 | NA 0 |             |
| Total     |  | 10  | \$846,644.54    | 100% 0 \$0.00   | 0 \$0.00    | 0    | \$0         |
| 31371JM68 | HOMESIDE LENDING,<br>INC   | 13  | \$1,358,567.73  |                 | NA 0 \$0.00 | NA 0 | \$0         |
|           | Unavailable  | 1   | \$105,034.06    |                 | NA 0 \$0.00 | NA 0 |             |
| Total     |  | 14  | \$1,463,601.79  | 100% 0 \$0.00   | 0 \$0.00    | 0    | <b>\$</b> 0 |
| 31371JM84 | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 3   | \$293,649.81    | 21.28% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$0         |
|           | Unavailable  | 15  | \$1,086,140.02  |                 | NA 0 \$0.00 | NA 0 |             |
| Total     |  | 18  | \$1,379,789.83  | 100% 0 \$0.00   | 0 \$0.00    | 0    | <b>\$</b> 0 |

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| 31371JMN1 | COUNTRYWIDE<br>HOME LOANS, INC  | 31  | \$2,113,225.02  | 20.48% 0 \$0.00 | NA 0 \$0.00 | NA 0   |
|-----------|---|-----|-----------------|-----------------|-------------|--------|
|           | Unavailable   | 102 | \$8,205,576.50  | 79.52% 0 \$0.00 | NA 0 \$0.00 | NA 0 5 |
| Total     |   | 133 | \$10,318,801.52 | 100% 0 \$0.00   | 0 \$0.00    | 0 5    |
| 31371JMX9 | AEGIS MORTGAGE<br>CORPORATION   | 2   | \$250,600.00    | 1.83% 0 \$0.00  | NA 0 \$0.00 | NA 0   |
|           | AMERICAN HOME<br>MORTGAGE<br>CORPORATION  | 5   | \$507,189.58    | 3.7% 0 \$0.00   | NA 0 \$0.00 | NA 0   |
|           | CHEVY CHASE<br>SAVINGS BANK FSB   | 3   | \$459,666.73    | 3.35% 0 \$0.00  | NA 0 \$0.00 | NA 0   |
|           | COLONIAL SAVINGS<br>FA  | 1   | \$111,949.10    | 0.82% 0 \$0.00  | NA 0 \$0.00 | NA 0   |
|           | COLUMBIA<br>NATIONAL INC  | 5   | \$432,490.31    | 3.15% 0 \$0.00  | NA 0 \$0.00 | NA 0   |
|           | COUNTRYWIDE<br>HOME LOANS, INC  | 3   | \$210,045.00    | 1.53% 0 \$0.00  | NA 0 \$0.00 | NA 0   |
|           | FIRST UNION<br>MORTGAGE<br>CORPORATION  | 6   | \$391,037.22    | 2.85% 0 \$0.00  | NA 0 \$0.00 | NA 0   |
|           | GUARANTY BANK<br>SSB  | 1   | \$161,518.39    | 1.18% 0 \$0.00  | NA 0 \$0.00 | NA 0   |
|           | HOMESIDE LENDING,<br>INC  | 2   | \$320,477.14    | 2.34% 0 \$0.00  | NA 0 \$0.00 | NA 0   |
|           | MARKET STREET<br>MORTGAGE<br>CORPORATION  | 15  | \$1,160,703.15  | 8.46% 0 \$0.00  | NA 0 \$0.00 | NA 0   |
|           | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 3   | \$355,260.63    | 2.59% 0 \$0.00  | NA 0 \$0.00 | NA 0.5 |
|           | NATIONAL CITY<br>MORTGAGE<br>COMPANY  | 3   | \$232,950.00    | 1.7% 0 \$0.00   | NA 0 \$0.00 | NA 0   |
|           | NVR MORTGAGE<br>FINANCE INC   | 3   | \$500,183.00    | 3.65% 0 \$0.00  | NA 0 \$0.00 | NA 0   |
|           | OLD KENT<br>MORTGAGE<br>COMPANY   | 4   | \$302,930.43    | 2.21% 0 \$0.00  | NA 0 \$0.00 | NA 0   |
|           | THE HUNTINGTON<br>MORTGAGE<br>COMPANY   | 1   | \$30,400.00     | 0.22% 0 \$0.00  | NA 0 \$0.00 | NA 0   |
|           | Unavailable   | 84  | \$8,294,467.03  | 60.42% 0 \$0.00 | NA 0 \$0.00 | NA 0 5 |
| Total     |   | 141 | \$13,721,867.71 | 100% 0 \$0.00   | 0 \$0.00    | 0 5    |

|           |  | Ī   | <u> </u>        |                 |             | 11       |
|-----------|--|-----|-----------------|-----------------|-------------|----------|
|           | ASTORIA FEDERAL  |     |                 |                 |             |          |
| 31371JMY7 | SAVINGS AND LOAN<br>ASSOCIATION                                    | 6   | \$567,990.79    | 11.38% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$  |
|           | COLONIAL BANK  | 9   | \$871,041.05    | 17.45% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | FLEET MORTGAGE<br>CORPORATION                                      | 16  | \$1,900,122.18  | 38.06% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | HOMESIDE LENDING,<br>INC   | 16  | \$1,457,306.93  | 29.19% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable  | 2   | \$196,424.91    | 3.92% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
| Total     |  | 49  | \$4,992,885.86  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           |  |     |                 |                 |             | -++      |
| 31371QWA2 | CENTEX HOME<br>MORTGAGE  | 17  | \$1,303,462.90  | 69.62% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | INLAND MORTGAGE<br>CORPORATION                                     | 2   | \$112,300.00    |                 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable  | 7   | \$456,590.67    | 24.38% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |  | 26  | \$1,872,353.57  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           | CENTERN MONTE  |     |                 |                 |             |          |
| 31371QWG9 | CENTEX HOME<br>MORTGAGE  | 4   | \$267,779.27    | 72.21% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable  | 2   | \$103,061.17    | 27.79% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |  | 6   | \$370,840.44    | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31371QWL8 | CITIMORTGAGE, INC  | 4   | \$453,633.04    | 22.77% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | FIRST UNION<br>MORTGAGE<br>CORPORATION                             | 3   | \$239,667.53    | 12.03% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 3   | \$294,238.79    | 14.77% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable  | 10  | \$1,005,124.80  | 50.43% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |  | 20  | \$1,992,664.16  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31377NXK0 | MIDLAND<br>MORTGAGE<br>INVESTMENT<br>CORPORATION                   | 1   | \$990,000.00    | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |  | 1   | \$990,000.00    | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           |  |     |                 |                 |             |          |
| 31382TVT3 | Unavailable  | 6   | \$371,037.31    | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |  | 6   | \$371,037.31    | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31382XU24 |  | 149 | \$19,757,759.04 | 51.36% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |

|              | FIRST NATIONWIDE<br>MORTGAGE<br>CORPORATION |     |                 |                    |             |         |             |
|--------------|---|-----|-----------------|--------------------|-------------|---------|-------------|
|              | Unavailable                                 | 135 | \$18,715,001.68 | 48.64% 0 \$0.00    | NA 0 \$0.00 | NA 0 5  | \$0         |
| Total        |   | 284 | \$38,472,760.72 | 100% 0 \$0.00      | 0 \$0.00    | 0 5     | <b>5</b> C  |
|              |   |     |                 |                    |             |         |             |
| 31382XU32    | FIRST NATIONWIDE<br>MORTGAGE<br>CORPORATION | 12  | \$1,639,616.41  | 28.6% 0 \$0.00     | NA 0 \$0.00 | NA 0    | \$(         |
|              | Unavailable                                 | 43  | \$4,092,742.10  | 71.4% 0 \$0.00     | NA 0 \$0.00 | NA 0    | \$(         |
| Total        |   | 55  | \$5,732,358.51  | 100% 0 \$0.00      | 0 \$0.00    | 0 \$    | 5(          |
|              |   |     |                 |                    |             |         |             |
| 31382XXU9    | FIRST NATIONWIDE<br>MORTGAGE<br>CORPORATION | 6   | \$838,476.51    | 21.34% 0 \$0.00    | NA 0 \$0.00 | NA 0    | \$0         |
|              | Unavailable                                 | 33  | \$3,090,062.55  | 78.66% 0 \$0.00    | NA 0 \$0.00 | NA 0 5  | \$0         |
| Total        |   | 39  | \$3,928,539.06  | 100% 0 \$0.00      | 0 \$0.00    | 0 \$    | <b>5</b> C  |
|              |   |     |                 |                    |             |         |             |
| 31382XXV7    | FIRST NATIONWIDE<br>MORTGAGE<br>CORPORATION | 8   | \$954,176.66    | 53.67% 0 \$0.00    | NA 0 \$0.00 | NA 0    | \$(         |
|              | Unavailable                                 | 10  | \$823,791.31    | 46.33% 0 \$0.00    | NA 0 \$0.00 | NA 0 5  | \$0         |
| Total        |   | 18  | \$1,777,967.97  | 100% 0 \$0.00      | 0 \$0.00    | 0 5     | <b>\$</b> ( |
|              |   |     |                 |                    |             |         |             |
| 31383VYC1    | ALASKA USA<br>FEDERAL CREDIT<br>UNION       | 14  | \$1,500,207.63  | 100% 0 \$0.00      | NA 0 \$0.00 | NA 0    | \$0         |
| Total        |   | 14  | \$1,500,207.63  | 100% 0 \$0.00      | 0 \$0.00    | 0 \$    | 50          |
| 31383VZJ5    | Unavailable                                 | 7   | \$491,278.20    | 100% 0 \$0.00      | NA 0 \$0.00 | NA 0 5  | <u> </u>    |
| Total        | Chavanable                                  | 7   | ·               | 100% 0 \$0.00      | 0 \$0.00    | 0 \$    |             |
| lotai        |   | ,   | φ4/1,2/0.20     | 100 /ε   0   φ0.00 | υφυ.υυ      |         | Pι          |
| 31383YCD7    | Unavailable                                 | 2   | \$218,238.21    | 100% 0 \$0.00      | NA 0 \$0.00 | NA 0 \$ | <b>\$</b> ( |
| Total        | e na vanaore                                | 2   | \$218,238.21    | 100% 0 \$0.00      | 0 \$0.00    | 0 5     |             |
|              |   |     | , ,, ,,         |                    |             |         | _           |
| 31384HG80    | Unavailable                                 | 9   | \$644,282.44    | 100% 0 \$0.00      | NA 0 \$0.00 | NA 0 5  | \$(         |
| Total        |   | 9   | \$644,282.44    | 100% 0 \$0.00      | 0 \$0.00    | 0 5     |             |
|              |   |     | ·               |                    |             |         |             |
| 31384HKF9    | Unavailable                                 | 8   | \$534,484.00    | 100% 0 \$0.00      | NA 0 \$0.00 | NA 0 5  | \$(         |
| Total        |   | 8   | \$534,484.00    | 100% 0 \$0.00      | 0 \$0.00    | 0 \$    |             |
|              |   |     |                 |                    |             |         |             |
| 31384HPU1    | HIBERNIA NATIONAL<br>BANK                   | 124 | \$16,226,123.46 | 82.99% 0 \$0.00    | NA 0 \$0.00 | NA 0 5  |             |
|              | Unavailable                                 | 26  | \$3,325,142.60  | 17.01% 0 \$0.00    | NA 0 \$0.00 | NA 0    |             |
| Total        |   | 150 | \$19,551,266.06 | 100% 0 \$0.00      | 0 \$0.00    | 0 \$    | \$(         |
| 2120/11/1/66 | Unovoilabla                                 | 7   | \$265 506 2C    | 100% 0 \$0.00      | NIA O GO OO | NIAO    | 11          |
| 31384HW66    | Unavailable                                 | /   | \$365,586.36    | 100%[0]\$0.00      | NA 0 \$0.00 | NA 0    | ρl          |

| Total     |  | 7   | \$365,586.36     | 100% 0 \$0.00   | 0 \$0.00                                    | 0 \$    |
|-----------|--|-----|------------------|-----------------|---|---------|
|           |  |     | 42 02 12 00 10 0 | 20070 0 0000    | , J. W. | Ψ       |
| 31384K5E2 | FIRST UNION<br>MORTGAGE<br>CORPORATION | 7   | \$453,693.48     |                 | NA 0 \$0.00                                 | NA 0 \$ |
| _         | Unavailable                            | 4   | \$558,364.72     | 55.17% 0 \$0.00 | NA 0 \$0.00                                 | NA 0 \$ |
| Total     |  | 11  | \$1,012,058.20   | 100% 0 \$0.00   | 0 \$0.00                                    | 0 \$    |
| 31384K5G7 | FIRST UNION<br>MORTGAGE<br>CORPORATION | 41  | \$4,065,366.43   | 96.35% 0 \$0.00 | NA 0 \$0.00                                 | NA 0 \$ |
|           | Unavailable                            | 2   | \$154,172.24     | 3.65% 0 \$0.00  | NA 0 \$0.00                                 | NA 0 \$ |
| Total     |  | 43  | \$4,219,538.67   | 100% 0 \$0.00   | 0 \$0.00                                    | 0 \$    |
| 31384KXD3 | FIRST UNION<br>MORTGAGE<br>CORPORATION | 182 | \$22,805,589.21  | 60.7% 0 \$0.00  | NA 0 \$0.00                                 | NA 0 \$ |
|           | Unavailable                            | 115 | \$14,762,520.81  | 39.3% 0 \$0.00  | NA 0 \$0.00                                 | NA 0 \$ |
| Total     |  | 297 | \$37,568,110.02  | 100% 0 \$0.00   | 0 \$0.00                                    | 0 \$    |
| 31384KXE1 | FIRST UNION<br>MORTGAGE<br>CORPORATION | 121 | . , ,            | 54.37% 0 \$0.00 | NA 0 \$0.00                                 | NA 0 \$ |
|           | Unavailable                            | 101 | \$12,420,480.63  | 45.63% 0 \$0.00 | NA 0 \$0.00                                 | NA 0 \$ |
| Total     |  | 222 | \$27,217,658.45  | 100% 0 \$0.00   | 0 \$0.00                                    | 0 \$    |
| 31384KXF8 | FIRST UNION<br>MORTGAGE<br>CORPORATION | 18  | \$1,867,837.50   | 79.17% 0 \$0.00 | NA 0 \$0.00                                 | NA 0 \$ |
|           | Unavailable                            | 7   | \$491,516.47     | 20.83% 0 \$0.00 | NA 0 \$0.00                                 | NA 0 \$ |
| Total     |  | 25  | \$2,359,353.97   | 100% 0 \$0.00   | 0 \$0.00                                    | 0 \$    |
| 31384KXH4 | FIRST UNION<br>MORTGAGE<br>CORPORATION | 31  | \$2,915,117.91   | 62.37% 0 \$0.00 | NA 0 \$0.00                                 | NA 0 \$ |
| TD 4.1    | Unavailable                            | 17  | \$1,758,931.64   | 37.63% 0 \$0.00 | NA 0 \$0.00                                 | NA 0 \$ |
| Total     |  | 48  | \$4,674,049.55   | 100% 0 \$0.00   | 0 \$0.00                                    | 0 \$    |
| 31384MWE8 | GE CAPITAL<br>MORTGAGE<br>SERVICES     | 5   | \$497,653.03     | 16.79% 0 \$0.00 | NA 0 \$0.00                                 | NA 0 \$ |
|           | Unavailable                            | 15  | \$2,466,277.83   | 83.21% 0 \$0.00 | NA 0 \$0.00                                 | NA 0 \$ |
| Total     |  | 20  | \$2,963,930.86   | 100% 0 \$0.00   | 0 \$0.00                                    | 0 \$    |
| 31384MWF5 | GE CAPITAL<br>MORTGAGE<br>SERVICES     | 1   | \$83,712.74      | 8.13% 0 \$0.00  | NA 0 \$0.00                                 | NA 0 \$ |

|           | Unavailable                                   | 5   | \$946,582.62    | 91.87% 0 \$0.00 | NA 0 \$0.00 | NA | 0 9  |
|-----------|---|-----|-----------------|-----------------|-------------|----|------|
| Total     |   | 6   | \$1,030,295.36  | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |
|           |   |     |                 |                 |             |    | I    |
| 31384NSN1 | COMMERCIAL<br>FEDERAL MORTGAGE<br>CORPORATION | 28  | \$3,499,669.53  | 100% 0 \$0.00   | NA 0 \$0.00 | NA | 0 \$ |
| Total     |   | 28  | \$3,499,669.53  | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |
| 31384PCB9 | FIRSTAR HOME<br>MORTGAGE<br>CORPORATION       | 40  | \$3,665,090.16  | 100% 0 \$0.00   | NA 0 \$0.00 | NA | 0 \$ |
| Total     |   | 40  | \$3,665,090.16  | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |
| 31384PCC7 | FIRSTAR HOME<br>MORTGAGE<br>CORPORATION       | 59  | \$3,387,259.73  | 100% 0 \$0.00   | NA 0 \$0.00 | NA | 01   |
| Total     |   | 59  | \$3,387,259.73  | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |
| 31384PCD5 | FIRSTAR HOME<br>MORTGAGE<br>CORPORATION       | 141 | \$7,413,849.15  | 100% 0 \$0.00   | NA 0 \$0.00 | NA | 0 \$ |
| Total     |   | 141 | \$7,413,849.15  | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |
| 31384RBM2 | PNC MORTGAGE<br>CORP. OF AMERICA              | 34  | \$4,999,797.09  | 100% 0 \$0.00   | NA 0 \$0.00 | NA | 0 \$ |
| Total     |   | 34  | \$4,999,797.09  | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |
| 31384RBN0 | PNC MORTGAGE<br>CORP. OF AMERICA              | 35  | \$5,000,213.89  | 100% 0 \$0.00   | NA 0 \$0.00 | NA | Ш    |
| Total     |   | 35  | \$5,000,213.89  | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |
| 31384RBX8 | PNC MORTGAGE<br>CORP. OF AMERICA              | 40  | \$4,999,560.00  | 100% 0 \$0.00   | NA 0 \$0.00 | NA | 0 \$ |
| Total     |   | 40  | \$4,999,560.00  | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |
| 31384RCL3 | Unavailable                                   | 11  | \$858,495.81    | 100% 0 \$0.00   | NA 0 \$0.00 | NA |      |
| Total     |   | 11  | \$858,495.81    | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |
| 31384RCM1 | Unavailable                                   | 9   | \$526,725.13    | 100% 0 \$0.00   | NA 0 \$0.00 | NA | 0 \$ |
| Total     |   | 9   | \$526,725.13    | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |
| 31384RFE6 | CENTEX HOME<br>MORTGAGE                       | 159 |                 | 99.67% 0 \$0.00 | NA 0 \$0.00 | NA |      |
| T 4 1     | Unavailable                                   | 1   | \$60,001.00     | 0.33% 0 \$0.00  | NA 0 \$0.00 | NA |      |
| Total     |   | 160 | \$18,343,895.70 | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |
| 31384RFF3 |   | 45  | \$4,775,026.01  | 98.1% 0 \$0.00  | NA 0 \$0.00 | NA | 0 \$ |

|           | CENTEX HOME<br>MORTGAGE               |     |                |                 |             |                           |
|-----------|---------------------------------------|-----|----------------|-----------------|-------------|---------------------------|
|           | Unavailable                           | 1   | \$92,700.00    | 1.9% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$                   |
| Total     |                                       | 46  | \$4,867,726.01 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$                      |
|           |                                       |     |                | <u> </u>        |             | $\longrightarrow \coprod$ |
| 31384RHS3 | INLAND MORTGAGE<br>CORPORATION        | 7   | \$535,365.15   | 46.72% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$                   |
|           | Unavailable                           | 7   | \$610,491.35   |                 | NA 0 \$0.00 | NA 0 \$0                  |
| Total     |                                       | 14  | \$1,145,856.50 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0                     |
| 31384RHV6 | INLAND MORTGAGE<br>CORPORATION        | 11  | \$574,700.00   |                 | NA 0 \$0.00 | NA 0 \$                   |
|           | Unavailable                           | 16  | \$859,286.72   | 59.92% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0                  |
| Total     |                                       | 27  | \$1,433,986.72 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0                     |
| 31384RHX2 | INLAND MORTGAGE<br>CORPORATION        | 66  | \$4,230,980.61 | 61.61% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0                  |
|           | Unavailable                           | 42  | \$2,636,621.86 | 38.39% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0                  |
| Total     |                                       | 108 | \$6,867,602.47 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0                     |
| 31384RVM0 | PNC MORTGAGE<br>CORP. OF AMERICA      | 3   | \$188,698.01   | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$6                  |
| Total     |                                       | 3   | \$188,698.01   | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0                     |
| 31384SA58 | THE HUNTINGTON<br>MORTGAGE<br>COMPANY | 88  | \$8,543,469.99 |                 | NA 0 \$0.00 | NA 0 \$0                  |
|           | Unavailable                           | 4   | \$362,430.00   |                 | NA 0 \$0.00 | NA 0 \$0                  |
| Total     |                                       | 92  | \$8,905,899.99 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0                     |
| 31384SA66 | THE HUNTINGTON<br>MORTGAGE<br>COMPANY | 59  | \$5,779,847.81 | 96.01% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0                  |
|           | Unavailable                           | 2   | \$240,300.00   |                 | NA 0 \$0.00 | NA 0 \$0                  |
| Total     |                                       | 61  | \$6,020,147.81 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0                     |
| 31384SA82 | THE HUNTINGTON<br>MORTGAGE<br>COMPANY | 20  | \$2,115,218.40 | 88.58% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0                  |
|           | Unavailable                           | 3   | \$272,822.03   |                 | NA 0 \$0.00 | NA 0 \$0                  |
| Total     |                                       | 23  | \$2,388,040.43 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0                     |
| 31384SBB4 | THE HUNTINGTON<br>MORTGAGE<br>COMPANY | 36  | \$3,530,272.11 | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$6                  |
| Total     |                                       | 36  | \$3,530,272.11 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0                     |
|           |                                       |     |                |                 |             |                           |

|           |  |     | -               |              |     |      |          |      |     |
|-----------|--|-----|-----------------|--------------|-----|------|----------|------|-----|
| 31384SBD0 | THE HUNTINGTON<br>MORTGAGE<br>COMPANY    | 9   | \$1,022,839.88  | 88.61% 0 \$0 | .00 | NA   | \$0.00   | NA 0 | \$( |
|           | Unavailable                              | 1   | \$131,454.01    | 11.39% 0 \$0 | .00 | NA ( | 0.00\$0  | NA 0 | \$0 |
| Total     |  | 10  | \$1,154,293.89  | 100% 0 \$0   |     |      | \$0.00   | 0    | \$( |
|           |  |     |                 |              |     |      |          |      |     |
| 31384SKB4 | NATIONAL CITY<br>MORTGAGE<br>COMPANY     | 46  | \$5,425,926.24  | 72.92% 0 \$0 | .00 | NA   | \$0.00   | NA 0 | \$( |
|           | Unavailable                              | 24  | \$2,014,952.66  | 27.08% 0 \$0 | .00 | NA ( | 0.00\$   | NA 0 | \$( |
| Total     |  | 70  | \$7,440,878.90  | 100% 0 \$0   | .00 | (    | \$0.00   | 0    | \$( |
|           |  |     |                 |              |     |      |          |      |     |
| 31384SKF5 | NATIONAL CITY<br>MORTGAGE<br>COMPANY     | 10  | \$504,036.22    | 86.37% 0 \$0 | .00 | NA   | 0\$0.00  | NA 0 | \$( |
|           | Unavailable                              | 2   | \$79,552.69     | 13.63% 0 \$0 | .00 | NA ( | 0.00     | NA 0 | \$( |
| Total     |  | 12  | \$583,588.91    | 100% 0 \$0   | .00 |      | \$0.00   | 0    | \$0 |
|           |  |     |                 |              |     |      |          |      |     |
| 31384SZL6 | Unavailable                              | 12  | \$1,367,199.01  | 100% 0 \$0   |     |      | 0.00\$   | NA 0 | _   |
| Total     |  | 12  | \$1,367,199.01  | 100% 0 \$0   | .00 | (    | \$0.00   | 0    | \$0 |
| 31384T4R5 | KAUFMAN AND<br>BROAD MORTGAGE<br>COMPANY | 13  | \$1,993,643.00  | 100% 0 \$0   |     |      | 0\$0.00  | NA 0 |     |
| Total     |  | 13  | \$1,993,643.00  | 100% 0 \$0   | .00 | (    | 0 \$0.00 | 0    | \$0 |
| 31384T4W4 | KAUFMAN AND<br>BROAD MORTGAGE<br>COMPANY | 10  | \$994,651.00    | 100% 0 \$0   | .00 | NA   | 0 \$0.00 | NA 0 | \$( |
| Total     |  | 10  | \$994,651.00    | 100% 0 \$0   | .00 | (    | \$0.00   | 0    | \$0 |
| 31384TBT3 | FLEET MORTGAGE<br>CORPORATION            | 9   | \$1,183,973.23  | 7.89% 0 \$0  |     |      | 0 \$0.00 | NA 0 |     |
|           | Unavailable                              | 100 |                 | 92.11% 0 \$0 |     |      | \$0.00   | NA 0 |     |
| Total     |  | 109 | \$15,001,440.83 | 100% 0 \$0   | .00 |      | \$0.00   | 0    | \$( |
| 31384TBV8 | FLEET MORTGAGE<br>CORPORATION            | 2   | \$277,400.00    | 13.86% 0 \$0 | .00 | NA   | \$0.00   | NA 0 | \$0 |
|           | Unavailable                              | 14  | \$1,723,519.30  | 86.14% 0 \$0 | .00 | NA ( | \$0.00   | NA 0 | \$0 |
| Total     |  | 16  | \$2,000,919.30  | 100% 0 \$0   | .00 | (    | \$0.00   | 0    | \$0 |
| 31384TFK8 | COLUMBIA<br>NATIONAL INC                 | 30  | \$3,659,584.61  | 100% 0 \$0   |     |      | \$0.00   | NA 0 |     |
| Total     |  | 30  | \$3,659,584.61  | 100% 0 \$0   | .00 | (    | \$0.00   | 0    | \$0 |
| 31384TFM4 | COLUMBIA<br>NATIONAL INC                 | 43  | \$5,644,651.90  | 98.13% 0 \$0 | .00 | NA   | \$0.00   | NA 0 | \$( |

|           | Unavailable  | 1   | \$107,350.00    | 1.87% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|-----------|--|-----|-----------------|-----------------|-------------|----------|
| Total     |  | 44  |                 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           |  |     |                 |                 |             |          |
| 31384TFN2 | COLUMBIA<br>NATIONAL INC   | 26  | . , ,           | 96.23% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable  | 1   |                 | 3.77% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
| Total     |  | 27  | \$3,654,899.76  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384U4X9 | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 28  | . , ,           | 25.38% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable  | 84  | · / /           | 74.62% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |  | 112 | \$19,687,519.89 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384U4Y7 | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 22  | \$3,452,213.26  | 25.85% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable  | 67  | \$9,905,070.03  | 74.15% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |  | 89  |                 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           |  |     |                 |                 |             |          |
| 31384U5A8 | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 35  | \$3,628,645.37  | 21.16% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable  | 134 |                 | 78.84% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |  | 169 | \$17,147,776.67 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384U5F7 | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 45  | \$4,396,070.40  | 24.71% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable  | 144 | \$13,392,406.93 | 75.29% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |  | 189 | \$17,788,477.33 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384U5J9 | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN                | 30  | \$5,056,069.62  | 26.22% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |

|           | MORTGAGE<br>COMPANY (NAMC)  |     |                 |                 |             |      |       |
|-----------|---|-----|-----------------|-----------------|-------------|------|-------|
|           | Unavailable   | 88  | \$14,225,591.40 | 73.78% 0 \$0.00 | NA 0 \$0.00 | NA   | ) \$( |
| Total     |   | 118 | \$19,281,661.02 | 100% 0 \$0.00   | 0 \$0.00    | 0    | ) \$( |
|           |   |     |                 |                 |             |      | ╄     |
| 31384U5W0 | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC)                | 14  | \$1,915,750.00  | 30.47% 0 \$0.00 | NA 0 \$0.00 | NAO  | ) \$( |
|           | Unavailable   | 32  | \$4,370,589.36  | 69.53% 0 \$0.00 | NA 0 \$0.00 | NA   | ) \$( |
| Total     |   | 46  | \$6,286,339.36  | 100% 0 \$0.00   | 0 \$0.00    | 0    | \$(   |
|           |   |     |                 |                 |             |      |       |
| 31384U6E9 | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 4   | \$652,545.27    | 62.24% 0 \$0.00 | NA 0 \$0.00 | NA   | ) \$( |
|           | Unavailable   | 3   | \$395,951.39    | 37.76% 0 \$0.00 | NA 0 \$0.00 | NA ( | ) \$( |
| Total     |   | 7   | \$1,048,496.66  | 100% 0 \$0.00   | 0 \$0.00    |      | ) \$( |
|           |   |     |                 |                 |             |      |       |
| 31384U6G4 | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC)                | 4   | \$766,891.83    | 24.66% 0 \$0.00 | NA 0 \$0.00 | NA   | ) \$( |
|           | Unavailable   | 23  | \$2,343,538.58  | 75.34% 0 \$0.00 | NA 0 \$0.00 | NAC  | ) \$( |
| Total     |   | 27  | \$3,110,430.41  | 100% 0 \$0.00   | 0 \$0.00    |      | ) \$( |
|           |   |     |                 |                 |             |      | Ī     |
| 31384U6H2 | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 83  | \$5,524,030.78  | 26.13% 0 \$0.00 | NA 0 \$0.00 | NA   | ) \$( |
|           | Unavailable   | 234 | \$15,614,523.61 | 73.87% 0 \$0.00 | NA 0 \$0.00 | NA   | ) \$( |
| Total     |   | 317 | \$21,138,554.39 | 100% 0 \$0.00   | 0 \$0.00    | 0    | ) \$( |
|           |   |     |                 |                 |             |      | Ļ     |
| 31384U6M1 | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC)                | 69  | \$4,345,776.72  | 26.46% 0 \$0.00 | NA 0 \$0.00 | NA 0 | ) \$( |
|           | Unavailable   | 199 | \$12,076,409.69 | 73.54% 0 \$0.00 | NA 0 \$0.00 | NA   | 12(   |

| Total     |  | 268              | \$16,422,186.41           | 100% 0 \$0.00                    | 0 \$0.00                       | 0 \$    |
|-----------|--|------------------|---------------------------|----------------------------------|--------------------------------|---------|
|           |  |                  |                           |                                  |                                |         |
| 31384U6R0 | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 27               | \$1,587,138.32            | 26.75% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
|           | Unavailable  | 79               | \$4,346,801.59            | 73.25% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
| Total     |  | 106              | \$5,933,939.91            | 100% 0 \$0.00                    | 0 \$0.00                       | 0 \$    |
|           |  |                  |                           |                                  |                                |         |
| 31384U6U3 | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 33               | \$3,557,892.91            | 23.3% 0 \$0.00                   | NA 0 \$0.00                    | NA 0 \$ |
|           | Unavailable  | 104              | \$11,714,855.89           | 76.7% 0 \$0.00                   | NA 0 \$0.00                    | NA 0 \$ |
| Total     |  | 137              | \$15,272,748.80           | 100% 0 \$0.00                    | 0 \$0.00                       | 0 \$    |
|           |  |                  |                           |                                  |                                |         |
| 31384U7G3 | NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 45               | \$6,019,100.00            | 41.95% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
|           | Unavailable  | 64               | \$8,330,120.83            | 58.05% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
| Total     |  | 109              | \$14,349,220.83           | 100% 0 \$0.00                    | 0 \$0.00                       | 0 \$    |
|           | army to be a control   | 201              | <b>4.50 4.04 4.40 0.0</b> | 01 01 7 0 00 00                  | 774 0 00 00                    | 77404   |
| 31384UNY6 | CITIMORTGAGE, INC  | 394              |                           |                                  | NA 0 \$0.00                    | NA 0 \$ |
| TD ( )    | Unavailable  | 99               | . , ,                     | 18.09% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
| Total     |  | 493              | \$64,944,942.52           | 100% 0 \$0.00                    | 0 \$0.00                       | 0 \$    |
| 31384UPE8 | CITIMORTGAGE, INC  | 45               | \$5,898,124.91            | 73.72% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
|           | Unavailable  | 24               | \$2,102,044.79            |                                  | NA 0 \$0.00                    | NA 0 \$ |
| Total     |  | 69               | \$8,000,169.70            | 100% 0 \$0.00                    | 0 \$0.00                       | 0 \$    |
| 212041005 | CYTTH CODTTS A SEL TAIS  | 202              | ф.12.066.620.2.1          | 02 00% 0 00                      | <b>314</b> 0 00 00             | NIA 0 d |
| 31384UPF5 | CITIMORTGAGE, INC  | 282              | \$43,066,639.24           | 83.88% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
| Total     | Unavailable  | 60<br><b>342</b> |                           | 16.12% 0 \$0.00<br>100% 0 \$0.00 | NA 0 \$0.00<br>0 <b>\$0.00</b> | NA 0 \$ |
| Total     |  | 342              | φ31,343,101.03            | 100 /6 0 90.00                   | 0 00.00                        | 0 4     |
| 31384UPK4 | CITIMORTGAGE, INC  | 6                | \$824,887.84              | 79.89% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
|           | Unavailable  | 3                | \$207,612.62              | 20.11% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
| Total     |  | 9                | \$1,032,500.46            | 100% 0 \$0.00                    | 0 \$0.00                       | 0 \$    |
|           |  |                  |                           |                                  |                                |         |
| 31384UPL2 | CITIMORTGAGE, INC  | 7                | ·                         | 38.92% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
|           | Unavailable  | 12               | \$1,253,512.53            | 61.08% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |

|            |  |     |                 |        | _ |        |    | _ |        |    | _ |     |
|------------|--|-----|-----------------|--------|---|--------|----|---|--------|----|---|-----|
| Total      |  | 19  | \$2,052,310.31  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |    | 0 | \$( |
|            |  |     |                 |        | L |        |    |   |        |    |   |     |
| 31384UPS7  | CITIMORTGAGE, INC  | 17  | \$1,243,503.07  | 63.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$( |
|            | Unavailable  | 10  | \$716,374.37    | 36.55% | _ |        |    | _ | \$0.00 | NA |   |     |
| Total      |  | 27  | \$1,959,877.44  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |    | 0 | \$( |
| 31384UPT5  | CITIMORTGAGE, INC  | 54  | \$3,589,918.33  | 58.88% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$( |
|            | Unavailable  | 38  | \$2,507,567.79  | 41.12% | 0 | \$0.00 | NA | 0 | \$0.00 | NA |   |     |
| Total      |  | 92  | \$6,097,486.12  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |    | 0 | \$( |
| 31384UPU2  | CITIMORTGAGE, INC  | 16  | \$991,562.64    | 82.89% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$( |
|            | Unavailable  | 3   |                 | 17.11% | _ |        |    | 0 | \$0.00 | NA |   |     |
| Total      |  | 19  |                 | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |    | 0 | \$( |
| 31384UPV0  | CITIMORTGAGE, INC  | 64  | \$8,305,922.64  | 63.89% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
| 2120:01 (0 | Unavailable  | 37  | \$4,693,451.57  | 36.11% | 1 | 1      |    | _ | \$0.00 | NA |   |     |
| Total      | o navanaore  | 101 | \$12,999,374.21 |        | _ | \$0.00 |    | _ | \$0.00 |    |   | \$( |
|            |  |     |                 |        |   |        |    |   |        |    |   |     |
| 31384USK1  | PEOPLES FEDERAL SAVINGS AND LOAN ASSOCIATION OF SOUTH CAROLINA | 289 | \$24,131,977.69 | 100%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$( |
| Total      |  | 289 | \$24,131,977.69 | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |    | 0 | \$( |
| 31384UTJ3  | CITIMORTGAGE, INC  | 3   | \$190,303.43    | 11.45% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|            | Unavailable  | 21  | \$1,471,469.34  |        | _ |        |    | _ | \$0.00 | NA |   | _   |
| Total      |  | 24  | \$1,661,772.77  |        | - | \$0.00 |    |   | \$0.00 |    |   | \$( |
|            |  |     |                 |        |   |        |    |   |        |    |   |     |
| 31384UTL8  | CITIMORTGAGE, INC  | 16  | \$909,145.51    | 12.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$( |
|            | Unavailable  | 102 | \$6,622,387.77  | 87.93% |   |        |    |   | \$0.00 | NA | 0 | \$( |
| Total      |  | 118 | \$7,531,533.28  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |    | 0 | \$( |
| 31384UTM6  | CITIMORTGAGE, INC  | 10  | \$835,857.19    | 15.4%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
|            | Unavailable  | 27  | \$4,592,396.63  | 84.6%  | 0 | \$0.00 | NA | 0 | \$0.00 | NA |   |     |
| Total      |  | 37  | \$5,428,253.82  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |    | 0 | \$( |
| 31384UUN2  | CITIMORTGAGE, INC  | 98  | \$11,885,398.78 | 100%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
| Total      | , , , , ,  | 98  | . , ,           |        |   | \$0.00 |    |   | \$0.00 |    |   | \$( |
| 31384UXZ2  | ICM MORTGAGE<br>CORPORATION                                    | 44  | \$6,500,342.45  | 100%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
| Total      |  | 44  | \$6,500,342.45  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |    | 0 | \$( |
| 31384UZZ0  | HOMESTREET BANK  | 11  | \$1,667,351.69  | 100%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | 0 | \$0 |
| Total      |  | 11  | \$1,667,351.69  |        | _ | \$0.00 |    |   | \$0.00 |    |   | \$( |
|            |  |     |                 |        | Ī |        |    |   |        |    |   |     |

| 31384VAA0 | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE<br>COMPANY (NAMC) | 11  | \$958,950.00    |                 | NA 0 \$0.00 | NA 0 \$0 |
|-----------|---|-----|-----------------|-----------------|-------------|----------|
|           | Unavailable   | 24  | \$2,660,584.99  | 73.51% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 35  | \$3,619,534.99  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384VAC6 | NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN                               | 30  | \$3,823,520.00  | 40.32% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | MORTGAGE<br>COMPANY (NAMC)  | 52  | ¢5 (50 197 07   | 50 690 0 ¢0 00  | NA O CO OO  | NIA O C  |
| m . 1     | Unavailable   | 52  | \$5,659,187.97  | 59.68% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 82  | \$9,482,707.97  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384VHW5 | SELF HELP<br>VENTURES FUND  | 24  | \$1,432,030.76  | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 24  | \$1,432,030.76  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384W7K0 | FIRST UNION<br>MORTGAGE<br>CORPORATION  | 84  | \$5,069,978.48  | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 84  | \$5,069,978.48  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384W7M6 | FIRST UNION<br>MORTGAGE<br>CORPORATION  | 251 | \$32,052,795.51 | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 251 | \$32,052,795.51 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384WPG9 | POPULAR<br>MORTGAGE, INC.<br>DBA POPULAR HOME<br>MORTGAGE                         | 29  | \$2,967,970.94  |                 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable   | 2   | \$164,941.33    |                 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 31  | \$3,132,912.27  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384WPH7 | POPULAR<br>MORTGAGE, INC.<br>DBA POPULAR HOME<br>MORTGAGE                         | 33  | \$2,780,301.33  |                 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable   | 12  | \$1,166,939.35  | 29.56% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 45  | \$3,947,240.68  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384WPJ3 | POPULAR<br>MORTGAGE, INC.   | 12  | \$975,600.00    | 83.81% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |

|           | DBA POPULAR HOME<br>MORTGAGE                              |     |                 |        |          |      |          |         |
|-----------|---|-----|-----------------|--------|----------|------|----------|---------|
|           | Unavailable   | 2   | \$188,500.00    | 16.19% | 0 \$0.00 | NA   | 0 \$0.00 | NA 0 \$ |
| Total     |   | 14  | \$1,164,100.00  |        | 0 \$0.00 |      | 0 \$0.00 | 0 \$    |
|           |   |     |                 |        |          |      |          |         |
| 31384WPL8 | POPULAR<br>MORTGAGE, INC.<br>DBA POPULAR HOME<br>MORTGAGE | 24  | \$2,232,171.53  | 96.39% | 0 \$0.00 | NA   | 0 \$0.00 | NA 0 \$ |
|           | Unavailable   | 2   | \$83,493.00     | 3.61%  | 0 \$0.00 | NA   | 0 \$0.00 | NA 0 \$ |
| Total     |   | 26  | \$2,315,664.53  | 100%   | 0 \$0.00 |      | 0 \$0.00 | 0 \$    |
|           |   |     |                 |        |          |      |          |         |
| 31384WQS2 | Unavailable   | 8   | \$480,654.98    | 100%   | 0 \$0.00 | NA   | 0 \$0.00 | NA 0 \$ |
| Total     |   | 8   | \$480,654.98    | 100%   | 0 \$0.00 |      | 0 \$0.00 | 0 \$    |
|           |   |     |                 |        |          |      |          |         |
| 31384WTW0 | Unavailable   | 7   | \$479,664.78    |        | 0 \$0.00 |      | 0 \$0.00 | NA 0 \$ |
| Total     |   | 7   | \$479,664.78    | 100%   | 0 \$0.00 |      | 0 \$0.00 | 0 \$    |
|           |   |     |                 |        |          |      |          |         |
| 31384WV31 | SUNTRUST<br>MORTGAGE INC                                  | 20  | \$2,725,068.89  | 15.36% | 0 \$0.00 | NA   | 0 \$0.00 | NA 0 \$ |
|           | Unavailable   | 94  | \$15,016,092.94 | 84.64% | 0 \$0.00 | NA   | 0 \$0.00 | NA 0 \$ |
| Total     |   | 114 | \$17,741,161.83 | 100%   | 0 \$0.00 |      | 0 \$0.00 | 0 \$    |
|           |   |     |                 |        |          |      |          |         |
| 31384WVQ0 | SUNTRUST<br>MORTGAGE INC                                  | 45  | \$2,791,780.52  | 37.32% | 0 \$0.00 | NA   | 0 \$0.00 | NA 0 \$ |
|           | Unavailable   | 73  | \$4,689,452.25  | 62.68% | 0 \$0.00 | NA   | 0 \$0.00 | NA 0 \$ |
| Total     |   | 118 | \$7,481,232.77  | 100%   | 0 \$0.00 |      | 0 \$0.00 | 0 \$    |
|           |   |     |                 |        |          |      |          |         |
| 31384WVT4 | SUNTRUST<br>MORTGAGE INC                                  | 5   | \$535,354.47    | 44.75% |          |      | 0 \$0.00 | NA 0 \$ |
|           | Unavailable   | 6   | \$660,847.64    | 55.25% | 0 \$0.00 |      | 0 \$0.00 |         |
| Total     |   | 11  | \$1,196,202.11  | 100%   | 0 \$0.00 |      | 0 \$0.00 | 0 \$    |
| 31384WW22 | NAVY FEDERAL<br>CREDIT UNION                              | 31  | \$4,150,926.14  | 100%   | 0 \$0.00 | NA   | 0 \$0.00 | NA 0 \$ |
| Total     |   | 31  | \$4,150,926.14  | 100%   | 0 \$0.00 |      | 0 \$0.00 | 0 \$    |
|           |   |     |                 |        |          |      |          |         |
| 31384WW48 | NAVY FEDERAL<br>CREDIT UNION                              | 52  | \$7,033,603.58  | 100%   | 0 \$0.00 | NA   | 0 \$0.00 | NA 0 \$ |
| Total     |   | 52  | \$7,033,603.58  | 100%   | 0 \$0.00 |      | 0 \$0.00 | 0 \$    |
| 31384WW55 | NAVY FEDERAL<br>CREDIT UNION                              | 13  | \$1,499,950.00  | 100%   | 0 \$0.00 | ) NA | 0 \$0.00 | NA 0 \$ |
| Total     |   | 13  | \$1,499,950.00  | 100%   | 0 \$0.00 |      | 0 \$0.00 | 0 \$    |
| 31384WWZ9 | NAVY FEDERAL<br>CREDIT UNION                              | 79  | \$9,661,601.32  | 100%   | 0 \$0.00 | ) NA | 0 \$0.00 | NA 0 \$ |

| Total     |   | 79  | \$9,661,601.32  | 100% 0 \$0   | 0.00 | (    | \$0.00 | 0 \$    |
|-----------|---|-----|-----------------|--------------|------|------|--------|---------|
|           |   |     |                 |              | _    |      |        |         |
| 31384WXS4 | NAVY FEDERAL<br>CREDIT UNION                      | 12  | \$1,880,784.19  | 100% 0 \$0   | 0.00 | NA   | \$0.00 | NA 0 \$ |
| Total     |   | 12  | \$1,880,784.19  | 100% 0 \$0   | .00  | (    | \$0.00 | 0 \$    |
|           |   |     |                 |              |      |      |        |         |
| 31384X2E7 | Unavailable                                       | 34  |                 | 100% 0 \$0   |      |      | \$0.00 | NA 0 \$ |
| Total     |   | 34  | \$5,004,752.82  | 100% 0 \$0   | 0.00 | (    | \$0.00 | 0 \$    |
| 31384X2T4 | FLEET MORTGAGE<br>CORPORATION                     | 66  | \$6,720,485.61  | 67.15% 0 \$0 | 0.00 | NA   | \$0.00 | NA 0 \$ |
|           | Unavailable                                       | 48  | \$3,287,750.21  | 32.85% 0 \$0 |      |      | \$0.00 | NA 0 \$ |
| Total     |   | 114 | \$10,008,235.82 | 100% 0 \$0   | 0.00 |      | \$0.00 | 0 \$    |
| 31384X6P8 | FLEET NATIONAL<br>BANK C/O FLEET<br>MORTGAGE CORP | 14  | \$1,176,432.51  | 100% 0 \$0   | 0.00 | NA   | \$0.00 | NA 0 \$ |
| Total     |   | 14  | \$1,176,432.51  | 100% 0 \$0   | .00  |      | \$0.00 | 0 \$    |
|           |   |     | . ,             |              |      |      |        |         |
| 31384XAF5 | FIRST UNION<br>MORTGAGE<br>CORPORATION            | 18  | \$2,006,707.89  | 100% 0 \$0   | 0.00 | NA   | \$0.00 | NA 0 \$ |
| Total     |   | 18  | \$2,006,707.89  | 100% 0 \$0   | .00  |      | \$0.00 | 0 \$    |
|           |   |     |                 |              |      |      |        |         |
| 31384XFM5 | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST     | 87  | \$11,557,624.06 | 95.53% 0 \$0 | 0.00 | NA   | \$0.00 | NA 0 \$ |
|           | PHH MORTGAGE<br>SERVICES<br>CORPORATION           | 4   | \$540,275.93    | 4.47% 0 \$0  | 0.00 | NA   | \$0.00 | NA 0 \$ |
| Total     |   | 91  | \$12,097,899.99 | 100% 0 \$0   | .00  |      | \$0.00 | 0 \$    |
| 31384XJ41 | FIRST HORIZON<br>HOME LOAN<br>CORPORATION         | 80  | \$5,453,278.80  | 79.05% 0 \$0 | 0.00 | NA   | \$0.00 | NA 0 \$ |
|           | Unavailable                                       | 22  | \$1,445,666.80  | 20.95% 0 \$0 | 0.00 | NA ( | \$0.00 | NA 0 \$ |
| Total     |   | 102 | \$6,898,945.60  | 100% 0 \$0   | 0.00 | (    | \$0.00 | 0 \$    |
| 31384XP28 | HOMESIDE LENDING,<br>INC                          | 49  | \$2,780,263.71  | 13.43% 0 \$0 |      | NA   | \$0.00 | NA 0 \$ |
|           | Unavailable                                       | 291 | \$17,929,315.81 | 86.57% 0 \$0 |      |      | \$0.00 | NA 0 \$ |
| Total     |   | 340 | \$20,709,579.52 | 100% 0 \$0   | 0.00 |      | \$0.00 | 0 \$    |
| 31384XP51 | HOMESIDE LENDING,<br>INC                          | 2   | \$81,952.83     |              |      |      | \$0.00 | NA 0 \$ |
|           | Unavailable                                       | 44  |                 | 98.26% 0 \$0 |      |      | \$0.00 | NA 0 \$ |
| Total     |   | 46  | \$4,704,933.86  | 100% 0 \$0   | .00  |      | \$0.00 | 0 \$    |

|           |                          |     |                 |                  |             | 11       |
|-----------|--------------------------|-----|-----------------|------------------|-------------|----------|
| 31384XP69 | HOMESIDE LENDING,        | 3   | \$156,651.62    | 12.13% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$  |
|           | INC<br>Unavailable       | 16  | ·               |                  |             | NA 0 \$0 |
| Total     | Unavanable               | 19  | . , ,           | 100% 0 \$0.00    |             | 0\$      |
| Total     |                          | 17  | Ψ1,271,522.70   | 100 /ε   0 φ0.00 | 0,000       | Ψ        |
| 31384XP77 | HOMESIDE LENDING,<br>INC | 1   | \$64,000.00     |                  |             | NA 0 \$  |
|           | Unavailable              | 16  | . , ,           | 95.46% 0 \$0.00  |             | NA 0 \$  |
| Total     |                          | 17  | \$1,409,643.79  | 100% 0 \$0.00    | 0 \$0.00    | 0 \$     |
| 31384XP85 | HOMESIDE LENDING,<br>INC | 7   | \$686,860.76    | 9.27% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$6 |
|           | Unavailable              | 65  | \$6,723,392.23  | 90.73% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$  |
| Total     |                          | 72  | \$7,410,252.99  | 100% 0 \$0.00    | 0 \$0.00    | 0 \$     |
| 31384XP93 | HOMESIDE LENDING,<br>INC | 18  | \$2,474,559.00  | 10.94% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$  |
|           | Unavailable              | 141 | \$20,141,479.49 | 89.06% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$  |
| Total     |                          | 159 | \$22,616,038.49 | 100% 0 \$0.00    | 0 \$0.00    | 0 \$     |
| 31384XPD4 | HOMESIDE LENDING,<br>INC | 4   | \$493,598.96    | 4.14% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$  |
|           | Unavailable              | 84  | \$11,428,028.06 | 95.86% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$  |
| Total     |                          | 88  | \$11,921,627.02 | 100% 0 \$0.00    | 0 \$0.00    | 0 \$     |
| 31384XPN2 | HOMESIDE LENDING,<br>INC | 5   | \$786,974.64    | 6.77% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$6 |
|           | Unavailable              | 76  | \$10,844,965.07 | 93.23% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$  |
| Total     |                          | 81  | \$11,631,939.71 | 100% 0 \$0.00    | 0 \$0.00    | 0 \$     |
| 31384XPT9 | HOMESIDE LENDING,<br>INC | 25  | \$3,433,158.35  | 9.65% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$  |
|           | Unavailable              | 220 | \$32,143,982.51 | 90.35% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$  |
| Total     |                          | 245 | \$35,577,140.86 | 100% 0 \$0.00    | 0 \$0.00    | 0 \$     |
| 31384XPU6 | HOMESIDE LENDING,<br>INC | 26  | \$3,238,550.04  | 13.64% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$  |
|           | Unavailable              | 141 | \$20,511,609.27 | 86.36% 0 \$0.00  |             | NA 0 \$  |
| Total     |                          | 167 | \$23,750,159.31 | 100% 0 \$0.00    | 0 \$0.00    | 0 \$     |
| 31384XQA9 | HOMESIDE LENDING,<br>INC | 40  | \$4,513,922.48  | 24.42% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$  |
|           | Unavailable              | 127 | \$13,969,784.43 | 75.58% 0 \$0.00  |             | NA 0 \$  |
| Total     |                          | 167 | \$18,483,706.91 | 100% 0 \$0.00    | 0 \$0.00    | 0 \$     |

| 31384XQC5 | HOMESIDE LENDING,<br>INC       | 2   | \$81,600.00                      | 2.26% 0 \$0.00  | NA 0 \$0.00                    | NA 0 | \$(                |
|-----------|--------------------------------|-----|----------------------------------|-----------------|--------------------------------|------|--------------------|
|           | Unavailable                    | 42  | \$3,528,532.52                   | 97.74% 0 \$0.00 | NA 0 \$0.00                    | NA 0 | \$0                |
| Total     |                                | 44  | \$3,610,132.52                   | 100% 0 \$0.00   | 0 \$0.00                       | 0    | \$(                |
| 31384XUC0 | INDYMAC, INC. DBA<br>LOANWORKS | 38  | \$6,365,838.69                   | 13.53% 0 \$0.00 | NA 0 \$0.00                    | NA 0 | \$(                |
|           | Unavailable                    | 297 | \$40,690,419.09                  | 86.47% 0 \$0.00 | NA 0 \$0.00                    | NA 0 | _                  |
| Total     |                                | 335 | \$47,056,257.78                  | 100% 0 \$0.00   | 0 \$0.00                       | 0    | \$(                |
| 31384XUD8 | INDYMAC, INC. DBA<br>LOANWORKS | 7   | \$668,460.50                     |                 | NA 0 \$0.00                    | NA 0 |                    |
|           | Unavailable                    | 306 |                                  | 98.32% 0 \$0.00 | NA 0 \$0.00                    | NA 0 | _                  |
| Total     |                                | 313 | \$39,695,801.53                  | 100% 0 \$0.00   | 0 \$0.00                       | 0    | \$0                |
| 31384XUE6 | INDYMAC, INC. DBA<br>LOANWORKS | 4   | \$627,026.27                     | 1.3% 0 \$0.00   | NA 0 \$0.00                    | NA 0 | \$(                |
|           | Unavailable                    | 427 | \$47,735,986.80                  |                 | NA 0 \$0.00                    | NA 0 | _                  |
| Total     |                                | 431 | \$48,363,013.07                  | 100% 0 \$0.00   | 0 \$0.00                       | 0    | \$(                |
| 31384XUG1 | Unavailable                    | 8   | \$1,137,963.43                   | 100% 0 \$0.00   | NA 0 \$0.00                    | NA 0 | \$1                |
| Total     |                                | 8   |                                  | 100% 0 \$0.00   | 0 \$0.00                       |      | \$(                |
| 31384XUK2 | Unavailable                    | 10  | \$1,124,441.32                   | 100% 0 \$0.00   | NA 0 \$0.00                    | NA 0 | \$(                |
| Total     | Chavanaoic                     | 10  |                                  | 100% 0 \$0.00   | 0 \$0.00                       |      | \$(                |
| 31384XUL0 | Unavailable                    | 25  | \$1,320,431.22                   | 100% 0 \$0.00   | NA 0 \$0.00                    | NA 0 | ¢,                 |
| Total     | Onavanable                     | 25  | \$1,320,431.22<br>\$1,320,431.22 | 100% 0 \$0.00   | 0 \$0.00                       |      | \$(                |
|           |                                |     |                                  |                 |                                |      | Ĺ                  |
| 31384XUM8 | Unavailable                    | 30  |                                  |                 | NA 0 \$0.00<br>0 <b>\$0.00</b> | NA 0 | \$(<br><b>\$</b> ( |
| Total     |                                | 30  | \$1,622,078.43                   | 100% 0 50.00    | 0 \$0.00                       | U    | Þ                  |
| 31384XW95 | FLAGSTAR BANK,<br>FSB          | 7   | \$494,315.22                     | 32.41% 0 \$0.00 | NA 0 \$0.00                    | NA 0 | \$(                |
|           | Unavailable                    | 17  |                                  |                 | NA 0 \$0.00                    | NA 0 |                    |
| Total     |                                | 24  | \$1,525,370.20                   | 100% 0 \$0.00   | 0 \$0.00                       | 0    | \$0                |
| 31384XWN4 | FLAGSTAR BANK,<br>FSB          | 27  | \$3,869,483.83                   | 11.09% 0 \$0.00 | NA 0 \$0.00                    | NA 0 | \$(                |
|           | Unavailable                    | 185 |                                  | 88.91% 0 \$0.00 | NA 0 \$0.00                    | NA 0 | _                  |
| Total     |                                | 212 | \$34,886,725.80                  | 100% 0 \$0.00   | 0 \$0.00                       | 0    | \$(                |
| 31384XWP9 | FLAGSTAR BANK,<br>FSB          | 13  | \$952,443.68                     | 15.87% 0 \$0.00 | NA 0 \$0.00                    | NA 0 | \$(                |
|           | Unavailable                    | 53  | \$5,047,777.91                   | 84.13% 0 \$0.00 | NA 0 \$0.00                    | NA 0 | \$(                |
| Total     |                                | 66  | \$6,000,221.59                   | 100% 0 \$0.00   | 0 \$0.00                       | 0    | \$(                |

|           |                               |     |                 |                 |             | - 11    |
|-----------|-------------------------------|-----|-----------------|-----------------|-------------|---------|
| 31384XWZ7 | FLAGSTAR BANK,                | 46  | \$3,022,881.35  | 20.15% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| )1304AWZ/ | FSB                           |     |                 |                 |             |         |
|           | Unavailable                   | 192 | \$11,977,315.44 | 79.85% 0 \$0.00 |             | NA 0 \$ |
| Total     |                               | 238 | \$15,000,196.79 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$    |
| 31384XXA1 | FLAGSTAR BANK,<br>FSB         | 15  | \$992,400.00    | 17.11% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
|           | Unavailable                   | 68  | \$4,808,731.56  | 82.89% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| Total     |                               | 83  | \$5,801,131.56  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$    |
| 31384XXB9 | FLAGSTAR BANK,<br>FSB         | 14  | \$835,656.41    | 20.1% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$ |
|           | Unavailable                   | 54  | \$3,321,118.47  | 79.9% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$ |
| Total     |                               | 68  | \$4,156,774.88  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$    |
| 31384XXC7 | FLAGSTAR BANK,<br>FSB         | 17  | \$912,011.88    | 29.01% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
|           | Unavailable                   | 40  | \$2,232,160.98  | 70.99% 0 \$0.00 |             | NA 0 \$ |
| Total     |                               | 57  | \$3,144,172.86  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$    |
| 31384XY28 | FLEET MORTGAGE<br>CORPORATION | 13  | \$1,778,690.83  | 35.57% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
|           | Unavailable                   | 25  | \$3,222,359.30  | 64.43% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| Total     |                               | 38  | \$5,001,050.13  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$    |
| 31384XYZ5 | FLEET MORTGAGE<br>CORPORATION | 3   | \$515,390.33    | 12.75% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
|           | Unavailable                   | 27  | \$3,526,589.13  | 87.25% 0 \$0.00 |             | NA 0 \$ |
| Total     |                               | 30  | \$4,041,979.46  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$    |
| 31384XZ84 | FLEET MORTGAGE<br>CORPORATION | 28  | \$1,705,840.32  | 9.48% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$ |
|           | Unavailable                   | 233 | \$16,295,725.95 | 90.52% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
| Total     |                               | 261 | \$18,001,566.27 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$    |
| 31384XZ92 | FLEET MORTGAGE<br>CORPORATION | 53  | \$3,331,378.90  | 33.31% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$ |
|           | Unavailable                   | 104 | \$6,669,345.90  | 66.69% 0 \$0.00 |             | NA 0 \$ |
| Total     |                               | 157 | \$10,000,724.80 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$    |
| 31384XZP6 | FLEET MORTGAGE<br>CORPORATION | 24  | \$3,319,943.21  | 66.39% 0 \$0.00 |             | NA 0 \$ |
|           | Unavailable                   | 16  |                 | 33.61% 0 \$0.00 |             | NA 0 \$ |
| Total     |                               | 40  | \$5,000,535.77  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$    |

| -         |                                |     |                 |                 |             |          |
|-----------|--------------------------------|-----|-----------------|-----------------|-------------|----------|
| 31384XZS0 | FLEET MORTGAGE<br>CORPORATION  | 23  | \$3,123,509.10  | 9.46% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                    | 201 | \$29,878,201.41 | 90.54% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 224 | \$33,001,710.51 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           |                                |     |                 |                 |             |          |
| 31384XZU5 | FLEET MORTGAGE<br>CORPORATION  | 45  | \$6,626,108.94  | 66.25% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                    | 24  | \$3,374,868.66  | 33.75% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 69  | \$10,000,977.60 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384Y2C9 | Unavailable                    | 19  |                 | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 19  | \$1,204,487.37  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384Y2L9 | COUNTRYWIDE<br>HOME LOANS, INC | 15  | \$1,021,350.00  | 18.17% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                    | 68  | \$4,599,485.38  | 81.83% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 83  | \$5,620,835.38  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384Y4C7 | COUNTRYWIDE<br>HOME LOANS, INC | 10  | \$926,109.98    | 8.39% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                    | 111 | \$10,108,318.18 | 91.61% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 121 | \$11,034,428.16 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384Y5F9 | Unavailable                    | 4   | \$286,748.48    | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 4   | \$286,748.48    | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384Y5H5 | Unavailable                    | 20  | \$1,706,791.40  | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 20  | \$1,706,791.40  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384Y5Y8 | COUNTRYWIDE<br>HOME LOANS, INC | 6   | \$367,200.00    | 5.54% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                    | 93  | \$6,255,047.84  | 94.46% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 99  | \$6,622,247.84  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384Y5Z5 | COUNTRYWIDE<br>HOME LOANS, INC | 18  | \$1,103,049.48  | 11.63% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                    | 130 | \$8,383,714.04  | 88.37% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 148 | \$9,486,763.52  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384Y6A9 | COUNTRYWIDE<br>HOME LOANS, INC | 20  | \$2,949,540.21  |                 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                    | 152 | \$27,043,758.02 | 90.17% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 172 | \$29,993,298.23 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31384Y6U5 | COUNTRYWIDE<br>HOME LOANS, INC | 29  | \$1,878,560.51  | 18.22% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |

|           | Unavailable                    | 123   | \$8,430,852.78  | 81.78% 0 \$0.00 | NA 0 \$0.00 | NA 0 |
|-----------|--------------------------------|-------|-----------------|-----------------|-------------|------|
| Total     | Chavanaoic                     | 152   | . / /           | 100% 0 \$0.00   | 0 \$0.00    | 0    |
|           |                                |       | +,,             |                 |             |      |
| 31384Y6V3 | COUNTRYWIDE<br>HOME LOANS, INC | 22    | \$1,290,220.30  | 9.99% 0 \$0.00  | NA 0 \$0.00 | NA 0 |
|           | Unavailable                    | 181   | \$11,628,688.47 | 90.01% 0 \$0.00 | NA 0 \$0.00 | NA 0 |
| Total     |                                | 203   | \$12,918,908.77 | 100% 0 \$0.00   | 0 \$0.00    | 0    |
| 31384Y7J9 | COUNTRYWIDE<br>HOME LOANS, INC | 14    | \$1,793,494.42  | 4.33% 0 \$0.00  | NA 0 \$0.00 | NA 0 |
|           | Unavailable                    | 328   | . , ,           | 95.67% 0 \$0.00 | NA 0 \$0.00 | NA 0 |
| Total     |                                | 342   | \$41,410,158.55 | 100% 0 \$0.00   | 0 \$0.00    | 0    |
| 31384YA97 | GMAC MORTGAGE<br>CORPORATION   | 87    | . , ,           | 67.13% 0 \$0.00 | NA 0 \$0.00 | NA 0 |
|           | Unavailable                    | 46    | . , ,           | 32.87% 0 \$0.00 | NA 0 \$0.00 | NA 0 |
| Total     |                                | 133   | \$20,728,472.88 | 100% 0 \$0.00   | 0 \$0.00    | 0    |
| 31384YB62 | GMAC MORTGAGE<br>CORPORATION   | 18    | \$1,948,712.08  | 92.99% 0 \$0.00 | NA 0 \$0.00 | NA 0 |
|           | Unavailable                    | 1     | \$146,843.20    |                 | NA 0 \$0.00 | NA 0 |
| Total     |                                | 19    | \$2,095,555.28  | 100% 0 \$0.00   | 0 \$0.00    | 0    |
| 31384YBA3 | GMAC MORTGAGE<br>CORPORATION   | 120   | \$13,929,797.76 |                 | NA 0 \$0.00 | NA 0 |
|           | Unavailable                    | 59    | . / /           | 35.1% 0 \$0.00  | NA 0 \$0.00 | NA 0 |
| Total     |                                | 179   | \$21,463,021.45 | 100% 0 \$0.00   | 0 \$0.00    | 0    |
| 31384YBE5 | GMAC MORTGAGE<br>CORPORATION   | 58    | . , ,           |                 | NA 0 \$0.00 | NA 0 |
|           | Unavailable                    | 15    | \$2,053,797.75  | 18.51% 0 \$0.00 | NA 0 \$0.00 | NA 0 |
| Total     |                                | 73    | \$11,096,378.75 | 100% 0 \$0.00   | 0 \$0.00    | 0    |
| 31384YBK1 | GMAC MORTGAGE<br>CORPORATION   | 58    | \$7,473,923.50  | 86.26% 0 \$0.00 | NA 0 \$0.00 | NA 0 |
|           | Unavailable                    | 7     | \$1,190,890.00  |                 | NA 0 \$0.00 | NA 0 |
| Total     |                                | 65    | \$8,664,813.50  | 100% 0 \$0.00   | 0 \$0.00    | 0    |
| 31384YDB9 | Unavailable                    | 1,099 | \$99,585,090.18 | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 |
| Total     | C.I.W. WILLIAM                 | 1,099 |                 |                 | 0 \$0.00    | 0    |
|           |                                |       |                 |                 |             |      |
| 31384YDC7 | Unavailable                    | 212   | \$16,448,792.65 | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 |
| Total     |                                | 212   | \$16,448,792.65 | 100% 0 \$0.00   | 0 \$0.00    | 0    |
|           |                                |       |                 |                 |             |      |
| 31384YDD5 | Unavailable                    | 248   |                 |                 | NA 0 \$0.00 | NA 0 |
| Total     |                                | 248   | \$21,066,073.34 | 100% 0 \$0.00   | 0 \$0.00    | 0    |

|                    |              |                 | Γ   |                                |                                |      |     |
|--------------------|--------------|-----------------|---|--------------------------------|--------------------------------|------|-----|
| 31384YDE3          | Unavailable  | 225             | \$20,353,214.28                           | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 |     |
| Total              |              | 225             | \$20,353,214.28                           | 100% 0 \$0.00                  | 0 \$0.00                       | 0    | \$  |
| 31384YDF0          | Unavailable  | 164             | \$11,817,435.86                           | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 | \$  |
| Total              |              | 164             | \$11,817,435.86                           | 100% 0 \$0.00                  | 0 \$0.00                       |      | \$  |
| 21204VDC0          | TT           | 101             | ¢12.022.946.52                            | 1000 0 00                      | NIA 0 00 00                    | NAO  | ф   |
| 31384YDG8<br>Total | Unavailable  | 121<br>121      | \$12,033,846.52<br><b>\$12,033,846.52</b> | 100% 0 \$0.00<br>100% 0 \$0.00 | NA 0 \$0.00<br>0 <b>\$0.00</b> | NA 0 | \$  |
|                    |              | 121             | Ψ12,000,010.02                            | 100 /ε ο φοίου                 | υψο.σο                         | - V  | Ψ   |
| 31384YDH6          | Unavailable  | 145             | \$11,256,675.43                           | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 |     |
| Total              |              | 145             | \$11,256,675.43                           | 100% 0 \$0.00                  | 0 \$0.00                       | 0    | \$  |
| 31384YDJ2          | Unavailable  | 113             | \$9,281,328.32                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 | \$  |
| Total              |              | 113             | \$9,281,328.32                            | 100% 0 \$0.00                  | 0 \$0.00                       |      | \$  |
| 31384YDK9          | Unavailable  | 116             | \$9,231,290.89                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 | Φ   |
| Total              | Unavanable   | 116             |   | 100% 0 \$0.00                  | 0 \$0.00                       |      | \$( |
|                    |              | 110             | ψ>,201,2>010>                             | 100 % 0 0000                   | 0,400                          | Ů    | Ψ   |
| 31384YDL7          | Unavailable  | 127             | \$10,236,585.78                           | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 |     |
| Total              |              | 127             | \$10,236,585.78                           | 100% 0 \$0.00                  | 0 \$0.00                       | 0    | \$  |
| 31384YDM5          | Unavailable  | 105             | \$9,443,881.98                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 | Φ   |
| Total              | Onavanabic   | 105             | \$9,443,881.98                            | 100% 0 \$0.00                  | 0 \$0.00                       |      | \$( |
|                    |              |                 | 1. , ,                                    |                                |                                |      | Ė   |
| 31384YDN3          | Unavailable  | 69              | \$5,194,896.12                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 |     |
| Total              |              | 69              | \$5,194,896.12                            | 100% 0 \$0.00                  | 0 \$0.00                       | 0    | \$  |
| 31384YDP8          | Unavailable  | 49              | \$3,654,379.89                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 | \$  |
| Total              |              | 49              | \$3,654,379.89                            | 100% 0 \$0.00                  | 0 \$0.00                       |      | \$  |
| 31384YDQ6          | Unavailable  | 76              | \$4,302,893.97                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 | Φ   |
| Total              | Chavanaoic   | 76              |   | 100% 0 \$0.00                  | 0 \$0.00                       |      | \$( |
|                    |              |                 |   |                                |                                |      |     |
| 31384YDR4          | Unavailable  | 52<br><b>53</b> | \$4,362,961.05                            | 100% 0 \$0.00<br>100% 0 \$0.00 | NA 0 \$0.00                    | NA 0 |     |
| Total              |              | 52              | \$4,362,961.05                            | 100% 0 \$0.00                  | 0 \$0.00                       | U    | \$( |
| 31384YGM2          | Unavailable  | 298             | \$33,645,489.78                           | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 |     |
| Total              |              | 298             | \$33,645,489.78                           | 100% 0 \$0.00                  | 0 \$0.00                       | 0    | \$( |
| 31384YGP5          | Unavailable  | 44              | \$5,624,897.86                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 | \$  |
| Total              | Cha , anabic | 44              | \$5,624,897.86                            | 100% 0 \$0.00                  | 0 \$0.00                       |      | \$  |
|                    |              |                 |   |                                |                                |      |     |
| 31384YGQ3          | Unavailable  | 31              | \$3,632,345.02                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 |     |
| Total              |              | 31              | \$3,632,345.02                            | 100% 0 \$0.00                  | 0 \$0.00                       | 0    | \$  |

|           |   |     |                                    |                 |             | 1 1  |          |
|-----------|---|-----|------------------------------------|-----------------|-------------|------|----------|
| 31384YJ49 | FIRST HORIZON<br>HOME LOAN<br>CORPORATION | 42  | \$4,599,834.05                     | 65.71% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$(      |
|           | Unavailable                               | 20  | \$2,400,524.45                     | 34.29% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$(      |
| Total     |   | 62  | \$7,000,358.50                     | 100% 0 \$0.00   | 0 \$0.00    | 0    |          |
|           |   |     |                                    |                 |             |      |          |
| 31384YJW7 | FIRST HORIZON<br>HOME LOAN<br>CORPORATION | 68  | \$10,000,299.33                    | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 | \$(      |
| Total     |   | 68  | \$10,000,299.33                    | 100% 0 \$0.00   | 0 \$0.00    | 0    | \$       |
|           |   |     |                                    |                 |             |      |          |
| 31384YN44 | Unavailable                               | 42  | \$6,044,235.41                     | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 |          |
| Total     |   | 42  | \$6,044,235.41                     | 100% 0 \$0.00   | 0 \$0.00    | 0    | \$       |
| 31384YN69 | Unavailable                               | 191 | \$29,918,227.33                    | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 | Φ.       |
| Total     | Unavanable                                | 191 | \$29,918,227.33<br>\$29,918,227.33 | 100% 0 \$0.00   | 0 \$0.00    | NA 0 |          |
| 1 Otal    |   | 191 | \$29,910,227.33                    | 100 % 0 \$0.00  | 0,50.00     | - V  | ייי      |
| 31384YNW2 | Unavailable                               | 152 | \$22,406,595.92                    | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 | \$(      |
| Total     | Chavanaoic                                | 152 | \$22,406,595.92                    | 100% 0 \$0.00   | 0 \$0.00    | 0    |          |
| - Cour    |   | 102 | Ψ22,100,252.52                     | 100 /ε σ φυίσο  | υ φοισσ     |      | Ψ        |
| 31384YNX0 | Unavailable                               | 689 | \$93,117,313.39                    | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 | \$       |
| Total     |   | 689 | \$93,117,313.39                    | 100% 0 \$0.00   | 0 \$0.00    | 0    |          |
|           |   |     |                                    |                 |             |      |          |
| 31384YP91 | AMERICAN HOME FUNDING INC                 | 39  | \$4,477,584.31                     | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 |          |
| Total     |   | 39  | \$4,477,584.31                     | 100% 0 \$0.00   | 0 \$0.00    | 0    | \$       |
| 31384YQK5 | UNION PLANTERS<br>BANK NA                 | 10  | \$599,302.79                       | 11.9% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$       |
|           | Unavailable                               | 44  | \$4,437,282.56                     | 88.1% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$(      |
| Total     |   | 54  | \$5,036,585.35                     | 100% 0 \$0.00   | 0 \$0.00    | 0    | \$       |
| 31384YQV1 | UNION PLANTERS<br>BANK NA                 | 26  | \$2,552,604.20                     | 51.31% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$       |
|           | Unavailable                               | 30  | \$2,422,016.02                     | 48.69% 0 \$0.00 | NA 0 \$0.00 | NA 0 |          |
| Total     |   | 56  | \$4,974,620.22                     | 100% 0 \$0.00   | 0 \$0.00    | 0    | \$(      |
| 31384YQW9 | UNION PLANTERS<br>BANK NA                 | 23  | \$2,468,416.82                     | 49% 0 \$0.00    | NA 0 \$0.00 | NA 0 | \$(      |
|           | Unavailable                               | 21  | \$2,569,495.72                     | 51% 0 \$0.00    | NA 0 \$0.00 | NA 0 | \$       |
| Total     |   | 44  | \$5,037,912.54                     | 100% 0 \$0.00   | 0 \$0.00    | 0    | \$       |
| 21204VOV7 | UNION PLANTERS                            | 10  | \$9.41 <i>CEE</i> 51               | 17 260 000 00   | NIA ORO OO  | NIAO | <b>ው</b> |
| 31384YQX7 | BANK NA                                   | 10  | \$841,655.51                       | 17.26% 0 \$0.00 | NA 0 \$0.00 | NA 0 |          |
|           | Unavailable                               | 36  | \$4,036,074.62                     | 82.74% 0 \$0.00 | NA 0 \$0.00 | NA 0 | \$(      |

| Total      |   | 46  | \$4,877,730.13  | 100%     | \$0.00 | 0 \$0.00    | (    | ) \$ |
|------------|---|-----|-----------------|----------|--------|-------------|------|------|
|            |   |     |                 |          |        |             |      |      |
| 31384YRB4  | PENNSYLVANIA<br>HOUSING FINANCE<br>AGENCY | 121 | \$10,672,556.61 | 100% 0   | \$0.00 | NA 0 \$0.00 | NA   | ) \$ |
| Total      |   | 121 | \$10,672,556.61 | 100%     | \$0.00 | 0 \$0.00    | (    | ) \$ |
|            |   |     |                 |          |        |             |      |      |
| 31384YRC2  | PENNSYLVANIA<br>HOUSING FINANCE<br>AGENCY | 52  | \$4,676,895.47  | 100% 0   |        | NA 0 \$0.00 | NA   |      |
| Total      |   | 52  | \$4,676,895.47  | 100%     | \$0.00 | 0 \$0.00    | (    | ) \$ |
| 31384YSZ0  | Unavailable                               | 4   | \$330,008.56    | 100% 0   | 00.00  | NA 0 \$0.00 | NA ( | ) ¢  |
| Total      | Onavanable                                | 4   | \$330,008.56    | 100% 0   | 1 1    | 0 \$0.00    |      | ) န  |
| Total      |   | 4   | \$330,008.30    | 100%     | υ.υυ   | 0 50.00     |      | ĮΦ   |
| 31384YUQ7  | RBMG INC                                  | 2   | \$107,462.94    | 0.99% 0  | \$0.00 | NA 0 \$0.00 | NA ( | ) \$ |
|            | Unavailable                               | 173 | \$10,798,324.30 |          | +      | NA 0 \$0.00 | NA ( | _    |
| Total      |   | 175 | ·               | 100%     | \$0.00 | 0 \$0.00    |      | ) \$ |
|            |   |     | . , ,           |          |        |             |      | Ť    |
| 31384YVW3  | PRISM MORTGAGE<br>COMPANY                 | 7   | \$1,069,800.00  | 100%     | \$0.00 | NA 0 \$0.00 | NA   | ) \$ |
| Total      |   | 7   | \$1,069,800.00  | 100%     | \$0.00 | 0 \$0.00    | (    | ) \$ |
|            |   |     |                 |          |        |             |      |      |
| 31384YY42  | COUNTRYWIDE<br>HOME LOANS, INC            | 122 | \$16,593,724.00 | 22.1%    | \$0.00 | NA 0 \$0.00 | NA ( | ) \$ |
|            | Unavailable                               | 380 | \$58,477,237.79 | 77.9%    |        | NA 0 \$0.00 | NA ( | _    |
| Total      |   | 502 | \$75,070,961.79 | 100%     | \$0.00 | 0 \$0.00    | (    | ) \$ |
| 31384YY59  | COUNTRYWIDE<br>HOME LOANS, INC            | 135 | \$19,575,700.13 | 27.95%   | \$0.00 | NA 0 \$0.00 | NA ( | ) \$ |
|            | Unavailable                               | 331 | \$50,451,198.71 | 72.05%   | \$0.00 | NA 0 \$0.00 | NA ( | ) \$ |
| Total      |   | 466 | \$70,026,898.84 | 100%     |        | 0 \$0.00    | (    | \$   |
| 31384YZF6  | COUNTRYWIDE                               | 26  | \$4,373,350.80  | 43.64% 0 | \$0.00 | NA 0 \$0.00 | NA ( | ) \$ |
| 2123.122.0 | HOME LOANS, INC                           |     |                 |          |        |             |      | 1    |
| m . 1      | Unavailable                               | 35  | \$5,649,090.03  | 56.36%   |        | NA 0 \$0.00 | NA ( | -    |
| Total      |   | 61  | \$10,022,440.83 | 100%     | \$0.00 | 0 \$0.00    |      | ) \$ |
| 31385A4S3  | OLD KENT<br>MORTGAGE<br>COMPANY           | 14  | \$1,848,010.11  | 47.06%   | \$0.00 | NA 0 \$0.00 | NA ( | ) \$ |
|            | Unavailable                               | 13  | \$2,078,577.19  | 52.94%   | \$0.00 | NA 0 \$0.00 | NA ( | _    |
| Total      |   | 27  | \$3,926,587.30  | 100%     | \$0.00 | 0 \$0.00    | (    | ) \$ |
|            |   |     |                 |          |        |             |      |      |
| 31385A5H6  | Unavailable                               | 18  | \$2,000,000.00  |          |        | NA 0 \$0.00 | NA ( |      |
| Total      |   | 18  | \$2,000,000.00  | 100%     | \$0.00 | 0 \$0.00    |      | ) \$ |

| 31385A5N3 | Unavailable                               | 33  | \$4,022,800.00  | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
|-----------|---|-----|-----------------|-----------------|-------------|----------|
| Total     |   | 33  | \$4,022,800.00  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385A5P8 | AEGIS MORTGAGE<br>CORPORATION             | 1   | \$128,400.00    | 4.43% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                               | 28  | \$2,768,360.00  | 95.57% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 29  | \$2,896,760.00  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385A7G6 | FIRST HORIZON<br>HOME LOAN<br>CORPORATION | 27  | \$4,716,015.40  | 47.16% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                               | 27  | \$5,284,184.53  | 52.84% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 54  | \$10,000,199.93 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385AA31 | COUNTRYWIDE<br>HOME LOANS, INC            | 20  | \$1,886,125.19  | 16.87% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                               | 99  | \$9,295,218.00  | 83.13% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 119 | \$11,181,343.19 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385AAB3 | Unavailable                               | 14  | \$1,040,976.78  |                 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 14  | \$1,040,976.78  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385AAC1 | COUNTRYWIDE<br>HOME LOANS, INC            | 23  | \$3,206,635.00  | 21.35% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                               | 71  | \$11,810,420.97 | 78.65% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 94  | \$15,017,055.97 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385AAT4 | COUNTRYWIDE<br>HOME LOANS, INC            | 4   | \$455,059.63    |                 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                               | 43  |                 |                 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 47  | \$5,180,002.34  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385AB30 | COUNTRYWIDE<br>HOME LOANS, INC            | 2   | \$223,200.00    |                 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                               | 32  | \$5,421,387.27  | 96.05% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 34  | \$5,644,587.27  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385ABC0 | COUNTRYWIDE<br>HOME LOANS, INC            | 21  | \$2,686,540.25  | 21.55% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                               | 75  | \$9,781,473.94  | 78.45% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |   | 96  | \$12,468,014.19 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385ABE6 | COUNTRYWIDE<br>HOME LOANS, INC            | 7   | \$365,104.49    | 10.13% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                               | 39  | \$3,239,844.33  | 89.87% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |

| Total     |                                | 46              | \$3,604,948.82  | 100%     | 0 \$0.00        | 0    | \$0.00                  | 0    | \$(                  |
|-----------|--------------------------------|-----------------|-----------------|----------|-----------------|------|-------------------------|------|----------------------|
|           |                                |                 | . , ,           |          |                 |      |                         |      |                      |
| 31385AD38 | COUNTRYWIDE<br>HOME LOANS, INC | 9               | \$721,032.42    | 100%     | \$0.00          | NA   | \$0.00                  | NA   | \$(                  |
| Total     |                                | 9               | \$721,032.42    | 100%     | 0 \$0.00        | 0    | \$0.00                  | 0    | \$(                  |
| 31385AD46 | COUNTRYWIDE<br>HOME LOANS, INC | 61              | \$6,511,923.23  | 100%     | 0 \$0.00        | NA   | \$0.00                  | NA   | \$(                  |
| Total     |                                | 61              | \$6,511,923.23  | 100%     | 0 \$0.00        | 0    | \$0.00                  | 0    | \$(                  |
| 31385ADE4 | COUNTRYWIDE<br>HOME LOANS, INC | 4               | \$519,583.00    |          |                 |      | \$0.00                  | NA   | ╄                    |
| Total     | Unavailable                    | 76<br><b>80</b> |                 | 94.81% ( |                 |      | \$0.00<br><b>\$0.00</b> | NA 0 | ) \$(<br><b>\$</b> ( |
|           |                                |                 | ,               |          |                 |      |                         |      |                      |
| 31385ADV6 | COUNTRYWIDE<br>HOME LOANS, INC | 4               | \$404,100.00    | 21.11%   | 0 \$0.00        | NA   | \$0.00                  | NA   | \$(                  |
|           | Unavailable                    | 15              | \$1,509,879.83  | 78.89%   |                 |      | \$0.00                  | NA   |                      |
| Total     |                                | 19              | \$1,913,979.83  | 100%     | <u>0 \$0.00</u> | 0    | \$0.00                  | 0    | \$(                  |
| 31385AEC7 | COUNTRYWIDE<br>HOME LOANS, INC | 9               | \$1,109,568.10  | 42.69% ( | 0 \$0.00        | NA   | \$0.00                  | NA   | \$(                  |
|           | Unavailable                    | 10              | \$1,489,322.72  | 57.31%   |                 | t    | \$0.00                  | NA   | +                    |
| Total     |                                | 19              | \$2,598,890.82  | 100%     | 0 \$0.00        | 0    | \$0.00                  | 0    | \$(                  |
| 31385AEE3 | COUNTRYWIDE<br>HOME LOANS, INC | 229             | \$22,506,598.45 | 100%     | 0 \$0.00        | NA   | \$0.00                  | NA ( | \$(                  |
| Total     |                                | 229             | \$22,506,598.45 | 100%     | 0 \$0.00        | 0    | \$0.00                  | 0    | \$(                  |
| 31385AEF0 | COUNTRYWIDE<br>HOME LOANS, INC | 51              | \$4,881,602.95  | 100% (   | \$0.00          | NA 0 | \$0.00                  | NA ( | \$(                  |
| Total     |                                | 51              | \$4,881,602.95  | 100%     | 0 \$0.00        | 0    | \$0.00                  | 0    | \$(                  |
| 31385AEG8 | COUNTRYWIDE<br>HOME LOANS, INC | 197             | \$22,515,118.10 | 100% (   | 0 \$0.00        | NA 0 | \$0.00                  | NA ( | \$(                  |
| Total     |                                | 197             | \$22,515,118.10 | 100%     | 0 \$0.00        | 0    | \$0.00                  | 0    | \$(                  |
| 31385AEH6 | COUNTRYWIDE<br>HOME LOANS, INC | 13              | \$1,541,783.54  | 100% (   | 0 \$0.00        | NA 0 | \$0.00                  | NA ( |                      |
| Total     |                                | 13              | \$1,541,783.54  | 100%     | 0 \$0.00        | 0    | \$0.00                  | 0    | \$(                  |
| 31385AEJ2 | COUNTRYWIDE<br>HOME LOANS, INC | 56              | \$8,141,129.01  |          | 0 \$0.00        |      | \$0.00                  | NA   |                      |
| Total     |                                | 56              | \$8,141,129.01  | 100%     | 0 \$0.00        | 0    | \$0.00                  | 0    | \$(                  |
| 31385AEM5 | COUNTRYWIDE<br>HOME LOANS, INC | 8               | \$1,176,376.69  | 74.68% ( | \$0.00          | NAO  | \$0.00                  | NA   | \$(                  |

|             | Unavailable                    | 4   | \$398,861.65                                 | 25.32% 0 \$0.00  | NA 0 \$0.00  | NA 0 \$ |
|-------------|--------------------------------|-----|--|------------------|--------------|---------|
| Total       |                                | 12  | \$1,575,238.34                               | 100% 0 \$0.00    | 0 \$0.00     | 0 \$    |
|             |                                |     |  |                  |              |         |
| 31385AEY9   | COUNTRYWIDE                    | 14  | \$1,736,500.00                               | 85.52% 0 \$0.00  | NA 0 \$0.00  | NA 0 \$ |
| 3130371217  | HOME LOANS, INC                |     |  |                  |              |         |
|             | Unavailable                    | 3   |  | 14.48% 0 \$0.00  | NA 0 \$0.00  | NA 0 \$ |
| Total       |                                | 17  | \$2,030,450.00                               | 100% 0 \$0.00    | 0 \$0.00     | 0 \$    |
|             |                                |     |  |                  |              |         |
| 31385AF69   | COUNTRYWIDE                    | 11  | \$801,482.57                                 | 11.84% 0 \$0.00  | NA 0 \$0.00  | NA 0 \$ |
|             | HOME LOANS, INC                | 57  | ¢5 064 000 41                                | 88.16% 0 \$0.00  | NA 0 \$0.00  | NA 0 \$ |
| Total       | Unavailable                    |     | \$5,964,999.41                               |                  | 0 \$0.00     |         |
| Total       |                                | 68  | \$6,766,481.98                               | 100% 0 \$0.00    | 0 50.00      | 0 \$    |
|             | COUNTRYWIDE                    |     |  |                  |              |         |
| 31385AF77   | HOME LOANS, INC                | 9   | \$813,333.62                                 | 24.4% 0 \$0.00   | NA 0 \$0.00  | NA 0 \$ |
|             | Unavailable                    | 21  | \$2,519,403.10                               | 75.6% 0 \$0.00   | NA 0 \$0.00  | NA 0 \$ |
| Total       | Chavanaoic                     | 30  |  | 100% 0 \$0.00    | 0 \$0.00     | 0 \$    |
| Total       |                                | 30  | Ψ5,552,756.72                                | 100 /ε   0 φο.ου | υ ψυ.υυ      | 0 4     |
|             | COUNTRYWIDE                    | T   |  |                  |              |         |
| 31385AFA0   | HOME LOANS, INC                | 24  | \$3,360,702.00                               | 13.6% 0 \$0.00   | NA 0 \$0.00  | NA 0 \$ |
|             | Unavailable                    | 131 | \$21,347,847.36                              | 86.4% 0 \$0.00   | NA 0 \$0.00  | NA 0 \$ |
| Total       |                                | 155 |  | 100% 0 \$0.00    | 0 \$0.00     | 0 \$    |
|             |                                |     |  |                  |              |         |
| 21205 A ED7 | COUNTRYWIDE                    | 12  | ¢1 161 741 60                                | 7.750 0.00 00    | NIA (0,¢0,00 | NIA O d |
| 31385AFP7   | HOME LOANS, INC                | 13  | \$1,161,741.69                               | 7.75% 0 \$0.00   | NA 0 \$0.00  | NA 0 \$ |
|             | Unavailable                    | 145 | \$13,834,212.32                              | 92.25% 0 \$0.00  | NA 0 \$0.00  | NA 0 \$ |
| Total       |                                | 158 | \$14,995,954.01                              | 100% 0 \$0.00    | 0 \$0.00     | 0 \$    |
|             |                                |     |  |                  |              |         |
| 31385AG50   | Unavailable                    | 7   | \$708,188.96                                 | 100% 0 \$0.00    | NA 0 \$0.00  | NA 0 \$ |
| Total       |                                | 7   | \$708,188.96                                 | 100% 0 \$0.00    | 0 \$0.00     | 0 \$    |
|             |                                |     |  |                  |              |         |
| 31385AG68   | COUNTRYWIDE                    | 10  | \$1,575,597.58                               | 100% 0 \$0.00    | NA 0 \$0.00  | NA 0 \$ |
|             | HOME LOANS, INC                |     | . , ,  |                  |              |         |
| Total       |                                | 10  | \$1,575,597.58                               | 100% 0 \$0.00    | 0 \$0.00     | 0 \$    |
|             | COLINEDAMINE                   |     |  |                  |              |         |
| 31385AGL5   | COUNTRYWIDE<br>HOME LOANS, INC | 85  | \$13,737,965.81                              | 100% 0 \$0.00    | NA 0 \$0.00  | NA 0 \$ |
| Total       | HOME LOANS, INC                | 85  | \$13,737,965.81                              | 100% 0 \$0.00    | 0 \$0.00     | 0 \$    |
| Total       |                                | 03  | \$13,737,903.01                              | 100 % 0 \$0.00   | U \$0.00     | 0 1     |
|             | COUNTRYWIDE                    | +   |  |                  |              |         |
| 31385AGM3   | HOME LOANS, INC                | 22  | \$2,571,145.64                               | 100% 0 \$0.00    | NA 0 \$0.00  | NA 0 \$ |
| Total       |                                | 22  | \$2,571,145.64                               | 100% 0 \$0.00    | 0 \$0.00     | 0 \$    |
| 3           |                                |     | , -, -, -, -, -, -, -, -, -, -, -, -, -,     |                  |              | 1014    |
| 242254 6275 | COUNTRYWIDE                    |     | <b>***</b> ********************************* | 1000000          |              |         |
| 31385AGN1   | HOME LOANS, INC                | 212 | \$25,830,517.01                              | 100% 0 \$0.00    | NA 0 \$0.00  | NA 0 \$ |
| Total       |                                | 212 | \$25,830,517.01                              | 100% 0 \$0.00    | 0 \$0.00     | 0 \$    |

|           |                                |     |                 |                 | — п         |          |
|-----------|--------------------------------|-----|-----------------|-----------------|-------------|----------|
| 31385AGP6 | COUNTRYWIDE                    | 14  | \$1,445,810.49  | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
|           | HOME LOANS, INC                |     |                 |                 |             |          |
| Total     |                                | 14  | \$1,445,810.49  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385AGQ4 | COUNTRYWIDE                    | 17  | \$2,230,823.92  | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
|           | HOME LOANS, INC                |     |                 |                 |             |          |
| Total     |                                | 17  | \$2,230,823.92  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385AGR2 | COUNTRYWIDE<br>HOME LOANS, INC | 72  | \$10,899,043.83 | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 72  | \$10,899,043.83 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           |                                |     |                 |                 |             |          |
| 31385AH26 | COUNTRYWIDE<br>HOME LOANS, INC | 4   | \$207,569.71    | 8.7% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                    | 36  | \$2,177,738.13  | 91.3% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 40  | \$2,385,307.84  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385AHM2 | COUNTRYWIDE<br>HOME LOANS, INC | 3   | \$221,978.01    | 1.77% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                    | 111 | \$12,334,026.97 | 98.23% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 114 | \$12,556,004.98 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385AHN0 | COUNTRYWIDE<br>HOME LOANS, INC | 1   | \$195,372.96    | 5.68% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                    | 24  | \$3,241,555.97  | 94.32% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 25  | \$3,436,928.93  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385AHW0 | Unavailable                    | 5   | \$358,042.24    | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 5   | \$358,042.24    | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385AHX8 | Unavailable                    | 12  | \$722,396.81    | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 12  | \$722,396.81    | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           |                                |     |                 |                 |             |          |
| 31385AJ24 | COUNTRYWIDE<br>HOME LOANS, INC | 5   | \$573,990.00    | 7.7% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                    | 79  | \$6,879,714.41  | 92.3% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 84  | \$7,453,704.41  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385AJ40 | COUNTRYWIDE<br>HOME LOANS, INC | 2   | \$200,250.00    | 5.02% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                    | 25  | \$3,786,035.18  |                 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                | 27  | \$3,986,285.18  | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385AJL2 | COUNTRYWIDE<br>HOME LOANS, INC | 6   | \$668,690.00    | 42.88% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |

|           | I In arrail abla                            | 0       | \$900.021.05    | 57 120 000 00     | NA 0 \$0.00 | NIA O C  |
|-----------|---|---------|-----------------|-------------------|-------------|----------|
| Total     | Unavailable                                 | 8<br>14 |                 |                   | 0 \$0.00    | NA 0 \$6 |
| 1 0tai    |   | 14      | \$1,559,611.95  | 100%   0   \$0.00 | 0 20.00     | U φ      |
| 31385AJS7 | COUNTRYWIDE<br>HOME LOANS, INC              | 8       | \$611,600.00    |                   | NA 0 \$0.00 | NA 0 \$  |
|           | Unavailable                                 | 86      | \$7,740,121.40  |                   | NA 0 \$0.00 | NA 0 \$  |
| Total     |   | 94      | \$8,351,721.40  | 100% 0 \$0.00     | 0 \$0.00    | 0 \$     |
| 31385AJV0 | COUNTRYWIDE<br>HOME LOANS, INC              | 14      | . , ,           |                   | NA 0 \$0.00 | NA 0 \$  |
|           | Unavailable                                 | 85      |                 |                   | NA 0 \$0.00 | NA 0 \$  |
| Total     |   | 99      | \$13,332,730.70 | 100% 0 \$0.00     | 0 \$0.00    | 0 \$     |
| 31385AKF3 | Unavailable                                 | 10      | \$1,051,172.08  | 100% 0 \$0.00     | NA 0 \$0.00 | NA 0 \$  |
| Total     |   | 10      | \$1,051,172.08  | 100% 0 \$0.00     | 0 \$0.00    | 0 \$     |
| 31385AKK2 | COUNTRYWIDE<br>HOME LOANS, INC              | 10      | \$1,027,216.02  | 18.15% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$  |
|           | Unavailable                                 | 39      |                 |                   | NA 0 \$0.00 | NA 0 \$  |
| Total     |   | 49      | \$5,658,346.06  | 100% 0 \$0.00     | 0 \$0.00    | 0 \$     |
| 31385AKY2 | COUNTRYWIDE<br>HOME LOANS, INC              | 20      | \$2,720,325.00  | 24.05% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$  |
|           | Unavailable                                 | 53      | \$8,590,557.81  | 75.95% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$  |
| Total     |   | 73      | \$11,310,882.81 | 100% 0 \$0.00     | 0 \$0.00    | 0 \$     |
| 31385AL54 | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 5       | \$576,919.14    | 12.07% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$  |
|           | Unavailable                                 | 32      | \$4,203,896.07  | 87.93% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$  |
| Total     |   | 37      | \$4,780,815.21  | 100% 0 \$0.00     | 0 \$0.00    | 0 \$     |
| 31385AL70 | FIRST FINANCIAL<br>CARIBBEAN<br>CORPORATION | 7       | \$1,074,512.72  |                   | NA 0 \$0.00 | NA 0 \$  |
|           | Unavailable                                 | 81      | \$11,336,102.88 |                   | NA 0 \$0.00 | NA 0 \$  |
| Total     |   | 88      | \$12,410,615.60 | 100% 0 \$0.00     | 0 \$0.00    | 0 \$     |
| 31385AL96 | COUNTRYWIDE<br>HOME LOANS, INC              | 1       | \$54,600.00     |                   | NA 0 \$0.00 | NA 0 \$  |
|           | Unavailable                                 | 35      | \$2,022,592.75  | 97.37% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$  |
| Total     |   | 36      | \$2,077,192.75  | 100% 0 \$0.00     | 0 \$0.00    | 0 \$     |
| 31385ALE5 | COUNTRYWIDE<br>HOME LOANS, INC              | 2       | \$90,000.00     | 3.58% 0 \$0.00    | NA 0 \$0.00 | NA 0 \$  |
|           | Unavailable                                 | 16      | \$2,420,603.47  | 96.42% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$  |

| Total      |   | 18  | \$2,510,603.47  | 100% 0 \$0.00   | 0 \$0.00      | 0 \$    |
|------------|---|-----|-----------------|-----------------|---------------|---------|
|            |   |     |                 |                 |               |         |
| 31385ALH8  | COUNTRYWIDE<br>HOME LOANS, INC                | 18  | \$1,528,150.51  | 11.33% 0 \$0.00 | NA 0 \$0.00   | NA 0\$  |
|            | Unavailable                                   | 126 | \$11,954,799.23 | 88.67% 0 \$0.00 | NA 0 \$0.00   | NA 0 \$ |
| Total      |   | 144 | \$13,482,949.74 | 100% 0 \$0.00   | 0 \$0.00      | 0 \$    |
|            |   |     |                 |                 |               |         |
| 31385ALX3  | COUNTRYWIDE<br>HOME LOANS, INC                | 2   | \$100,800.00    | 5.28% 0 \$0.00  | NA 0 \$0.00   | NA 0 \$ |
|            | Unavailable                                   | 13  | · · · · ·       | 94.72% 0 \$0.00 | NA 0 \$0.00   | NA 0 \$ |
| Total      |   | 15  | \$1,907,940.22  | 100% 0 \$0.00   | 0 \$0.00      | 0 \$    |
| 31385AMP9  | COUNTRYWIDE<br>HOME LOANS, INC                | 5   | \$654,014.04    | 32.42% 0 \$0.00 | NA 0 \$0.00   | NA 0 \$ |
|            | Unavailable                                   | 10  | \$1,363,084.25  | 67.58% 0 \$0.00 | NA 0 \$0.00   | NA 0 \$ |
| Total      |   | 15  | · ′ ′ ′         | 100% 0 \$0.00   | 0 \$0.00      | 0 \$    |
|            |   |     |                 |                 |               |         |
| 31385AMT1  | COUNTRYWIDE<br>HOME LOANS, INC                | 8   | \$894,247.75    | 16.04% 0 \$0.00 | NA 0 \$0.00   | NA 0 \$ |
|            | Unavailable                                   | 44  | \$4,680,724.40  | 83.96% 0 \$0.00 | NA 0 \$0.00   | NA 0 \$ |
| Total      |   | 52  | \$5,574,972.15  | 100% 0 \$0.00   | 0 \$0.00      | 0 \$    |
| 31385B2V6  | Unavailable                                   | 36  | \$2,333,820.76  | 100% 0 \$0.00   | NA 0 \$0.00   | NA 0 \$ |
| Total      |   | 36  |                 | 100% 0 \$0.00   | 0 \$0.00      | 0 \$    |
|            | P.E.G. 10.14                                  |     |                 |                 |               |         |
| 31385B3C7  | REGIONS<br>MORTGAGE, INC                      | 15  | \$1,409,312.20  | 100% 0 \$0.00   | NA 0 \$0.00   | NA 0 \$ |
| Total      |   | 15  | \$1,409,312.20  | 100% 0 \$0.00   | 0 \$0.00      | 0 \$    |
| 2120502116 | REGIONS                                       | 2.4 | Φ2 501 556 05   | 10000 0 00 00   | NIA 0 (#0 00) | Ν.Α.Ο.Φ |
| 31385ВЗН6  | MORTGAGE, INC                                 | 34  | . , ,           | 100% 0 \$0.00   | NA 0 \$0.00   | NA 0 \$ |
| Total      |   | 34  | \$2,501,556.85  | 100% 0 \$0.00   | 0 \$0.00      | 0 \$    |
| 31385B3J2  | REGIONS                                       | 72  | \$5,500,448.87  | 100% 0 \$0.00   | NA 0 \$0.00   | NA 0 \$ |
| Total      | MORTGAGE, INC                                 | 72  | \$5,500,448.87  | 100% 0 \$0.00   | 0 \$0.00      | 0 \$    |
|            |   |     | . ,             |                 |               |         |
| 31385B3M5  | REPUBLIC BANCORP<br>MORTGAGE INC              | 174 | \$18,920,006.66 | 99.62% 0 \$0.00 | NA 0 \$0.00   | NA 0 \$ |
|            | Unavailable                                   | 1   | \$71,956.38     | 0.38% 0 \$0.00  | NA 0 \$0.00   | NA 0 \$ |
| Total      |   | 175 | \$18,991,963.04 | 100% 0 \$0.00   | 0 \$0.00      | 0 \$    |
| 31385B4A0  | MORGAN STANLEY DEAN WITTER CREDIT CORPORATION | 25  | \$2,436,049.39  | 100% 0 \$0.00   | NA 0 \$0.00   | NA 0 \$ |
| Total      |   | 25  | \$2,436,049.39  | 100% 0 \$0.00   | 0 \$0.00      | 0 \$    |

| <b>I</b>  | 1   |     |                          | 11          |      | I    |             | 11                                  |
|-----------|---|-----|--------------------------|-------------|------|------|-------------|-------------------------------------|
| 21295D4D2 | PEOPLES FEDERAL<br>SAVINGS AND LOAN       | 70  | \$7 \$75 7 <i>45 4</i> 0 | 1000/104    | 0.00 | NI A | 0,00        | NI A IOLO                           |
| 31385B4R3 | ASSOCIATION OF SOUTH CAROLINA             | 78  | \$7,875,765.68           |             |      |      | 0 \$0.00    | NA 0 \$                             |
| Total     |   | 78  | \$7,875,765.68           | 100% 0 \$   | 0.00 |      | 0 \$0.00    | 0 \$                                |
|           |   |     |                          |             |      |      |             |                                     |
| 31385B5K7 | GMAC MORTGAGE<br>CORPORATION              | 38  | \$6,174,867.00           |             |      |      | 0 \$0.00    | NA 0 \$                             |
|           | Unavailable                               | 6   | \$1,148,534.64           | 15.68% 0 \$ | _    |      | 0\$0.00     | NA 0 \$                             |
| Total     |   | 44  | \$7,323,401.64           | 100% 0 \$   | 0.00 | (    | 0 \$0.00    | 0 \$                                |
| 31385B5W1 | GMAC MORTGAGE<br>CORPORATION              | 1   | \$40,823.94              | 15.39% 0 \$ | 0.00 | NA   | 0 \$0.00    | NA 0 \$                             |
|           | Unavailable                               | 3   | \$224,358.84             | 84.61% 0 \$ | 0.00 | NA   | 0\$0.00     | NA 0 \$                             |
| Total     |   | 4   | \$265,182.78             | 100% 0 \$   |      |      | 0 \$0.00    | 0 \$                                |
|           |   |     |                          |             |      |      |             | $\perp \perp \downarrow \downarrow$ |
| 31385B6D2 | GMAC MORTGAGE<br>CORPORATION              | 77  | \$4,995,759.74           | 81.97% 0 \$ |      | NA   | 0\$0.00     | NA 0 \$                             |
|           | Unavailable                               | 18  | \$1,098,716.02           | 18.03% 0 \$ |      |      | 0.00        | NA 0 \$                             |
| Total     |   | 95  | \$6,094,475.76           | 100% 0 \$   | 0.00 | (    | 0 \$0.00    | 0 \$                                |
| 31385B6E0 | GMAC MORTGAGE<br>CORPORATION              | 112 | \$6,746,523.74           | 75.3% 0 \$  | 0.00 | NA   | 0 \$0.00    | NA 0 \$                             |
|           | Unavailable                               | 39  | \$2,212,626.44           | 24.7% 0 \$  | 0.00 | NA   | 0\$0.00     | NA 0 \$                             |
| Total     |   | 151 | \$8,959,150.18           | 100% 0 \$   | 0.00 |      | \$0.00      | 0 \$                                |
|           |   |     |                          |             |      |      |             |                                     |
| 31385B6G5 | GMAC MORTGAGE<br>CORPORATION              | 10  |                          | 58.45% 0 \$ |      |      | \$0.00      | NA 0 \$                             |
|           | Unavailable                               | 8   | \$870,015.77             | 41.55% 0 \$ |      |      | 0.00        | NA 0 \$                             |
| Total     |   | 18  | \$2,094,052.80           | 100% 0 \$   | 0.00 |      | \$0.00      | 0 \$                                |
| 31385В6Ј9 | GMAC MORTGAGE<br>CORPORATION              | 34  | \$3,674,280.40           | 75.47% 0 \$ | 0.00 | NA   | \$0.00      | NA 0 \$                             |
|           | Unavailable                               | 11  | \$1,194,425.88           | 24.53% 0 \$ | 0.00 | NA   | 0.00        | NA 0 \$                             |
| Total     |   | 45  | \$4,868,706.28           | 100% 0 \$   | 0.00 |      | \$0.00      | 0 \$                                |
|           | FIRST HORIZON                             |     |                          |             |      |      | +           |                                     |
| 31385BAC9 | HOME LOAN<br>CORPORATION                  | 46  | \$6,001,013.30           | 60.01% 0 \$ | 0.00 | NA   | \$0.00      | NA 0 \$                             |
|           | Unavailable                               | 25  | \$3,999,062.11           | 39.99% 0 \$ | 0.00 | NA   | 0\$0.00     | NA 0 \$                             |
| Total     |   | 71  | \$10,000,075.41          | 100% 0 \$   |      |      | \$0.00      | 0 \$                                |
|           | EIDOT HODIZON                             |     |                          |             |      |      | +           |                                     |
| 31385BBB0 | FIRST HORIZON<br>HOME LOAN<br>CORPORATION | 19  | \$2,278,813.89           | 100% 0 \$   | 0.00 | NA   | \$0.00      | NA 0 \$                             |
| Total     |   | 19  | \$2,278,813.89           | 100% 0\$    | 0.00 |      | 0 \$0.00    | 0 \$                                |
| _ ~ ~~~   | <u></u>                                   |     | ¥=,=10,01010)            | _υυ /υ υ ψ  |      |      | - 4 2 0 0 U | JUL                                 |

|           | 1                        |    |                |                 |             | 1 1      |
|-----------|--------------------------|----|----------------|-----------------|-------------|----------|
| 31385BC78 | SUNTRUST                 | 11 | \$655,339.74   | 17.18% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| 51363BC/8 | MORTGAGE INC             |    | . ,            |                 |             |          |
|           | Unavailable              | 44 | \$3,158,256.15 | 82.82% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                          | 55 | \$3,813,595.89 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385BC94 | SUNTRUST<br>MORTGAGE INC | 36 | \$2,275,191.81 | 37.56% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable              | 60 | \$3,782,372.65 | 62.44% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                          | 96 | \$6,057,564.46 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385BCF0 | SUNTRUST<br>MORTGAGE INC | 13 | \$1,680,592.14 | 50.62% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$6 |
|           | Unavailable              | 13 | \$1,639,209.47 | 49.38% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$6 |
| Total     |                          | 26 | \$3,319,801.61 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385ВСН6 | SUNTRUST<br>MORTGAGE INC | 14 | \$869,063.12   | 34.12% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable              | 26 | \$1,678,376.80 | 65.88% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                          | 40 | \$2,547,439.92 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$     |
| 31385BCK9 | SUNTRUST<br>MORTGAGE INC | 26 | \$1,625,914.34 | 26.77% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable              | 66 | \$4,448,797.88 | 73.23% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$6 |
| Total     |                          | 92 | \$6,074,712.22 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385BCL7 | SUNTRUST<br>MORTGAGE INC | 4  | \$290,400.50   | 21.32% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable              | 17 | \$1,071,798.63 | 78.68% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                          | 21 | \$1,362,199.13 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385BCM5 | SUNTRUST<br>MORTGAGE INC | 5  | \$307,715.69   | 15.96% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable              | 25 | \$1,619,952.31 | 84.04% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                          | 30 | \$1,927,668.00 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385BCZ6 | SUNTRUST<br>MORTGAGE INC | 7  | \$779,868.14   | 63.55% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable              | 4  | \$447,383.19   | 36.45% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                          | 11 | \$1,227,251.33 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385BDK8 | SUNTRUST<br>MORTGAGE INC | 2  | \$101,700.00   |                 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable              | 17 | \$1,264,973.03 | 92.56% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                          | 19 | \$1,366,673.03 | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           |                          |    |                |                 |             |          |

|           |                           |     |  |          | _   |                         |      |    |                         |      | _        | _            |
|-----------|---------------------------|-----|--|----------|-----|-------------------------|------|----|-------------------------|------|----------|--------------|
| 31385BDL6 | SUNTRUST<br>MORTGAGE INC  | 4   | \$500,196.01   | 44.99%   | 0   | \$0.00                  | NA   | 0  | \$0.00                  | NA   | 0        | \$1          |
|           | Unavailable               | 5   | \$611,626.15   | 55.01%   | 0   | \$0.00                  | NA   | 0  | \$0.00                  | NA   | 0        | \$           |
| Total     | O HW T WILLIAM I          | 9   |  |          | _   | \$0.00                  |      | _  | <b>\$0.00</b>           |      | 0        | _            |
|           |                           | +   | <del>\( \pi_1 \) \( \pi_2 \) \\ \( \pi_2 \) \(</del> |          | Ť   | Ψ σ τ σ σ               |      | Ť  | 40.5                    |      | Ť        | <u>~</u><br> |
| 31385BDP7 | SUNTRUST                  | 32  | \$1,947,425.00   | 26.96%   | 0   | \$0.00                  | NA   | 0  | \$0.00                  | NA   | 0        | \$           |
|           | MORTGAGE INC              |     | . , ,  |          |     | ,                       |      |    |                         |      |          |              |
| rs ( 1    | Unavailable               | 79  |  |          | _   |                         |      | _  | \$0.00                  | NA   | _        | _            |
| Total     |                           | 111 | \$7,223,206.95   | 100%     | U   | \$0.00                  |      | V  | \$0.00                  |      | 0        | <u>\$</u> 1  |
| 31385BF34 | UNION PLANTERS            | 28  | \$2,496,884.21   | 53.04%   | 0   | \$0.00                  | NA   | 0  | \$0.00                  | NA   | 0        | \$           |
|           | BANK NA                   | 10  | ¢2 210 460 09  | 16.060   | 1   | ΦΩ ΩΩ                   | NI A | _  | ቀሳ ሳሳ                   |      |          |              |
| T-4al     | Unavailable               | 18  |  |          | _   |                         |      | +- | \$0.00                  | NA   | _        |              |
| Total     |                           | 46  | \$4,707,353.29   | 100%     | U   | \$0.00                  |      | V  | \$0.00                  |      | U        | \$(          |
| 31385BF67 | UNION PLANTERS<br>BANK NA | 12  | \$1,065,185.08   | 32.93%   | 0   | \$0.00                  | NA   | 0  | \$0.00                  | NA   | 0        | \$1          |
|           | Unavailable               | 26  | \$2,169,945.89   | 67.07%   | 0,  | \$0.00                  | NA   | 0  | \$0.00                  | NA   | 0        | \$           |
| Total     | O HW T WILLIAM T          | 38  |  | i e      | _   |                         |      | -  | <b>\$0.00</b>           |      | 0        | _            |
|           |                           | 1   |  |          | Ţ   | T -                     |      |    |                         |      |          | <u> </u>     |
| 31385BF91 | UNION PLANTERS<br>BANK NA | 21  | \$2,015,384.11   | 60.91%   | , 0 | \$0.00                  | NA   | 0  | \$0.00                  | NA   | 0        | \$1          |
|           | Unavailable               | 14  | \$1,293,372.47   | 39.09%   | 0   | \$0.00                  | NA   | 0  | \$0.00                  | NA   | _        | _            |
| Total     |                           | 35  | \$3,308,756.58   | 100%     | 0   | \$0.00                  |      | 0  | \$0.00                  |      | 0        | \$(          |
|           |                           |     |  |          | ļ   |                         |      |    |                         |      |          | _            |
| 31385BFJ9 | Unavailable               | 3   | · · · · · · · · · · · · · · · · · · ·  |          | _   | \$0.00                  |      | 1  | \$0.00                  | NA   |          |              |
| Total     |                           | 3   | \$217,321.10   | 100%     | 0   | \$0.00                  |      | 0  | <b>\$0.00</b>           |      | 0        | \$           |
| <u> </u>  |                           |     | <u> </u>   | <u> </u> | Ļ   | igsquare                |      | L  |                         |      | L        | F            |
| 31385BG25 | Unavailable               | 226 |  |          | _   | \$0.00                  |      | 1  | \$0.00                  | NA   |          |              |
| Total     |                           | 226 | \$31,043,153.55  | 100%     | 0   | \$0.00                  |      | 0  | \$0.00                  |      | 0        | \$           |
| 21205DC22 | TT11-1.1-                 | 233 | \$25,170,177,25  | 1000/    | 1   | Φ0.00                   | NIA  |    | ተለ ለሰ                   | NI A | Ļ        | Φ            |
| 31385BG33 | Unavailable               | 233 |  |          |     | \$0.00<br><b>\$0.00</b> |      | _  | \$0.00<br><b>\$0.00</b> | NA   | 0<br>0   |              |
| Total     |                           | 233 | \$25,179,177.25  | 100 70   | U   | \$0.00                  |      | v  | <b>\$U.</b> UU          |      | U        | Þ            |
| 31385BG41 | Unavailable               | 174 | \$20,286,035.91  | 100%     | 10  | \$0.00                  | NA   | n  | \$0.00                  | NA   | 0        | \$           |
| Total     | Ullavaliadic              | 174 |  |          | _   | \$0.00<br>\$0.00        |      | _  | \$0.00<br>\$0.00        |      | 0        |              |
| 1 Otai    |                           | 1.1 | φ20,200,000  | 100 /0   | -   | φυ.υυ                   |      | v  | φυ•υυ                   |      | <u> </u> | Ψ            |
| 31385BG58 | Unavailable               | 120 | \$16,798,037.56  | 100%     | 0   | \$0.00                  | NA   | 0  | \$0.00                  | NA   | 0        | \$           |
| Total     |                           | 120 |  |          | _   | \$0.00                  |      | _  | \$0.00                  |      | 0        |              |
|           |                           |     |  |          | t   |                         |      |    |                         |      |          | Ĺ            |
| 31385BG66 | Unavailable               | 90  | \$11,544,651.34  | 100%     | 0   | \$0.00                  | NA   | 0  | \$0.00                  | NA   |          |              |
| Total     |                           | 90  |  |          | 0   | \$0.00                  |      |    | \$0.00                  |      | 0        |              |
|           |                           |     |  | <u> </u> | Ļ   |                         |      |    |                         |      |          | <u>_</u>     |
| 31385BG74 | Unavailable               | 67  |  |          | _   | \$0.00                  |      | _  | \$0.00                  | NA   |          |              |
| Total     |                           | 67  | \$9,741,981.28   | 100%     | 0   | \$0.00                  |      | 0  | \$0.00                  |      | 0        | \$           |
|           |                           | ,   | ( )  | 1        |     | 1 1                     |      |    |                         |      | 1        |              |

|           |   |     |                 |              | ı      |         |        |    | _ |             |
|-----------|---|-----|-----------------|--------------|--------|---------|--------|----|---|-------------|
| 31385BGZ2 | Unavailable                                   | 303 |                 | 100% 0 \$0   |        |         | \$0.00 | NA |   |             |
| Total     |   | 303 | \$36,669,974.11 | 100% 0 \$0   | .00    | 0 5     | \$0.00 |    | 0 | <b>\$0</b>  |
| 31385BHG3 | GMAC MORTGAGE<br>CORPORATION                  | 69  | \$10,929,064.60 | 91.33% 0 \$0 | .00 N  | A 0 5   | \$0.00 | NA | 0 | \$(         |
|           | Unavailable                                   | 6   | \$1,037,220.68  | 8.67% 0 \$0  | .00 N  | A 0 5   | \$0.00 | NA |   |             |
| Total     |   | 75  | \$11,966,285.28 | 100% 0 \$0   | .00    | 0 9     | \$0.00 |    | 0 | \$0         |
| 31385BJ22 | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 27  | \$4,163,067.00  | 100% 0 \$0   | .00 N  | A 0 5   | \$0.00 | NA | 0 | \$(         |
| Total     |   | 27  | \$4,163,067.00  | 100% 0 \$0   | .00    | 0 9     | \$0.00 |    | 0 | <b>\$</b> 0 |
| 31385BJD8 | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 33  | . , ,           | 100% 0 \$0   |        |         | \$0.00 | NA |   |             |
| Total     |   | 33  | \$3,083,594.91  | 100% 0 \$0   | .00    | 0 9     | \$0.00 |    | 0 | \$0         |
| 31385BPP4 | Unavailable                                   | 4   | \$307,044.09    | 100% 0 \$0   |        |         | \$0.00 | NA |   |             |
| Total     |   | 4   | \$307,044.09    | 100% 0 \$0   | .00    | 08      | \$0.00 |    | 0 | <b>\$</b> ( |
| 31385BS55 | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 20  | \$1,538,107.82  | 97.27% 0 \$0 | .00 N  | A 0 5   | \$0.00 | NA | 0 | \$(         |
|           | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 1   | \$43,165.00     | 2.73% 0 \$0  | .00 N. | A 0 5   | \$0.00 | NA | 0 | \$0         |
| Total     |   | 21  | \$1,581,272.82  | 100% 0 \$0   | .00    | 0 5     | \$0.00 |    | 0 | \$0         |
| 31385BWA9 | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 46  | \$6,966,461.00  | 61.08% 0 \$0 | .00 N. | A 0 5   | \$0.00 | NA | 0 | \$(         |
|           | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 32  | \$4,438,323.77  | 38.92% 0 \$0 | .00 N. | A 0 5   | \$0.00 | NA | 0 | \$0         |
| Total     |   | 78  | \$11,404,784.77 | 100% 0 \$0   | .00    | 0 9     | \$0.00 |    | 0 | \$0         |
| 31385BX26 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION    | 11  | \$1,369,104.66  | 23.47% 0 \$0 |        |         | \$0.00 | NA |   |             |
|           | Unavailable                                   | 29  | \$4,463,288.53  | 76.53% 0 \$0 |        | -       | \$0.00 | NA |   |             |
| Total     |   | 40  | \$5,832,393.19  | 100% 0 \$0   | .00    | 05      | \$0.00 |    | 0 | <b>\$</b> ( |
| 31385BX67 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION    | 2   | \$264,067.77    | 6.01% 0 \$0  |        |         | \$0.00 | NA |   |             |
|           | Unavailable                                   | 26  | \$4,126,754.33  | 93.99% 0 \$0 | .00 N  | A = 0.5 | \$0.00 | NA | 0 | \$(         |

| Total     |  | 28  | \$4,390,822.10  | 100%   | 0 \$0.0 | 0    | 0 \$   | \$0.00 |    | 0 \$ |
|-----------|--|-----|-----------------|--------|---------|------|--------|--------|----|------|
|           |  |     | . , , ,         |        |         |      | П      |        |    | ľ    |
| 31385BY41 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 52  | \$7,827,963.36  | 67.68% | 0 \$0.0 | 0 NA | 0 5    | \$0.00 | NA | 0\$  |
|           | Unavailable                                | 28  |                 | 32.32% |         | -    | ++     | 0.00   | NA | _    |
| Total     |  | 80  | \$11,565,692.28 | 100%   | 0 \$0.0 | 0    | 0 \$   | 60.00  |    | 0 \$ |
| 31385BY58 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 82  | \$12,494,484.41 | 53.25% | 0 \$0.0 | 0 NA | . 0 \$ | \$0.00 | NA | 0 \$ |
|           | Unavailable                                | 76  | . , ,           | 46.75% | 0 \$0.0 | 0 NA |        | 0.00   | NA |      |
| Total     |  | 158 | \$23,464,352.23 | 100%   | 0 \$0.0 | 0    | 0 \$   | 60.00  |    | 0 \$ |
| 31385BY66 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 80  | \$11,884,450.12 | 57.08% | 0 \$0.0 | 0 NA | .0\$   | \$0.00 | NA | 0 \$ |
|           | Unavailable                                | 59  | \$8,936,515.84  |        |         |      |        | 0.00   | NA |      |
| Total     |  | 139 | \$20,820,965.96 | 100%   | 0 \$0.0 | 0    | 0 \$   | 60.00  |    | 0 \$ |
| 31385BY82 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 60  | \$9,096,744.44  | 39.82% | 0 \$0.0 | 0 NA | .05    | \$0.00 | NA | 0 \$ |
|           | Unavailable                                | 89  | \$13,747,959.51 | 60.18% |         |      | 0.5    | 0.00   | NA | 0 \$ |
| Total     |  | 149 | \$22,844,703.95 | 100%   | 0 \$0.0 | 0    | 0 \$   | 60.00  |    | 0 \$ |
| 31385BY90 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 59  | \$8,531,419.50  | 39.09% | 0 \$0.0 | 0 NA | .0\$   | \$0.00 | NA | 0 \$ |
|           | Unavailable                                | 97  | \$13,295,079.36 | 60.91% | 0 \$0.0 | 0 NA | -      | \$0.00 | NA |      |
| Total     |  | 156 | \$21,826,498.86 | 100%   | 0 \$0.0 | 0    | 0 \$   | 60.00  |    | 0 \$ |
| 31385BYA7 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 34  | \$4,496,608.38  | 29.73% | 0 \$0.0 | 0 NA | 0.5    | \$0.00 | NA | 0 \$ |
|           | Unavailable                                | 86  | . , ,           | 70.27% | _       | _    |        | 0.00   | NA | _    |
| Total     |  | 120 | \$15,124,213.03 | 100%   | 0 \$0.0 | 0    | 0 \$   | 60.00  |    | 0 \$ |
| 31385BYN9 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 12  | \$728,474.68    |        |         |      | Ш      | \$0.00 | NA |      |
|           | Unavailable                                | 56  | ·               |        |         |      |        | \$0.00 | NA |      |
| Total     |  | 68  | \$4,161,453.58  | 100%   | 0 \$0.0 | 0    | 0 \$   | 50.00  |    | 0 \$ |
| 31385BYU3 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 9   | \$485,082.40    | 11.29% | 0 \$0.0 | 0 NA | . 0 \$ | \$0.00 | NA | 0 \$ |

|           | Unavailable                                | 67  | \$3,809,869.11  | 88.71% 0 \$0.00 | NA 0 \$0.00 | NA | 0 \$ |
|-----------|--|-----|-----------------|-----------------|-------------|----|------|
| Total     |  | 76  |                 | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |
|           |  |     |                 |                 |             |    | T    |
| 31385BYX7 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 7   | \$370,472.06    | 16.56% 0 \$0.00 | NA 0 \$0.00 | NA | 0 \$ |
|           | Unavailable                                | 36  | \$1,867,216.07  | 83.44% 0 \$0.00 | NA 0 \$0.00 | NA | 0\$  |
| Total     |  | 43  | \$2,237,688.13  | 100% 0 \$0.00   | 0 \$0.00    | (  | 0 \$ |
| 31385BZC2 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 77  | \$10,275,175.25 | 51.82% 0 \$0.00 | NA 0 \$0.00 | NA |      |
|           | Unavailable                                | 71  | \$9,553,171.14  | 48.18% 0 \$0.00 | NA 0 \$0.00 | NA | _    |
| Total     |  | 148 | \$19,828,346.39 | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |
| 31385BZE8 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 65  | \$6,857,139.19  | 34.33% 0 \$0.00 | NA 0 \$0.00 | NA | 0 \$ |
|           | Unavailable                                | 103 | \$13,118,204.38 | 65.67% 0 \$0.00 | NA 0 \$0.00 | NA | 0\$  |
| Total     |  | 168 | \$19,975,343.57 | 100% 0 \$0.00   | 0 \$0.00    | (  | 0 \$ |
| 31385BZF5 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 20  | . , ,           | 25.2% 0 \$0.00  | NA 0 \$0.00 | NA |      |
| m 4 1     | Unavailable                                | 57  | \$7,571,956.55  | 74.8% 0 \$0.00  | NA 0 \$0.00 | NA | _    |
| Total     |  | 77  | \$10,123,518.42 | 100% 0 \$0.00   | 0 \$0.00    | (  | 0 \$ |
| 31385BZG3 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 35  | \$3,705,278.74  | 15.74% 0 \$0.00 | NA 0 \$0.00 | NA | 0 \$ |
|           | Unavailable                                | 165 | \$19,831,755.28 | 84.26% 0 \$0.00 | NA 0 \$0.00 | NA |      |
| Total     |  | 200 | \$23,537,034.02 | 100% 0 \$0.00   | 0 \$0.00    | (  | 0 \$ |
| 31385BZS7 | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION | 30  | . , ,           | 27.38% 0 \$0.00 | NA 0 \$0.00 | NA |      |
|           | Unavailable                                | 70  | . , , ,         | 72.62% 0 \$0.00 | NA 0 \$0.00 | NA |      |
| Total     |  | 100 | \$11,068,524.70 | 100% 0 \$0.00   | 0 \$0.00    | (  | 0 \$ |
| 31385C6F5 | REGIONS<br>MORTGAGE, INC                   | 11  | \$1,008,687.72  | 100% 0 \$0.00   | NA 0 \$0.00 | NA | 4    |
| Total     |  | 11  | \$1,008,687.72  | 100% 0 \$0.00   | 0 \$0.00    | (  | 0 \$ |
| 31385C6J7 | SUNTRUST<br>MORTGAGE INC                   | 18  | \$2,411,569.08  | 19% 0 \$0.00    | NA 0 \$0.00 | NA | 0 \$ |
|           | Unavailable                                | 76  |                 | 81% 0 \$0.00    | NA 0 \$0.00 | NA | _    |
| Total     |  | 94  | \$12,693,466.24 | 100% 0 \$0.00   | 0 \$0.00    |    | 0 \$ |

| 31385CEX7    |   | 72  | \$10,565,677.29 | 100%   | 0 | \$0.00 | NA | 0 | \$0.00 | NA | C |
|--------------|---|-----|-----------------|--------|---|--------|----|---|--------|----|---|
| <u>Fotal</u> |   | 122 | \$11,472,745.66 | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |    | 0 |
| 31385CE82    | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 122 | \$11,472,745.66 |        |   | \$0.00 |    |   | \$0.00 | NA |   |
| Total        |   | 89  | \$8,054,218.70  | 100%   | U | \$0.00 |    | U | \$0.00 |    | 0 |
| 1385CE33     | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 89  | ,               |        |   | \$0.00 |    |   | \$0.00 | NA |   |
| <u>'otal</u> |   | 83  | \$9,993,273.10  | 100%   | U | \$0.00 |    | U | \$0.00 |    | 0 |
| 1385CDQ3     | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 83  |                 |        |   | \$0.00 |    |   | \$0.00 | NA |   |
| 'otal        |   | 40  | \$3,439,949.52  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |    |   |
| 1385CDP5     | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 40  | . , ,           |        |   | \$0.00 |    |   | \$0.00 | NA | L |
| otal         |   | 94  | \$13,434,807.00 | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |    | l |
| 1385CDM2     | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 94  | + ,             |        |   | \$0.00 |    |   | \$0.00 | NA | ļ |
| otal         |   | 77  | \$10,489,805.00 | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |    |   |
| 1385CDK6     | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 77  | , ,             |        |   | \$0.00 |    |   | \$0.00 | NA | l |
| 'otal        |   | 64  | \$6,353,962.20  | 100%   | V | \$U.UU |    | V | \$0.00 |    | ŀ |
| 1385CDG5     | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 64  | . , ,           |        |   | \$0.00 |    |   | \$0.00 | NA |   |
| Cotal        |   | 11  | \$1,229,395.03  | 100%   | 0 | \$0.00 |    | 0 | \$0.00 |    | ľ |
|              | Unavailable                                   | 6   | \$785,946.01    | 63.93% | _ |        |    | - | \$0.00 | NA |   |
| 1385C6Z1     | SUNTRUST<br>MORTGAGE INC                      | 5   | \$443,449.02    | 36.07% | 0 | \$0.00 | NA | 0 | \$0.00 | NA |   |
| Total        |   | 41  | \$5,532,967.32  | 100%   |   |        |    | 0 | \$0.00 |    | ľ |
|              | MORTGAGE INC Unavailable                      | 10  | , , ,           | 21.17% |   |        |    |   | \$0.00 | NA | ļ |
| 31385C6P3    | SUNTRUST                                      | 31  | \$4,361,377.32  | 78.83% | 0 | \$0.00 | NA | 0 | \$0.00 | NA | ( |

|                           | BISHOPS GATE                                  |                   |   |                                |                                |         |
|---------------------------|---|-------------------|---|--------------------------------|--------------------------------|---------|
|                           | RESIDENTIAL<br>MORTGAGE TRUST                 |                   |   |                                |                                |         |
| Total                     | MURIGAGE IRUSI                                | 72                | \$10 565 677 20                           | 100% 0 \$0.00                  | 0 \$0.00                       | 0 \$    |
| Total                     |   | 12                | \$10,565,677.29                           | 100% 0 50.00                   | 0 50.00                        | 01      |
| 31385CEY5                 | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 79                | \$9,990,997.70                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
| Total                     |   | 79                | \$9,990,997.70                            | 100% 0 \$0.00                  | 0 \$0.00                       | 0 \$    |
| 31385CGG2                 | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 56                | \$7,089,170.25                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
| Total                     |   | 56                | \$7,089,170.25                            | 100% 0 \$0.00                  | 0 \$0.00                       | 0 \$    |
| 31385CGR8                 | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 46                | \$3,939,817.72                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
| Total                     |   | 46                | \$3,939,817.72                            | 100% 0 \$0.00                  | 0 \$0.00                       | 0 \$    |
| 31385CGV9                 | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 83                | \$9,963,791.57                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
| Total                     |   | 83                | \$9,963,791.57                            | 100% 0 \$0.00                  | 0 \$0.00                       | 0 \$    |
| 31385CGW7                 | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 73                | \$9,605,925.00                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
| Total                     |   | 73                | \$9,605,925.00                            | 100% 0 \$0.00                  | 0 \$0.00                       | 0 \$    |
| 31385CKL6                 | PHH MORTGAGE<br>SERVICES<br>CORPORATION       | 20                | \$2,900,857.75                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
| Total                     |   | 20                | \$2,900,857.75                            | 100% 0 \$0.00                  | 0 \$0.00                       | 0 \$    |
| 31385CQG1                 | USAA FEDERAL<br>SAVINGS BANK                  | 66                | \$10,385,872.93                           | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
| Total                     |   | 66                | \$10,385,872.93                           | 100% 0 \$0.00                  | 0 \$0.00                       | 0 \$    |
| 31385CR88                 | USAA FEDERAL<br>SAVINGS BANK                  | 8                 | \$1,145,912.90                            | 100% 0 \$0.00                  | NA 0 \$0.00                    | NA 0 \$ |
| Total                     |   | 8                 | \$1,145,912.90                            | 100% 0 \$0.00                  | 0 \$0.00                       | 0 \$    |
| 31385CWQ2<br><b>Total</b> | Unavailable                                   | 425<br><b>425</b> | \$59,059,688.30<br><b>\$59,059,688.30</b> | 100% 0 \$0.00<br>100% 0 \$0.00 | NA 0 \$0.00<br>0 <b>\$0.00</b> | NA 0 \$ |
| 1 Utai                    |   | 443               | φυν,υυν,υσοιύυ                            | 100 % 0 50.00                  | 0 00.00                        | 101     |
| 31385CWR0                 | OHIO SAVINGS BANK                             | 1                 | \$79,000.00                               | 0.24% 0 \$0.00                 | NA 0 \$0.00                    | NA 0 \$ |

| -         | T                                    |     | •                                       |                 |             |          |
|-----------|--------------------------------------|-----|---|-----------------|-------------|----------|
|           | Unavailable                          | 244 | . / /                                   | 99.76% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                      | 245 | \$32,293,449.03                         | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           |                                      |     |   |                 |             |          |
| 31385CWS8 | Unavailable                          | 36  |   | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                      | 36  | \$3,901,869.26                          | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           | UNIVERSAL                            |     |   |                 |             |          |
| 31385DA27 | MORTGAGE<br>CORPORATION              | 25  | \$3,112,480.98                          | 84.62% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                          | 5   | \$565,533.55                            | 15.38% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                      | 30  | \$3,678,014.53                          | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           | UNIVERSAL                            |     |   |                 |             |          |
| 31385DA50 | MORTGAGE<br>CORPORATION              | 8   | \$728,800.00                            | 47.88% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                          | 4   | \$793,250.00                            | 52.12% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                      | 12  | \$1,522,050.00                          | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           |                                      |     |   |                 |             |          |
| 31385DAZ4 | UNIVERSAL<br>MORTGAGE<br>CORPORATION | 24  | \$2,729,865.00                          | 77.77% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                          | 6   | \$780,200.00                            | 22.23% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                      | 30  |   | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385DB26 | THIRD FEDERAL<br>SAVINGS AND LOAN    | 176 | \$21,000,231.34                         | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                      | 176 | \$21,000,231.34                         | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
|           |                                      |     |   | -               | -           |          |
| 31385DBP5 | SAVINGS BANK OF<br>DANBURY           | 44  | \$5,280,938.81                          | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                      | 44  | \$5,280,938.81                          | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385DBR1 | SAVINGS BANK OF                      | 27  | \$1,813,163.62                          | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     | DANBURY                              | 27  | \$1,813,163.62                          | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 1 Otai    |                                      | 41  | Φ1,01 <i>3</i> ,10 <i>3</i> ,0 <i>4</i> | 100 % 0 90.00   | 0 40.00     | υψι      |
| 31385DBS9 | SAVINGS BANK OF<br>DANBURY           | 10  | \$1,102,027.72                          | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                      | 10  | \$1,102,027.72                          | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385DBW0 | GMAC MORTGAGE<br>CORPORATION         | 59  | \$3,343,329.78                          | 98.1% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|           | Unavailable                          | 1   | \$64,713.10                             | 1.9% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |
| Total     |                                      | 60  | \$3,408,042.88                          | 100% 0 \$0.00   | 0 \$0.00    | 0 \$0    |
| 31385DBX8 | GMAC MORTGAGE<br>CORPORATION         | 24  | \$1,117,216.48                          | 100% 0 \$0.00   | NA 0 \$0.00 | NA 0 \$0 |

|  | 24   | \$1,117,216.48  | 100%   | 0   | \$0.00   |   | 0  | \$0.00   |  | 0   | \$(   |
|--|--|---|--|---|--|---|--|--|--|---|---|
|  |  |   |  |   |  |   |  |  |  |   |   |
| THIRD FEDERAL<br>SAVINGS AND LOAN              | 439  | \$51,000,109.53   | 100%   | 0   | \$0.00   | NA  | 0  | \$0.00   | NA   | 0   | \$(   |
|  | 439  | \$51,000,109.53   | 100%   | 0   | \$0.00   |   | 0  | \$0.00   |  | 0   | \$(   |
|  |  |   |  | -   |  |   |  |  |  |   | _   |
| M&T MORTGAGE<br>CORPORATION                    | 10   | \$818,566.52  |  |   |  |   |  |  |  |   |   |
| Unavailable                                    | 9  | \$784,174.11  |  | _   |  |   | _  |  |  |   |   |
|  | 19   | \$1,602,740.63  | 100%   | 0   | \$0.00   |   | 0  | \$0.00   |  | 0   | \$(   |
| WAR GAID AGE ON                                |  |   |  | -   |  |   |  |  |  |   |   |
| MUTUAL BANK, FA                                | 45   | \$2,639,566.62  |  |   |  |   |  |  |  |   |   |
| Unavailable                                    | 10   | \$697,436.55  |  |   |  |   | _  |  |  |   |   |
|  | 55   | \$3,337,003.17  | 100%   | 0   | \$0.00   |   | 0  | \$0.00   |  | 0   | \$(   |
| WASHINGTON                                     | 172  | \$10.393.346.02   | 73.69%   | 0   | \$0.00   | NA  | 0  | \$0.00   | NA   | 0   | \$(   |
|  |  |   |  |   |  |   |  |  |  |   |   |
| Unavailable                                    |  |   |  | _   |  |   | _  |  |  |   |   |
|  | 230  | \$14,104,886.57   | 100%   | U   | \$0.00   |   | U  | \$0.00   |  | U   | <del>\$</del> (   |
| WASHINGTON                                     |  |   |  |   |  |   |  |  |  |   | _   |
| MUTUAL BANK                                    | 12   | \$917,381.38  | 100%   | 0   | \$0.00   | NA  | 0  | \$0.00   | NA   | 0   | \$(   |
|  | 12   | \$917,381.38  | 100%   | 0   | \$0.00   |   | 0  | \$0.00   |  | 0   | \$(   |
|  |  |   |  |   |  |   |  |  |  |   |   |
| DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A | 24   | \$1,534,803.00  | 100%   | 0   | \$0.00   | NA  | 0  | \$0.00   | NA   | 0   | \$(   |
| ,  | 24   | \$1,534,803.00  | 100%   | 0   | \$0.00   |   | 0  | \$0.00   |  | 0   | <u>\$</u> (   |
|  |  |   |  |   |  |   |  |  |  |   |   |
| WASHINGTON<br>MUTUAL BANK, FA                  | 39   | \$3,436,972.49  | 56.77%   | 0   | \$0.00   | NA  | 0  | \$0.00   | NA   | 0   | \$(   |
| Unavailable                                    | 22   | \$2,617,157.22  | 43.23%   | 0   | \$0.00   | NA  | 0  | \$0.00   | NA   | 0   | \$(   |
|  | 61   | \$6,054,129.71  | 100%   | 0   | \$0.00   |   | 0  | \$0.00   |  | 0   | \$(   |
|  |  |   |  |   |  |   |  |  |  |   |   |
| WASHINGTON<br>MUTUAL BANK, FA                  | 63   | \$3,808,652.19  | 91.51%   | 0   | \$0.00   | NA  | 0  | \$0.00   | NA   | 0   | \$(   |
| Unavailable                                    | 5  | \$353,500.00  | 8.49%  | 0   | \$0.00   | NA  | 0  | \$0.00   | NA   | 0   | \$(   |
|  | 68   | \$4,162,152.19  | 100%   | 0   | \$0.00   |   | 0  | \$0.00   |  | 0   | \$(   |
|  |  |   |  |   |  |   |  |  |  |   |   |
| WASHINGTON<br>MUTUAL BANK, FA                  | 73   | \$11,199,571.55   | 78.61%   | 0   | \$0.00   | NA  | 0  | \$0.00   | NA   | 0   | \$(   |
| Unavailable                                    | 18   | \$3,047,101.74  |  | _   |  |   | _  |  |  |   |   |
|  | 91   | \$14,246,673.29   | 100%   | 0   | \$0.00   |   | 0  | \$0.00   |  | 0   | \$(   |
| TOWN AND                                       | 2  | \$189,745.24  | 31.2%  | 0   | \$0.00   | NA  | 0  | \$0.00   | NA   | 0   | \$(   |
|  | M&T MORTGAGE CORPORATION Unavailable  WASHINGTON MUTUAL BANK, FA Unavailable  WASHINGTON MUTUAL BANK MUTUAL BANK  DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A  WASHINGTON MUTUAL BANK, FA Unavailable  WASHINGTON MUTUAL BANK, FA Unavailable | THIRD FEDERAL SAVINGS AND LOAN 439  M&T MORTGAGE CORPORATION 10  Unavailable 9  WASHINGTON MUTUAL BANK, FA 172  Unavailable 58  WASHINGTON MUTUAL BANK, FA 172  Unavailable 58  230  WASHINGTON MUTUAL BANK 12  DOWNEY SAVINGS AND LOAN 24 ASSOCIATION, F.A 24  WASHINGTON MUTUAL BANK, FA 12  DOWNEY SAVINGS AND LOAN 24 ASSOCIATION, F.A 24  WASHINGTON MUTUAL BANK, FA 19  Unavailable 5  68  WASHINGTON MUTUAL BANK, FA 173  Unavailable 18  91  TOWN AND 2 | THIRD FEDERAL SAVINGS AND LOAN 439 \$51,000,109.53  M&T MORTGAGE CORPORATION 10 \$818,566.52 Unavailable 9 \$784,174.11 19 \$1,602,740.63  WASHINGTON MUTUAL BANK, FA 10 \$697,436.55  WASHINGTON MUTUAL BANK, FA 172 \$10,393,346.02 Unavailable 58 \$3,711,540.55  Unavailable 58 \$3,711,540.55  WASHINGTON MUTUAL BANK 12 \$917,381.38  DOWNEY SAVINGS AND LOAN 24 \$1,534,803.00  WASHINGTON MUTUAL BANK 24 \$1,534,803.00  WASHINGTON MUTUAL BANK 39 \$3,436,972.49 Unavailable 22 \$2,617,157.22  WASHINGTON MUTUAL BANK, FA 19 \$3,436,972.49  WASHINGTON MUTUAL BANK, FA 19 \$3,500.00  WASHINGTON MUTUAL BANK, FA 19 \$3,500.00  WASHINGTON MUTUAL BANK, FA 19 \$3,500.00  WASHINGTON MUTUAL BANK, FA 19 \$11,199,571.55  Unavailable 18 \$3,047,101.74  91 \$14,246,673.29  TOWN AND 2 \$189,745.24 | THIRD FEDERAL SAVINGS AND LOAN 439 \$51,000,109.53 100%  439 \$51,000,109.53 100%  M&T MORTGAGE CORPORATION 10 \$818,566.52 51.07%  Unavailable 9 \$784,174.11 48.93%  19 \$1,602,740.63 100%  WASHINGTON MUTUAL BANK, FA 10 \$697,436.55 20.9%  WASHINGTON MUTUAL BANK, FA 172 \$10,393,346.02 73.69%  Unavailable 58 \$3,711,540.55 26.31%  230 \$14,104,886.57 100%  WASHINGTON MUTUAL BANK 12 \$917,381.38 100%  WASHINGTON MUTUAL BANK 12 \$917,381.38 100%  WASHINGTON 12 \$10,393,346.02 73.69%  WASHINGTON 14 \$1,534,803.00 100%  ASSOCIATION, F.A 24 \$1,534,803.00 100%  WASHINGTON MUTUAL BANK, FA 173 \$1,534,803.00 100%  WASHINGTON 19 \$3,436,972.49 56.77%  Unavailable 22 \$2,617,157.22 43.23%  61 \$6,054,129.71 100%  WASHINGTON MUTUAL BANK, FA 19 \$3,436,972.49 56.77%  Unavailable 5 \$353,500.00 8.49%  WASHINGTON MUTUAL BANK, FA 19 \$3,436,972.49 56.77%  Unavailable 5 \$353,500.00 8.49%  WASHINGTON MUTUAL BANK, FA 19 \$3,436,972.49 56.77%  Unavailable 5 \$353,500.00 8.49%  WASHINGTON MUTUAL BANK, FA 19 \$11,199,571.55 78.61%  Unavailable 18 \$3,047,101.74 21.39%  TOWN AND 2 \$189,745.24 31.2% | THIRD FEDERAL SAVINGS AND LOAN 439 \$51,000,109.53 100% 0  M&T MORTGAGE CORPORATION 10 \$818,566.52 51.07% 0  Unavailable 9 \$784,174.11 48.93% 0  19 \$1,602,740.63 100% 0  WASHINGTON MUTUAL BANK, FA 10 \$2,639,566.62 79.1% 0  WASHINGTON MUTUAL BANK, FA 172 \$10,393,346.02 73.69% 0  WASHINGTON MUTUAL BANK, FA 172 \$10,393,346.02 73.69% 0  WASHINGTON MUTUAL BANK, FA 172 \$10,393,346.02 73.69% 0  WASHINGTON MUTUAL BANK 12 \$917,381.38 100% 0  WASHINGTON MUTUAL BANK 12 \$917,381.38 100% 0  WASHINGTON MUTUAL BANK 12 \$917,381.38 100% 0  WASHINGTON ASSOCIATION, F.A 24 \$1,534,803.00 100% 0  WASHINGTON MUTUAL BANK, FA 173 \$1,540.55 26.77% 0  WASHINGTON MUTUAL BANK, FA 174 \$1,534,803.00 100% 0  WASHINGTON MUTUAL BANK, FA 175 \$1,53 | THIRD FEDERAL SAVINGS AND LOAN 439 \$51,000,109.53 100% 0 \$0.00    M&T MORTGAGE CORPORATION 10 \$818,566.52 51.07% 0 \$0.00    Unavailable 9 \$784,174.11 48.93% 0 \$0.00    19 \$1,602,740.63 100% 0 \$0.00    WASHINGTON MUTUAL BANK, FA 10 \$697,436.55 20.9% 0 \$0.00    WASHINGTON MUTUAL BANK, FA 172 \$10,393,346.02 73.69% 0 \$0.00    WASHINGTON MUTUAL BANK, FA 172 \$10,393,346.02 73.69% 0 \$0.00    WASHINGTON MUTUAL BANK 12 \$917,381.38 100% 0 \$0.00    WASHINGTON SAVINGS AND LOAN 24 \$1,534,803.00 100% 0 \$0.00    WASHINGTON MUTUAL BANK 12 \$917,381.38 100% 0 \$0.00    WASHINGTON SAVINGS AND LOAN 24 \$1,534,803.00 100% 0 \$0.00    WASHINGTON SAVINGS AND LOAN 35.00 100% 0 \$0.00    WASHINGTON SAVINGS AND LOAN 35.00 100% 0 \$0.00    WASHINGTON SAVINGS AND LOAN 35.00 100% 0 \$0.00    WASHINGTON SAVINGS AND LOAN 35.3436,972.49 56.77% 0 \$0.00    WASHINGTON SAVINGS AND LOAN 35.3436,972.49 56.77% 0 \$0.00    WASHINGTON SAVINGS AND LOAN 35.3436,972.49 56.77% 0 \$0.00    WASHINGTON SAVINGS AND LOAN 35.353,500.00 84.99% 0 \$0.00    WASHINGTON SAVINGS AND LOAN 35.35 | THIRD FEDERAL SAVINGS AND LOAN 439 \$51,000,109.53 100% 0 \$0.00 NA  WASHINGTON MUTUAL BANK, FA 12 \$10,393,346.02 73.69% 0 \$0.00 NA  WASHINGTON MUTUAL BANK 12 \$917,381.38 100% 0 \$0.00 NA  WASHINGTON MUTUAL BANK 12 \$917,381.38 100% 0 \$0.00 NA  WASHINGTON MUTUAL BANK 12 \$917,381.38 100% 0 \$0.00 NA  WASHINGTON MUTUAL BANK 14 \$917,381.38 100% 0 \$0.00 NA  WASHINGTON MUTUAL BANK 15 \$1,534,803.00 100% 0 \$0.00 NA  WASHINGTON MUTUAL BANK 16 \$1 \$1,534,803.00 100% 0 \$0.00 NA  WASHINGTON MUTUAL BANK 17 \$1,534,555 26.31% 0 \$0.00 NA  WASHINGTON MUTUAL BANK 12 \$1,534,803.00 100% 0 \$0.00 NA  WASHINGTON SAVINGS AND LOAN 24 \$1,534,803.00 100% 0 \$0.00 NA  WASHINGTON SAVINGS AND LOAN 25 \$1,544,8 | THIRD FEDERAL SAVINGS AND LOAN 439 \$51,000,109.53 100% 0 \$0.00 NA 0 \$0.00 | THIRD FEDERAL SAVINGS AND LOAN 439 \$51,000,109.53 100% 0 \$0.00 NA 0 \$0.00 | THIRD FEDERAL SAVINGS AND LOAN 439 \$51,000,109.53 100% 0 \$0.00 NA | THIRD FEDERAL SAVINGS AND LOAN 439 \$51,000,109.53 100% 0 \$0.00 NA |

|           | MORTGAGE                                  |     |                 |                |             |      |            |
|-----------|---|-----|-----------------|----------------|-------------|------|------------|
|           | COMPANY                                   |     |                 |                |             |      |            |
|           | Unavailable                               | 6   |                 | 68.8% 0 \$0.00 | NA 0 \$0.00 | NA 0 |            |
| Total     |   | 8   | \$608,212.02    | 100% 0 \$0.00  | 0 \$0.00    | 0    | \$(        |
| 31385DGD7 | Unavailable                               | 59  | \$4,927,218.60  | 100% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$(        |
| Total     | Chavanable                                | 59  |                 | 100% 0 \$0.00  | 0 \$0.00    | 0    |            |
|           |   |     |                 |                |             |      |            |
| 31385DGG0 | Unavailable                               | 109 | , ,             | 100% 0 \$0.00  | NA 0 \$0.00 | NA 0 |            |
| Total     |   | 109 | \$11,242,186.91 | 100% 0 \$0.00  | 0 \$0.00    | 0    | \$(        |
| 31385DGJ4 | Unavailable                               | 74  | \$5,736,071.23  | 100% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$(        |
| Total     |   | 74  | \$5,736,071.23  | 100% 0 \$0.00  | 0 \$0.00    | 0    | \$(        |
| 31385DGK1 | Unavailable                               | 41  | \$3,484,053.11  | 100% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$(        |
| Total     |   | 41  | \$3,484,053.11  | 100% 0 \$0.00  | 0 \$0.00    | 0    |            |
| 31385DK75 | PENNSYLVANIA<br>HOUSING FINANCE<br>AGENCY | 47  | \$4,641,598.06  | 100% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$(        |
| Total     |   | 47  | \$4,641,598.06  | 100% 0 \$0.00  | 0 \$0.00    | 0    | \$(        |
| 31385DK91 | PENNSYLVANIA<br>HOUSING FINANCE<br>AGENCY | 121 | \$10,295,263.23 | 100% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$(        |
| Total     |   | 121 | \$10,295,263.23 | 100% 0 \$0.00  | 0 \$0.00    | 0    | <b>\$(</b> |
| 31385DQE4 | NCB SAVINGS BANK<br>FSB                   | 13  | \$1,194,900.00  | 100% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$(        |
| Total     |   | 13  | \$1,194,900.00  | 100% 0 \$0.00  | 0 \$0.00    | 0    | \$(        |
| 31385DSZ5 | Unavailable                               | 10  | \$548,809.04    | 100% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$(        |
| Total     |   | 10  | \$548,809.04    | 100% 0 \$0.00  | 0 \$0.00    | 0    | \$(        |
| 31385DXB2 | BANK OF STANLY                            | 22  | \$1,629,361.63  | 100% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$(        |
| Total     |   | 22  | \$1,629,361.63  | 100% 0 \$0.00  | 0 \$0.00    | 0    |            |
| 31385DXW6 | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY  | 10  | \$1,715,830.16  | 100% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$(        |
| Total     |   | 10  | \$1,715,830.16  | 100% 0 \$0.00  | 0 \$0.00    | 0    | \$(        |
| 31385DZX2 | GOLDMAN SACHS<br>MORTGAGE<br>COMPANY      | 121 | \$6,294,644.54  | 100% 0 \$0.00  | NA 0 \$0.00 | NA 0 | \$(        |
| Total     |   | 121 | \$6,294,644.54  | 100% 0 \$0.00  | 0 \$0.00    | 0    | \$(        |

|           |                                  |     |                 |               |             | <u> </u> | Π  |
|-----------|----------------------------------|-----|-----------------|---------------|-------------|----------|----|
| 31385EG29 | BANKATLANTIC<br>CAPITAL MARKETS  | 19  | \$551,116.13    | 100% 0 \$0.00 | NA 0 \$0.00 | NA 0     | \$ |
| Total     | CHITTE WINKE                     | 19  | \$551,116.13    | 100% 0 \$0.00 | 0 \$0.00    | 0        | \$ |
|           |                                  |     |                 |               |             |          |    |
| 31385EG45 | BANKATLANTIC<br>CAPITAL MARKETS  | 25  | \$109,715.53    | 100% 0 \$0.00 | NA 0 \$0.00 | NA 0     |    |
| Total     |                                  | 25  | \$109,715.53    | 100% 0 \$0.00 | 0 \$0.00    | 0        | \$ |
| 31385EGG8 | DLJ MORTGAGE<br>CAPITAL INC      | 220 | \$31,842,865.59 | 100% 0 \$0.00 | NA 0 \$0.00 | NA 0     | \$ |
| Total     |                                  | 220 | \$31,842,865.59 | 100% 0 \$0.00 | 0 \$0.00    | 0        | \$ |
| 31385EGH6 | DLJ MORTGAGE<br>CAPITAL INC      | 525 | \$68,518,501.42 | 100% 0 \$0.00 | NA 0 \$0.00 | NA 0     | \$ |
| Total     |                                  | 525 | \$68,518,501.42 | 100% 0 \$0.00 | 0 \$0.00    | 0        | \$ |
| 31385EGJ2 | DLJ MORTGAGE<br>CAPITAL INC      | 429 | \$49,006,999.90 | 100% 0 \$0.00 | NA 0 \$0.00 | NA 0     | \$ |
| Total     |                                  | 429 | \$49,006,999.90 | 100% 0 \$0.00 | 0 \$0.00    | 0        | \$ |
| 31385EHA0 | Unavailable                      | 19  | \$1,114,442.00  | 100% 0 \$0.00 | NA 0 \$0.00 | NA 0     | \$ |
| Total     |                                  | 19  | \$1,114,442.00  | 100% 0 \$0.00 | 0 \$0.00    | 0        | \$ |
| 31385EHB8 | Unavailable                      | 25  | \$1,408,716.66  | 100% 0 \$0.00 | NA 0 \$0.00 | NA 0     | \$ |
| Total     |                                  | 25  | \$1,408,716.66  | 100% 0 \$0.00 | 0 \$0.00    | 0        | \$ |
| 31385EHP7 | LEHMAN BROTHERS<br>HOLDINGS, INC | 224 | \$18,677,952.66 | 100% 0 \$0.00 | NA 0 \$0.00 | NA 0     | \$ |
| Total     |                                  | 224 | \$18,677,952.66 | 100% 0 \$0.00 | 0 \$0.00    | 0        | \$ |
| 31385EHQ5 | LEHMAN BROTHERS<br>HOLDINGS, INC | 58  | \$3,768,228.70  | 100% 0 \$0.00 | NA 0 \$0.00 | NA 0     | \$ |
| Total     |                                  | 58  | \$3,768,228.70  | 100% 0 \$0.00 | 0 \$0.00    | 0        | \$ |
| 31385EHR3 | LEHMAN BROTHERS<br>HOLDINGS, INC | 23  | \$1,395,158.24  | 100% 0 \$0.00 | NA 0 \$0.00 | NA 0     | \$ |
| Total     | ,                                | 23  | \$1,395,158.24  | 100% 0 \$0.00 | 0 \$0.00    | 0        | \$ |
| 31385EHS1 | LEHMAN BROTHERS<br>HOLDINGS, INC | 784 | \$46,064,588.59 | 100% 0 \$0.00 | NA 0 \$0.00 | NA 0     | \$ |
| Total     |                                  | 784 | \$46,064,588.59 | 100% 0 \$0.00 | 0 \$0.00    | 0        | \$ |
| 31385EHU6 | LEHMAN BROTHERS<br>HOLDINGS, INC | 141 | \$11,456,260.27 | 100% 0 \$0.00 | NA 0 \$0.00 | NA 0     | \$ |
| Total     | ,                                | 141 | \$11,456,260.27 | 100% 0 \$0.00 | 0 \$0.00    | 0        | \$ |

|           |  | 1  |                |                |             |          |
|-----------|--|----|----------------|----------------|-------------|----------|
| 31371JMB7 | AMSOUTH BANK   | 1  | \$69,350.00    | 0.17% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | BANK OF HAWAII   | 9  | \$2,185,789.90 | 5.44% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | CHEVY CHASE<br>SAVINGS BANK FSB                        | 3  | \$440,000.00   | 1.1% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|           | CITIMORTGAGE, INC                                      | 5  | \$411,646.00   | 1.03% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | COLONIAL SAVINGS<br>FA                                 | 1  | \$79,940.62    | 0.2% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|           | COLUMBIA<br>NATIONAL INC                               | 7  | \$627,409.26   | 1.56% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | COMMONWEALTH<br>SAVINGS BANK                           | 4  | \$436,400.00   | 1.09% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | COUNTRYWIDE<br>HOME LOANS, INC                         | 10 | \$1,291,926.12 | 3.22% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A         | 4  | \$242,800.00   | 0.6% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|           | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY               | 25 | \$3,541,887.19 | 8.82% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | FIRST UNION<br>MORTGAGE<br>CORPORATION                 | 9  | \$1,215,306.90 | 3.03% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | FIRSTRUST<br>MORTGAGE<br>COMPANY                       | 6  | \$757,000.00   | 1.89% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | FORTRESS<br>MORTGAGE, INC                              | 1  | \$154,705.00   | 0.39% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | GATEWAY FUNDING<br>DIVERSIFIED<br>MORTGAGE<br>SERVICES | 17 | \$1,887,132.60 | 4.7% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
|           | GE CAPITAL<br>MORTGAGE<br>SERVICES                     | 6  | \$863,809.19   | 2.15% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | GUARANTY BANK<br>SSB                                   | 2  | \$287,891.47   | 0.72% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | HOMESTEAD<br>MORTGAGE<br>COMPANY                       | 2  | \$245,824.26   | 0.61% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | ICM MORTGAGE<br>CORPORATION                            | 12 | \$1,411,341.00 | 3.52% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | M&T MORTGAGE<br>CORPORATION                            | 5  | \$618,856.71   | 1.54% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           | MARKET STREET<br>MORTGAGE<br>CORPORATION               | 7  | \$1,237,744.00 | 3.08% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
|           |  | 1  | \$96,000.00    | 0.24% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |

| MEMBERS<br>MORTGAGE<br>COMPANY INC                      |    |                |                |             |          |
|---|----|----------------|----------------|-------------|----------|
| OLD KENT<br>MORTGAGE<br>COMPANY                         | 1  | \$65,951.01    | 0.16% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| PRISM MORTGAGE<br>COMPANY                               | 4  | \$716,381.26   | 1.78% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| PROVIDENT BANK OF<br>MARYLAND                           | 1  | \$252,700.00   | 0.63% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| RATE ONE HOME<br>LOANS INC                              | 2  | \$220,569.89   | 0.55% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| REGIONS<br>MORTGAGE, INC                                | 1  | \$80,650.00    | 0.2% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
| SUNSHINE<br>MORTGAGE<br>CORPORATION                     | 4  | \$614,348.39   | 1.53% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| SYNOVUS<br>MORTGAGE<br>CORPORATION                      | 8  | \$966,088.85   | 2.41% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| TAYLOR, BEAN AND<br>WHITAKER<br>MORTGAGE<br>CORPORATION | 1  | \$197,360.61   | 0.49% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| THE HUNTINGTON<br>MORTGAGE<br>COMPANY                   | 12 | \$1,455,721.92 | 3.63% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| TRUSTCORP<br>MORTGAGE<br>COMPANY                        | 1  | \$70,800.00    | 0.18% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| TRUSTMARK<br>NATIONAL BANK                              | 3  | \$313,193.52   | 0.78% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| UNITED JERSEY<br>BANK                                   | 4  | \$408,111.77   | 1.02% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| UNIVERSAL<br>AMERICAN<br>MORTGAGE<br>COMPANY            | 5  | \$721,050.00   | 1.8% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
| UNIVERSAL<br>MORTGAGE<br>CORPORATION                    | 2  | \$311,000.00   | 0.77% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| WACHOVIA<br>MORTGAGE<br>COMPANY                         | 5  | \$691,041.04   | 1.72% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| WASHINGTON<br>MUTUAL FEDERAL<br>SAVINGS BANK            | 2  | \$324,764.76   | 0.81% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| WEBSTER BANK  | 3  | \$503,992.85   | 1.26% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |

|           | Unavailable  | 114 | \$14,132,123.44 | 35.18% | 0 \$0.00 | NA | 0.00     | NA |     |
|-----------|--|-----|-----------------|--------|----------|----|----------|----|-----|
| Γotal     |  | 310 | \$40,148,609.53 | 100%   | 0 \$0.00 |    | \$0.00   |    | 0 9 |
| 31371JMC5 | ALLIANCE<br>MORTGAGE<br>COMPANY (NERO)             | 1   | \$74,700.00     | 0.02%  | 0 \$0.00 | NA | 0 \$0.00 | NA | 0.5 |
|           | AMSOUTH BANK                                       | 16  | \$1,703,499.20  | 0.46%  | 0 \$0.00 | NA | \$0.00   | NA | 0.5 |
|           | ASTORIA FEDERAL<br>SAVINGS AND LOAN<br>ASSOCIATION | 3   | \$499,000.00    |        | 0 \$0.00 |    | \$0.00   | NA |     |
|           | BANCMORTGAGE<br>FINANCIAL<br>CORPORATION           | 2   | \$445,558.35    | 0.12%  | 0 \$0.00 | NA | 0 \$0.00 | NA | 0.5 |
|           | BANK OF HAWAII                                     | 58  | \$10,502,212.18 | 2.86%  | 0 \$0.00 | NA | 0.00     | NA | 0.5 |
|           | BRENTON<br>MORTGAGES, INC                          | 37  | \$3,998,738.26  | 1.09%  | 0 \$0.00 | NA | \$0.00   | NA | 0.5 |
|           | CARDINAL<br>FINANCIAL<br>COMPANY                   | 17  | \$1,978,100.00  | 0.54%  | 0 \$0.00 | NA | 0 \$0.00 | NA | 0.5 |
|           | CENTRAL CAROLINA<br>BANK AND TRUST<br>COMPANY      | 75  | \$9,708,241.92  | 2.65%  | 0 \$0.00 | NA | \$0.00   | NA | 0.5 |
|           | CHERRY CREEK<br>MORTGAGE<br>COMPANY                | 30  | \$4,533,974.14  | 1.24%  | 0 \$0.00 | NA | \$0.00   | NA | 0.5 |
|           | CHEVY CHASE<br>SAVINGS BANK FSB                    | 5   | \$678,429.41    | 0.18%  | 0 \$0.00 | NA | \$0.00   | NA | 0 5 |
|           | CIMARRON<br>MORTGAGE<br>COMPANY                    | 3   | \$403,681.55    | 0.11%  | 0 \$0.00 | NA | \$0.00   | NA | 0.5 |
|           | CITIMORTGAGE, INC                                  | 7   | \$654,561.74    | 0.18%  | 0 \$0.00 | NA | \$0.00   | NA | 0.5 |
|           | COUNTRYWIDE<br>HOME LOANS, INC                     | 38  | \$5,121,322.58  | 1.4%   | 0 \$0.00 | NA | \$0.00   | NA | 0.5 |
|           | CROSSLAND<br>MORTGAGE<br>CORPORATION               | 1   | \$205,768.70    | 0.06%  | 0 \$0.00 | NA | \$0.00   | NA | 0.5 |
|           | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A     | 3   | \$545,400.00    | 0.15%  | 0 \$0.00 | NA | \$0.00   | NA | 0.5 |
|           | EXCHANGE<br>FINANCIAL<br>CORPORATION               | 2   | \$219,250.00    | 0.06%  | 0 \$0.00 | NA | \$0.00   | NA | 0.5 |
|           | FIRST CHICAGO NBD<br>MORTGAGE<br>COMPANY           | 252 | \$30,788,027.90 | 8.39%  | 0 \$0.00 | NA | \$0.00   | NA | 0.5 |
|           | FIRSTRUST<br>MORTGAGE<br>COMPANY                   | 21  | \$2,939,174.33  | 0.8%   | 0 \$0.00 | NA | \$0.00   | NA | 0.5 |

|   |    |                 |         |        |    |          | -  | _ |     |
|---|----|-----------------|---------|--------|----|----------|----|---|-----|
| FLEET MORTGAGE<br>CORPORATION                                   | 1  | \$40,298.50     | 0.01% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| FORTRESS<br>MORTGAGE, INC                                       | 11 | \$1,455,755.00  | 0.4% 0  | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| GATEWAY FUNDING<br>DIVERSIFIED<br>MORTGAGE<br>SERVICES          | 22 | \$3,281,614.28  | 0.89% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| GE CAPITAL<br>MORTGAGE<br>SERVICES                              | 3  | \$453,900.00    | 0.12% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| GN MORTGAGE<br>CORPORATION                                      | 1  | \$181,874.75    | 0.05% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| GUARANTY BANK<br>SSB  | 34 | \$4,835,075.73  | 1.32% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| GUARDIAN<br>MORTGAGE<br>COMPANY INC                             | 17 | \$2,059,400.00  | 0.56% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| HOMESIDE LENDING,<br>INC  | 1  | \$124,920.30    | 0.03% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| HOMESTEAD<br>MORTGAGE<br>COMPANY                                | 23 | \$2,535,873.31  | 0.69% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| HSBC MORTGAGE<br>CORPORATION (USA)                              | 11 | \$1,483,982.36  | 0.4% 0  | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| ICM MORTGAGE<br>CORPORATION                                     | 26 | \$4,054,234.80  | 1.1% 0  | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| IVANHOE FINANCIAL<br>INC  | 10 | \$1,510,150.00  | 0.41% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| M&T MORTGAGE<br>CORPORATION                                     | 31 | \$4,049,691.48  | 1.1% 0  | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| MARKET STREET<br>MORTGAGE<br>CORPORATION                        | 69 | \$10,207,255.53 | 2.78% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| MEMBERS<br>MORTGAGE<br>COMPANY INC                              | 4  | \$629,100.00    | 0.17% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$( |
| MORGAN STANLEY<br>DEAN WITTER<br>CREDIT<br>CORPORATION          | 2  | \$319,841.73    | 0.09% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| MORTGAGE ACCESS<br>CORP.DBA WEICHERT<br>FINANCIAL SERVICES      | 2  | \$271,720.10    | 0.07% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |
| NAMCO ASSET<br>MANAGEMENT<br>INC./NORTH<br>AMERICAN<br>MORTGAGE | 6  | \$804,905.87    | 0.22% 0 | \$0.00 | NA | 0 \$0.00 | NA | 0 | \$0 |

| COMPANY (NAMC)  |     |                 |             |        |          |         |
|---|-----|-----------------|-------------|--------|----------|---------|
| NATIONAL CITY<br>MORTGAGE<br>COMPANY                    | 14  | \$1,792,458.66  | 0.49% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |
| NORTH AMERICAN<br>SAVINGS BANK F.S.B                    | 7   | \$1,103,528.77  | 0.3% 0 \$0  | .00 NA | 0 \$0.00 | NA 0 \$ |
| OLD KENT<br>MORTGAGE<br>COMPANY                         | 1   | \$84,065.00     | 0.02% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |
| PATHFINDER BANK   | 2   | \$191,118.20    | 0.05% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |
| PINE STATE<br>MORTGAGE<br>CORPORATION                   | 11  | \$1,552,171.65  | 0.42% 0 \$0 |        | 0 \$0.00 | NA 0 \$ |
| PLYMOUTH SAVINGS<br>BANK                                | 12  | \$1,538,861.63  | 0.42% 0 \$0 | .00 NA | 0\$0.00  | NA 0 \$ |
| PRISM MORTGAGE<br>COMPANY                               | 11  | \$1,799,235.17  | 0.49% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |
| RATE ONE HOME<br>LOANS INC                              | 5   | \$547,000.00    | 0.15% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |
| REGIONS<br>MORTGAGE, INC                                | 55  | \$7,889,884.74  | 2.15% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |
| ROSLYN NATIONAL<br>MORTGAGE<br>CORPORATION              | 1   | \$205,000.00    | 0.06% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |
| SUNSHINE<br>MORTGAGE<br>CORPORATION                     | 51  | \$7,855,350.00  | 2.14% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |
| SYNOVUS<br>MORTGAGE<br>CORPORATION                      | 115 | \$15,336,827.58 | 4.18% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |
| TAYLOR, BEAN AND<br>WHITAKER<br>MORTGAGE<br>CORPORATION | 62  | \$7,888,865.15  | 2.15% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |
| TEMPLE-INLAND<br>MORTGAGE<br>CORPORATION                | 1   | \$133,200.00    | 0.04% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |
| THE BRANCH<br>BANKING AND TRUST<br>COMPANY              | 1   | \$174,800.00    | 0.05% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |
| THE HUNTINGTON<br>MORTGAGE<br>COMPANY                   | 25  | \$3,308,366.20  | 0.9% 0 \$0  | .00 NA | 0 \$0.00 | NA 0 \$ |
| TRUSTCORP<br>MORTGAGE<br>COMPANY                        | 18  | \$2,515,859.85  | 0.69% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |
| TRUSTMARK<br>NATIONAL BANK                              | 10  | \$1,279,492.97  | 0.35% 0 \$0 | .00 NA | 0 \$0.00 | NA 0 \$ |

|           | UNITED JERSEY<br>BANK                          | 13    | \$2,147,459.41   | 0.59%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | 70             | \$ |
|-----------|--|-------|------------------|--------|-------------|---------------|----|----------|----|----------------|----|
|           | UNIVERSAL<br>MORTGAGE<br>CORPORATION           | 7     | 7 \$945,025.00   | 0.26%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | 70             | \$ |
|           | WACHOVIA<br>MORTGAGE<br>COMPANY                | 136   | \$17,744,958.90  | 4.84%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | 0              | \$ |
|           | Unavailable                                    | 1,239 | \$177,583,257.12 | 48.4%  | 0 \$0       | J.00          | NA | 0 \$0.00 | NA | <b>1</b> 0     | \$ |
| Гotal     |  | 2,642 | \$366,916,020.00 | 100%   | 0 \$0       | J <b>.</b> 00 |    | 0 \$0.00 |    |                | \$ |
|           |  |       |                  |        | $\prod_{i}$ |               |    | $\prod$  |    | $\int_{0}^{1}$ | Ĺ  |
| 31371JMD3 | ABN AMRO<br>MORTGAGE GROUP,<br>INC             | 56    | 5 \$4,508,487.71 | 0.82%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | 70             | \$ |
|           | AMERICAN HOME<br>MORTGAGE<br>CORPORATION       | 1     | \$300,000.00     | 0.05%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | 70             | \$ |
|           | AMSOUTH BANK                                   | 29    | \$3,008,736.24   | 0.55%  | 0 \$0       | J.00          | NA | 0 \$0.00 | NA | <b>1</b> 0     | \$ |
|           | BANK OF HAWAII                                 | 10    | \$1,569,057.71   | 0.28%  |             |               | NA | 0 \$0.00 | NA |                |    |
|           | BANK OF NEWPORT                                | 1     | \$95,000.00      | 0.02%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA |                |    |
|           | BRENTON<br>MORTGAGES, INC                      | 48    | \$5,498,388.30   | 1%     | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | 70             | \$ |
|           | CARDINAL<br>FINANCIAL<br>COMPANY               | 8     | \$982,250.00     | 0.18%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | <b>,</b> 0     | \$ |
|           | CENTRAL CAROLINA<br>BANK AND TRUST<br>COMPANY  | 23    | \$2,325,660.94   | 0.42%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | 70             | \$ |
|           | CHERRY CREEK<br>MORTGAGE<br>COMPANY            | 23    | \$2,903,083.28   | 0.53%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | 70             | \$ |
|           | CIMARRON<br>MORTGAGE<br>COMPANY                | 5     | \$596,036.82     | 0.11%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | 70             | \$ |
|           | CITIMORTGAGE, INC                              | 21    | \$1,556,188.23   | 0.28%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | <b>1</b> 0     | ٩  |
|           | COUNTRYWIDE<br>HOME LOANS, INC                 | 20    | \$2,472,841.06   | 0.45%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | 70             | 5  |
|           | CROSSLAND<br>MORTGAGE<br>CORPORATION           | 17    | \$2,070,894.47   | 0.38%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | 0              | 5  |
|           | DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A | 2     | \$404,882.66     | 0.07%  | 0 \$0       | ).00          | NA | 0 \$0.00 | NA | 0              | 3  |
|           | EXCHANGE<br>FINANCIAL<br>CORPORATION           | 14    | \$1,486,150.00   | 0.27%  |             |               |    | 0 \$0.00 |    | Ш              |    |
|           | FIRST CHICAGO NBD<br>MORTGAGE                  | 999   | \$107,788,252.96 | 19.54% | 0 \$0       | 0.00          | NA | 0 \$0.00 | NA | . 0            |    |

| COMPANY  |     |                 |       |          |             |          |
|--|-----|-----------------|-------|----------|-------------|----------|
| FIRST FEDERAL<br>SAVINGS BANK<br>LACROSSE-MADISON      | 28  | \$2,742,314.69  | 0.5%  | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| FIRSTRUST<br>MORTGAGE<br>COMPANY                       | 53  | \$6,970,194.16  | 1.26% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$6 |
| FLEET MORTGAGE<br>CORPORATION                          | 3   | \$427,734.48    | 0.08% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| FORTRESS<br>MORTGAGE, INC                              | 14  | \$1,956,840.00  | 0.35% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| GATEWAY FUNDING<br>DIVERSIFIED<br>MORTGAGE<br>SERVICES | 42  | \$5,072,395.37  | 0.92% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$6 |
| GE CAPITAL<br>MORTGAGE<br>SERVICES                     | 7   | \$1,071,339.90  | 0.19% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| GN MORTGAGE<br>CORPORATION                             | 1   | \$156,000.00    | 0.03% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| GUARANTY BANK<br>SSB                                   | 154 | \$19,966,243.81 | 3.62% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| GUARDIAN<br>MORTGAGE<br>COMPANY INC                    | 8   | \$1,173,700.00  | 0.21% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| GUILD MORTGAGE<br>COMPANY                              | 9   | \$902,586.99    | 0.16% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| HOMESTEAD<br>MORTGAGE<br>COMPANY                       | 79  | \$9,658,039.42  | 1.75% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| HSBC MORTGAGE<br>CORPORATION (USA)                     | 12  | \$1,001,259.28  | 0.18% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| ICM MORTGAGE<br>CORPORATION                            | 23  | \$2,858,620.00  | 0.52% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| INDYMAC, INC. DBA<br>LOANWORKS                         | 3   | \$602,385.00    | 0.11% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| INLAND MORTGAGE<br>CORPORATION                         | 3   | \$248,560.30    | 0.05% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$6 |
| IVANHOE FINANCIAL<br>INC                               | 64  | \$7,499,251.52  | 1.36% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| M&T MORTGAGE<br>CORPORATION                            | 41  | \$4,631,169.49  | 0.84% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| MARKET STREET  MORTGAGE  CORPORATION                   | 208 | \$30,237,565.93 | 5.48% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| MEMBERS<br>MORTGAGE<br>COMPANY INC                     | 8   | \$888,679.20    | 0.16% | 0 \$0.00 | NA 0 \$0.00 | NA 0 \$  |

| 7   | \$963,664.10  | 0.17%   | 0   | \$0.00  | NA   | . С   | \$0.00  | NA  | C   | \$0  |
|-----|---|---|---|---|--|---|---|---|---|--|
| 76  | \$9,699,962.69                                      | 1.76%   | 0   | \$0.00  | NA   | C. C  | \$0.00  | NA  | r C   | \$0  |
| 97  | \$11,198,157.62                                     | 2.03%   | 0   | \$0.00  | NA   | . C   | \$0.00  | NA  | C   | \$0  |
| 2   | \$144,500.00  | 0.03%   | 0   | \$0.00  | NA   | . C   | \$0.00  | NA  | C   | \$0  |
| 33  | \$3,899,704.24                                      | 0.71%   | 0   | \$0.00  | NA   | . C   | \$0.00  | NA  | C   | \$0  |
| 4   | \$907,700.00  | 0.16%   | 0   | \$0.00  | NA   | . C   | \$0.00  | NA  | C   | \$0  |
| 4   | \$329,793.37  | 0.06%   | 0   | \$0.00  | NA   | C   | \$0.00  | NA  | C   | \$0  |
| 21  | \$2,622,602.77                                      | 0.48%   | 0   | \$0.00  | NA   | . С   | \$0.00  | NA  | C   | \$0  |
| 18  | \$2,198,090.16                                      | 0.4%  | 0   | \$0.00  | NA   | . C   | \$0.00  | NA  | C   | \$0  |
| 13  | \$1,563,050.00                                      | 0.28%   | 0   | \$0.00  | NA   | C   | \$0.00  | NA  | C   | \$0  |
| 6   | \$671,800.00  | 0.12%   | 0   | \$0.00  | NA   | . C   | \$0.00  | NA  | C   | \$(  |
| 2   | \$228,805.68  | 0.04%   | 0   | \$0.00  | NA   | C   | \$0.00  | NA  | 0   | \$0  |
| 45  | \$6,332,583.99                                      | 1.15%   | 0   | \$0.00  | NA   | . C   | \$0.00  | NA  | C   | \$0  |
| 61  | \$8,730,280.00                                      | 1.58%   | 0   | \$0.00  | NA   | . C   | \$0.00  | NA  | 0   | \$0  |
| 138 | \$14,825,976.76                                     | 2.69%   | 0   | \$0.00  | NA   | . C   | \$0.00  | NA  | 0   | \$0  |
| 76  | \$8,266,813.74                                      | 1.5%  | 0   | \$0.00  | NA   | . С   | \$0.00  | NA  | . O   | \$0  |
| 4   | \$544,564.46  | 0.1%  | 0   | \$0.00  | NA   | . 0   | \$0.00  | NA  | 0   | \$0  |
| 2   | \$219,200.00  | 0.04%   | 0   | \$0.00  | NA   | . 0   | \$0.00  | NA  | . 0   | \$0  |
|     | 76  97  2  33  4  21  18  13  6  2  45  61  138  76 | 76 \$9,699,962.69  97 \$11,198,157.62  2 \$144,500.00  33 \$3,899,704.24  4 \$907,700.00  4 \$329,793.37  21 \$2,622,602.77  18 \$2,198,090.16  13 \$1,563,050.00  6 \$671,800.00  2 \$228,805.68  45 \$6,332,583.99  61 \$8,730,280.00  138 \$14,825,976.76  76 \$8,266,813.74  4 \$544,564.46 | 76       \$9,699,962.69       1.76%         97       \$11,198,157.62       2.03%         2       \$144,500.00       0.03%         33       \$3,899,704.24       0.71%         4       \$907,700.00       0.16%         4       \$329,793.37       0.06%         21       \$2,622,602.77       0.48%         18       \$2,198,090.16       0.4%         13       \$1,563,050.00       0.28%         6       \$671,800.00       0.12%         2       \$228,805.68       0.04%         45       \$6,332,583.99       1.15%         61       \$8,730,280.00       1.58%         138       \$14,825,976.76       2.69%         76       \$8,266,813.74       1.5%         4       \$544,564.46       0.1% | 76 \$9,699,962.69 1.76% 0  97 \$11,198,157.62 2.03% 0  2 \$144,500.00 0.03% 0  33 \$3,899,704.24 0.71% 0  4 \$907,700.00 0.16% 0  4 \$329,793.37 0.06% 0  21 \$2,622,602.77 0.48% 0  18 \$2,198,090.16 0.4% 0  13 \$1,563,050.00 0.28% 0  6 \$671,800.00 0.12% 0  2 \$228,805.68 0.04% 0  45 \$6,332,583.99 1.15% 0  61 \$8,730,280.00 1.58% 0  138 \$14,825,976.76 2.69% 0  76 \$8,266,813.74 1.5% 0 | 76       \$9,699,962.69       1.76%       0       \$0.00         97       \$11,198,157.62       2.03%       0       \$0.00         2       \$144,500.00       0.03%       0       \$0.00         33       \$3,899,704.24       0.71%       0       \$0.00         4       \$907,700.00       0.16%       0       \$0.00         4       \$329,793.37       0.06%       0       \$0.00         18       \$2,198,090.16       0.4%       0       \$0.00         13       \$1,563,050.00       0.28%       0       \$0.00         2       \$228,805.68       0.04%       0       \$0.00         45       \$6,332,583.99       1.15%       0       \$0.00         61       \$8,730,280.00       1.58%       0       \$0.00         138       \$14,825,976.76       2.69%       0       \$0.00         4       \$544,564.46       0.1%       0       \$0.00 | 76 \$9,699,962.69 1.76% 0 \$0.00 NA  97 \$11,198,157.62 2.03% 0 \$0.00 NA  2 \$144,500.00 0.03% 0 \$0.00 NA  33 \$3,899,704.24 0.71% 0 \$0.00 NA  4 \$907,700.00 0.16% 0 \$0.00 NA  21 \$2,622,602.77 0.48% 0 \$0.00 NA  18 \$2,198,090.16 0.4% 0 \$0.00 NA  13 \$1,563,050.00 0.28% 0 \$0.00 NA  6 \$671,800.00 0.12% 0 \$0.00 NA  2 \$228,805.68 0.04% 0 \$0.00 NA  45 \$6,332,583.99 1.15% 0 \$0.00 NA  138 \$14,825,976.76 2.69% 0 \$0.00 NA  76 \$8,266,813.74 1.5% 0 \$0.00 NA  4 \$544,564.46 0.1% 0 \$0.00 NA | 76 \$9,699,962.69 1.76% 0 \$0.00 NA 6  97 \$11,198,157.62 2.03% 0 \$0.00 NA 6  2 \$144,500.00 0.03% 0 \$0.00 NA 6  33 \$3,899,704.24 0.71% 0 \$0.00 NA 6  4 \$907,700.00 0.16% 0 \$0.00 NA 6  4 \$329,793.37 0.06% 0 \$0.00 NA 6  21 \$2,622,602.77 0.48% 0 \$0.00 NA 6  18 \$2,198,090.16 0.4% 0 \$0.00 NA 6  13 \$1,563,050.00 0.28% 0 \$0.00 NA 6  6 \$671,800.00 0.12% 0 \$0.00 NA 6  45 \$6,332,583.99 1.15% 0 \$0.00 NA 6  138 \$14,825,976.76 2.69% 0 \$0.00 NA 6  76 \$8,266,813.74 1.5% 0 \$0.00 NA 6  4 \$544,564.46 0.1% 0 \$0.00 NA 6 | 76 \$9,699,962.69 1.76% 0 \$0.00 NA 0 \$0.00  97 \$11,198,157.62 2.03% 0 \$0.00 NA 0 \$0.00  2 \$144,500.00 0.03% 0 \$0.00 NA 0 \$0.00  4 \$907,700.00 0.16% 0 \$0.00 NA 0 \$0.00  4 \$329,793.37 0.06% 0 \$0.00 NA 0 \$0.00  18 \$2,622,602.77 0.48% 0 \$0.00 NA 0 \$0.00  18 \$2,198,090.16 0.4% 0 \$0.00 NA 0 \$0.00  13 \$1,563,050.00 0.28% 0 \$0.00 NA 0 \$0.00  6 \$671,800.00 0.12% 0 \$0.00 NA 0 \$0.00  4 \$6,332,583.99 1.15% 0 \$0.00 NA 0 \$0.00  13 \$14,825,976.76 2.69% 0 \$0.00 NA 0 \$0.00  76 \$8,266,813.74 1.5% 0 \$0.00 NA 0 \$0.00  4 \$544,564.46 0.1% 0 \$0.00 NA 0 \$0.00 | 76 \$9,699,962.69 1.76% 0 \$0.00 NA 0 \$0.00 NA  97 \$11,198,157.62 2.03% 0 \$0.00 NA 0 \$0.00 NA  2 \$144,500.00 0.03% 0 \$0.00 NA 0 \$0.00 NA  33 \$3,899,704.24 0.71% 0 \$0.00 NA 0 \$0.00 NA  4 \$907,700.00 0.16% 0 \$0.00 NA 0 \$0.00 NA  21 \$2,622,602.77 0.48% 0 \$0.00 NA 0 \$0.00 NA  18 \$2,198,090.16 0.4% 0 \$0.00 NA 0 \$0.00 NA  13 \$1,563,050.00 0.28% 0 \$0.00 NA 0 \$0.00 NA  6 \$671,800.00 0.12% 0 \$0.00 NA 0 \$0.00 NA  2 \$228,805.68 0.04% 0 \$0.00 NA 0 \$0.00 NA  6 \$6,332,583.99 1.15% 0 \$0.00 NA 0 \$0.00 NA  13 \$14,825,976.76 2.69% 0 \$0.00 NA 0 \$0.00 NA  76 \$8,266,813.74 1.5% 0 \$0.00 NA 0 \$0.00 NA  4 \$544,564.46 0.1% 0 \$0.00 NA 0 \$0.00 NA  50.00 NA | 76 \$9,699,962.69 1.76% 0 \$0.00 NA 0 \$0.00 NA 0  97 \$11,198,157.62 2.03% 0 \$0.00 NA 0 \$0.00 NA 0  2 \$144,500.00 0.03% 0 \$0.00 NA 0 \$0.00 NA 0  33 \$3,899,704.24 0.71% 0 \$0.00 NA 0 \$0.00 NA 0  4 \$907,700.00 0.16% 0 \$0.00 NA 0 \$0.00 NA 0  4 \$329,793.37 0.06% 0 \$0.00 NA 0 \$0.00 NA 0  21 \$2,622,602.77 0.48% 0 \$0.00 NA 0 \$0.00 NA 0  18 \$2,198,090.16 0.4% 0 \$0.00 NA 0 \$0.00 NA 0  13 \$1,563,050.00 0.28% 0 \$0.00 NA 0 \$0.00 NA 0  6 \$671,800.00 0.12% 0 \$0.00 NA 0 \$0.00 NA 0  2 \$228,805.68 0.04% 0 \$0.00 NA 0 \$0.00 NA 0  45 \$6,332,583.99 1.15% 0 \$0.00 NA 0 \$0.00 NA 0  61 \$8,730,280.00 1.58% 0 \$0.00 NA 0 \$0.00 NA 0  76 \$8,266,813.74 1.5% 0 \$0.00 NA 0 \$0.00 NA 0  4 \$544,564.46 0.1% 0 \$0.00 NA 0 \$0.00 NA 0  76 \$8,266,813.74 1.5% 0 \$0.00 NA 0 \$0.00 NA 0  4 \$544,564.46 0.1% 0 \$0.00 NA 0 \$0.00 NA 0 |

|           | THE HUNTINGTON MORTGAGE                       | 11    | \$1,045,841.80     | 0.19%  | 0 | \$0.00 | NA   | 0 | \$0.00 | ) NA   | 7 ( | J \$1             |
|-----------|---|-------|--------------------|--------|---|--------|--|---|--------|--|-----|-------------------|
|           | COMPANY THE LEADER MORTGAGE COMPANY           | 2     | \$287,649.25       | 0.05%  | 0 | \$0.00 | NA   | 0 | \$0.00 | ) NA   | 7(  | ) \$ <sup>(</sup> |
|           | TOWNE MORTGAGE<br>COMPANY                     | 5     | \$509,072.42       | 0.09%  | 0 | \$0.00 | NA   | 0 | \$0.00 | ) NA   | 7 ( | )<br>\$'          |
|           | TRUSTCORP<br>MORTGAGE<br>COMPANY              | 30    | \$3,758,754.48     | 0.68%  | 0 | \$0.00 | ) NA   | 0 | \$0.00 | ) NA   | ,(  | )\$(              |
|           | TRUSTMARK<br>NATIONAL BANK                    | 30    | \$3,036,006.17     | 0.55%  | 0 | \$0.00 | NA   | 0 | \$0.00 | ) NA   | 7   | )\$(              |
|           | UNITED JERSEY<br>BANK                         | 18    | \$1,713,003.64     | 0.31%  | 0 | \$0.00 | NA   | 0 | \$0.00 | ) NA   | 1   | )\$(              |
|           | UNIVERSAL<br>MORTGAGE<br>CORPORATION          | 5     | \$501,138.00       | 0.09%  | 0 | \$0.00 | NA   | 0 | \$0.00 | ) NA   | , ( | ) \$(             |
|           | WACHOVIA<br>MORTGAGE<br>COMPANY               | 113   | \$ \$10,831,041.20 | 1.96%  | 0 | \$0.00 | NA   | 0 | \$0.00 | ) NA   | , ( | )\$(              |
|           | WASHTENAW<br>MORTGAGE<br>COMPANY              | 2     | \$264,311.49       | 0.05%  | 0 | \$0.00 | NA   | 0 | \$0.00 |  |     |                   |
|           | WEBSTER BANK                                  | 10    | <u> </u>           |        | 1 |        |  | _ | \$0.00 |  |     |                   |
|           | Unavailable                                   |       | \$219,687,745.79   | 1      | 1 |        | 1 1  | 1 | \$0.00 | 1  | _   | _                 |
| Total     |   | 4,611 | \$551,606,754.52   | 100%   | 0 | \$0.00 | <del>                                     </del> | 0 | \$0.00 |  | 10  | 0 \$              |
| 31371JN75 | COUNTRYWIDE<br>HOME LOANS, INC                | 62    |                    |        | ┡ |        |  | Ш | \$0.00 |  | 4   | 4                 |
|           | Unavailable                                   | 89    |                    |        | + | _      | + +  | _ | \$0.00 |  |     |                   |
| Total     |   | 151   | \$11,387,660.67    | 100%   | 0 | \$0.00 | <del>  </del>                                    | 0 | \$0.00 | <del>                                     </del> | 10  | 0 \$              |
| 31371JN91 | COUNTRYWIDE<br>HOME LOANS, INC                | 3     | \$124,162.36       | 36.88% | 0 | \$0.00 | NA NA  | 0 | \$0.00 | ) NA   | 7 ( | )\$               |
|           | Unavailable                                   | 3     | \$212,459.53       | 1      | 1 |        | 1 1  | 1 | \$0.00 | 1  |     |                   |
| Total     | '   | 6     | \$336,621.89       | 100%   | 0 | \$0.00 |  | 0 | \$0.00 |  | 10  | 0 \$              |
| 31371JNH3 | BISHOPS GATE<br>RESIDENTIAL<br>MORTGAGE TRUST | 34    | \$4,274,565.92     | 24.95% | 0 | \$0.00 | ) NA   | 0 | \$0.00 | ) NA   | 1   | )\$               |
|           | CHASE MANHATTAN<br>MORTGAGE<br>CORPORATION    | 6     | 5 \$774,135.32     | 4.52%  | 0 | \$0.00 | NA   | 0 | \$0.00 | ) NA   | , ( | )\$               |
|           | CITIMORTGAGE, INC                             | 2     | \$149,444.76       | 0.87%  | 0 | \$0.00 | NA   | 0 | \$0.00 | ) NA   | 7(  | ) {               |
|           | COUNTRYWIDE<br>HOME LOANS, INC                | 10    |                    |        | 0 | \$0.00 | NA   | 0 | \$0.00 |  |     |                   |
| Γ         |   | 1     | \$126,400.00       | 0.74%  | 0 | \$0.00 | NA   | 0 | \$0.00 | NA   | 7(  | ) \$              |

| DOWNEY SAVINGS<br>AND LOAN<br>ASSOCIATION, F.A                     |   |                |                |             |          |
|--|---|----------------|----------------|-------------|----------|
| FIRST UNION MORTGAGE CORPORATION                                   | 7 | \$697,620.00   | 4.07% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| GE CAPITAL<br>MORTGAGE<br>SERVICES                                 | 2 | \$257,309.90   | 1.5% 0 \$0.00  | NA 0 \$0.00 | NA 0 \$0 |
| GMAC MORTGAGE<br>CORPORATION                                       | 9 | \$1,136,431.20 | 6.63% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| M&T MORTGAGE<br>CORPORATION  | 1 | \$181,671.32   | 1.06% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| NAMCO ASSET MANAGEMENT INC./NORTH AMERICAN MORTGAGE COMPANY (NAMC) | 4 | \$472,927.33   | 2.76% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| NATIONAL CITY MORTGAGE COMPANY                                     | 3 | \$421,219.40   | 2.46% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| OLD KENT<br>MORTGAGE<br>COMPANY                                    | 2 | \$177,118.82   | 1.03% 0 \$0.00 | NA 0 \$0.00 | NA 0 \$0 |
| PHH MORTGAGE<br>SERVICES<br>CORPORATION                            | 4 | \$437,301.55   | 2.55% 0 \$0.00 | NA 0        |          |