

FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE

Form ABS-15G/A

May 14, 2014

File 11 of 61

Name of Issuing Entity	Check if Registered	Name of Originator	Total Assets by Originator			Assets that Were Subject of Demand		Assets that Were Repurchased/Replaced		
			#	\$	(% of principal balance)	#	\$	(% of principal balance)	#	\$
31400WP20		COUNTRYWIDE HOME LOANS, INC.	10	\$1,542,640.00	4.83%	0	\$0.00	NA	0	\$0.00
		Unavailable	168	\$30,371,271.21	95.17%	0	\$0.00	NA	0	\$0.00
Total			178	\$31,913,911.21	100%	0	\$0.00		0	\$0.00
31400WP38		COUNTRYWIDE HOME LOANS, INC.	10	\$1,260,602.92	4.14%	0	\$0.00	NA	0	\$0.00
		Unavailable	221	\$29,178,682.63	95.86%	0	\$0.00	NA	0	\$0.00
Total			231	\$30,439,285.55	100%	0	\$0.00		0	\$0.00
31400WP46		COUNTRYWIDE HOME LOANS, INC.	45	\$9,852,525.00	11.42%	0	\$0.00	NA	0	\$0.00
		Unavailable	344	\$76,451,360.54	88.58%	0	\$0.00	NA	0	\$0.00
Total			389	\$86,303,885.54	100%	0	\$0.00		0	\$0.00
31400WP53		COUNTRYWIDE HOME LOANS, INC.	191	\$41,425,287.88	11.98%	0	\$0.00	NA	0	\$0.00
		Unavailable	1,372	\$304,369,761.42	88.02%	0	\$0.00	NA	0	\$0.00
Total			1,563	\$345,795,049.30	100%	0	\$0.00		0	\$0.00
31400WPA2		COUNTRYWIDE HOME LOANS, INC.	5	\$1,187,497.37	11.6%	0	\$0.00	NA	0	\$0.00
		Unavailable	38	\$9,048,001.95	88.4%	0	\$0.00	NA	0	\$0.00
Total			43	\$10,235,499.32	100%	0	\$0.00		0	\$0.00
31400WPB0		COUNTRYWIDE HOME LOANS, INC.	1	\$200,000.00	3.53%	0	\$0.00	NA	0	\$0.00
		Unavailable	31	\$5,462,547.21	96.47%	0	\$0.00	NA	0	\$0.00
Total			32	\$5,662,547.21	100%	0	\$0.00		0	\$0.00
31400WPG9		COUNTRYWIDE HOME LOANS, INC.	3	\$725,144.00	10.55%	0	\$0.00	NA	0	\$0.00
		Unavailable	35	\$6,151,390.00	89.45%	0	\$0.00	NA	0	\$0.00
Total			38	\$6,876,534.00	100%	0	\$0.00		0	\$0.00
31400WPH7		COUNTRYWIDE HOME LOANS, INC.	134	\$30,930,509.00	12.89%	0	\$0.00	NA	0	\$0.00

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		Unavailable	905	\$208,953,101.40	87.11%	0	\$0.00	NA	0	\$0.00
Total			1,039	\$239,883,610.40	100%	0	\$0.00		0	\$0.00
31400WPJ3		COUNTRYWIDE HOME LOANS, INC.	5	\$620,550.08	11.42%	0	\$0.00	NA	0	\$0.00
		Unavailable	22	\$4,813,525.13	88.58%	0	\$0.00	NA	0	\$0.00
Total			27	\$5,434,075.21	100%	0	\$0.00		0	\$0.00
31400WPS3		COUNTRYWIDE HOME LOANS, INC.	51	\$7,178,768.77	13%	0	\$0.00	NA	0	\$0.00
		Unavailable	282	\$48,030,874.63	87%	1	\$86,217.39	NA	1	\$86,217.39
Total			333	\$55,209,643.40	100%	1	\$86,217.39		1	\$86,217.39
31400WPU8		COUNTRYWIDE HOME LOANS, INC.	5	\$1,323,260.00	30.28%	0	\$0.00	NA	0	\$0.00
		Unavailable	16	\$3,047,519.82	69.72%	0	\$0.00	NA	0	\$0.00
Total			21	\$4,370,779.82	100%	0	\$0.00		0	\$0.00
31400WPV6		COUNTRYWIDE HOME LOANS, INC.	16	\$1,145,351.00	11.26%	0	\$0.00	NA	0	\$0.00
		Unavailable	127	\$9,023,370.78	88.74%	0	\$0.00	NA	0	\$0.00
Total			143	\$10,168,721.78	100%	0	\$0.00		0	\$0.00
31400WPW4		COUNTRYWIDE HOME LOANS, INC.	16	\$1,540,984.00	7.87%	0	\$0.00	NA	0	\$0.00
		Unavailable	183	\$18,051,654.27	92.13%	0	\$0.00	NA	0	\$0.00
Total			199	\$19,592,638.27	100%	0	\$0.00		0	\$0.00
31400WPZ7		COUNTRYWIDE HOME LOANS, INC.	30	\$2,808,885.00	28.03%	0	\$0.00	NA	0	\$0.00
		Unavailable	79	\$7,211,323.19	71.97%	0	\$0.00	NA	0	\$0.00
Total			109	\$10,020,208.19	100%	0	\$0.00		0	\$0.00
31400WQ37		COUNTRYWIDE HOME LOANS, INC.	20	\$1,975,040.00	8.14%	0	\$0.00	NA	0	\$0.00
		Unavailable	144	\$22,302,418.99	91.86%	0	\$0.00	NA	0	\$0.00
Total			164	\$24,277,458.99	100%	0	\$0.00		0	\$0.00
31400WQ45		COUNTRYWIDE HOME LOANS, INC.	27	\$2,564,760.00	17.23%	0	\$0.00	NA	0	\$0.00
		Unavailable	134	\$12,323,034.32	82.77%	0	\$0.00	NA	0	\$0.00
Total			161	\$14,887,794.32	100%	0	\$0.00		0	\$0.00
31400WQ52		COUNTRYWIDE HOME LOANS, INC.	30	\$3,947,051.00	10.42%	0	\$0.00	NA	0	\$0.00
		Unavailable	210	\$33,936,161.37	89.58%	0	\$0.00	NA	0	\$0.00

Total			240	\$37,883,212.37	100%	0	\$0.00		0	\$0.00
31400WQ60		COUNTRYWIDE HOME LOANS, INC.	31	\$4,796,115.00	25.71%	0	\$0.00	NA	0	\$0.00
		Unavailable	96	\$13,858,384.38	74.29%	0	\$0.00	NA	0	\$0.00
Total			127	\$18,654,499.38	100%	0	\$0.00		0	\$0.00
31400WQ78		COUNTRYWIDE HOME LOANS, INC.	17	\$2,059,202.96	27.91%	0	\$0.00	NA	0	\$0.00
		Unavailable	36	\$5,319,866.76	72.09%	0	\$0.00	NA	0	\$0.00
Total			53	\$7,379,069.72	100%	0	\$0.00		0	\$0.00
31400WQ86		COUNTRYWIDE HOME LOANS, INC.	13	\$885,888.00	14.4%	0	\$0.00	NA	0	\$0.00
		Unavailable	77	\$5,267,881.66	85.6%	0	\$0.00	NA	0	\$0.00
Total			90	\$6,153,769.66	100%	0	\$0.00		0	\$0.00
31400WQ94		COUNTRYWIDE HOME LOANS, INC.	25	\$2,442,000.00	19.94%	0	\$0.00	NA	0	\$0.00
		Unavailable	99	\$9,805,146.36	80.06%	0	\$0.00	NA	0	\$0.00
Total			124	\$12,247,146.36	100%	0	\$0.00		0	\$0.00
31400WQB9		COUNTRYWIDE HOME LOANS, INC.	13	\$2,002,740.00	19.08%	0	\$0.00	NA	0	\$0.00
		Unavailable	45	\$8,493,471.00	80.92%	0	\$0.00	NA	0	\$0.00
Total			58	\$10,496,211.00	100%	0	\$0.00		0	\$0.00
31400WQU7		COUNTRYWIDE HOME LOANS, INC.	2	\$207,470.00	6.42%	0	\$0.00	NA	0	\$0.00
		Unavailable	18	\$3,022,815.00	93.58%	0	\$0.00	NA	0	\$0.00
Total			20	\$3,230,285.00	100%	0	\$0.00		0	\$0.00
31400WQV5		COUNTRYWIDE HOME LOANS, INC.	4	\$486,991.89	15.62%	0	\$0.00	NA	0	\$0.00
		Unavailable	15	\$2,630,979.98	84.38%	0	\$0.00	NA	0	\$0.00
Total			19	\$3,117,971.87	100%	0	\$0.00		0	\$0.00
31400WQW3		COUNTRYWIDE HOME LOANS, INC.	19	\$1,044,428.67	20.81%	0	\$0.00	NA	0	\$0.00
		Unavailable	78	\$3,974,430.81	79.19%	0	\$0.00	NA	0	\$0.00
Total			97	\$5,018,859.48	100%	0	\$0.00		0	\$0.00
31400WQX1		COUNTRYWIDE HOME LOANS, INC.	12	\$2,310,740.00	25.12%	0	\$0.00	NA	0	\$0.00
		Unavailable	31	\$6,889,040.69	74.88%	0	\$0.00	NA	0	\$0.00
Total			43	\$9,199,780.69	100%	0	\$0.00		0	\$0.00

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31400WQY9	COUNTRYWIDE HOME LOANS, INC.	2	\$360,300.00	3.68%	0	\$0.00	NA	0	\$0.00
	Unavailable	46	\$9,437,295.99	96.32%	0	\$0.00	NA	0	\$0.00
Total		48	\$9,797,595.99	100%	0	\$0.00		0	\$0.00
31400WRA0	COUNTRYWIDE HOME LOANS, INC.	18	\$2,282,600.00	10.21%	0	\$0.00	NA	0	\$0.00
	Unavailable	152	\$20,072,625.05	89.79%	0	\$0.00	NA	0	\$0.00
Total		170	\$22,355,225.05	100%	0	\$0.00		0	\$0.00
31400WRB8	COUNTRYWIDE HOME LOANS, INC.	76	\$15,865,165.86	26.4%	0	\$0.00	NA	0	\$0.00
	Unavailable	201	\$44,226,302.16	73.6%	0	\$0.00	NA	0	\$0.00
Total		277	\$60,091,468.02	100%	0	\$0.00		0	\$0.00
31400WRC6	COUNTRYWIDE HOME LOANS, INC.	162	\$33,964,575.78	13.79%	0	\$0.00	NA	0	\$0.00
	Unavailable	948	\$212,289,960.60	86.21%	0	\$0.00	NA	0	\$0.00
Total		1,110	\$246,254,536.38	100%	0	\$0.00		0	\$0.00
31400WRD4	COUNTRYWIDE HOME LOANS, INC.	45	\$7,425,959.00	25.53%	0	\$0.00	NA	0	\$0.00
	Unavailable	135	\$21,658,967.35	74.47%	0	\$0.00	NA	0	\$0.00
Total		180	\$29,084,926.35	100%	0	\$0.00		0	\$0.00
31400WRF9	COUNTRYWIDE HOME LOANS, INC.	8	\$959,983.72	11.13%	0	\$0.00	NA	0	\$0.00
	Unavailable	45	\$7,668,115.37	88.87%	0	\$0.00	NA	0	\$0.00
Total		53	\$8,628,099.09	100%	0	\$0.00		0	\$0.00
31400WRP7	COUNTRYWIDE HOME LOANS, INC.	14	\$2,199,655.00	20.67%	0	\$0.00	NA	0	\$0.00
	Unavailable	44	\$8,440,317.00	79.33%	0	\$0.00	NA	0	\$0.00
Total		58	\$10,639,972.00	100%	0	\$0.00		0	\$0.00
31400WRQ5	COUNTRYWIDE HOME LOANS, INC.	17	\$2,336,804.00	13.54%	0	\$0.00	NA	0	\$0.00
	Unavailable	87	\$14,921,270.39	86.46%	0	\$0.00	NA	0	\$0.00
Total		104	\$17,258,074.39	100%	0	\$0.00		0	\$0.00
31400Y5R3	THE BRANCH BANKING AND TRUST COMPANY	11	\$1,565,667.90	42.95%	0	\$0.00	NA	0	\$0.00
	Unavailable	12	\$2,080,074.06	57.05%	0	\$0.00	NA	0	\$0.00
Total		23	\$3,645,741.96	100%	0	\$0.00		0	\$0.00

31400Y5S1	THE BRANCH BANKING AND TRUST COMPANY	16	\$1,134,887.72	61.77%	0	\$0.00	NA	0	\$0.00
	Unavailable	11	\$702,251.42	38.23%	0	\$0.00	NA	0	\$0.00
Total		27	\$1,837,139.14	100%	0	\$0.00		0	\$0.00
31400Y5T9	THE BRANCH BANKING AND TRUST COMPANY	9	\$1,480,234.54	35.77%	0	\$0.00	NA	0	\$0.00
	Unavailable	17	\$2,657,859.42	64.23%	0	\$0.00	NA	0	\$0.00
Total		26	\$4,138,093.96	100%	0	\$0.00		0	\$0.00
31400Y5U6	THE BRANCH BANKING AND TRUST COMPANY	14	\$1,105,023.98	32.13%	0	\$0.00	NA	0	\$0.00
	Unavailable	19	\$2,333,905.90	67.87%	0	\$0.00	NA	0	\$0.00
Total		33	\$3,438,929.88	100%	0	\$0.00		0	\$0.00
31400Y5V4	THE BRANCH BANKING AND TRUST COMPANY	11	\$914,153.17	68.75%	0	\$0.00	NA	0	\$0.00
	Unavailable	4	\$415,548.25	31.25%	0	\$0.00	NA	0	\$0.00
Total		15	\$1,329,701.42	100%	0	\$0.00		0	\$0.00
31400YF50	WASHINGTON MUTUAL BANK, FA	114	\$22,189,435.26	100%	0	\$0.00	NA	0	\$0.00
Total		114	\$22,189,435.26	100%	0	\$0.00		0	\$0.00
31400YFY7	WASHINGTON MUTUAL BANK, FA	159	\$15,469,804.83	100%	0	\$0.00	NA	0	\$0.00
Total		159	\$15,469,804.83	100%	0	\$0.00		0	\$0.00
31400YG26	DLJ MORTGAGE CAPITAL INC.	54	\$8,459,414.39	100%	0	\$0.00	NA	0	\$0.00
Total		54	\$8,459,414.39	100%	0	\$0.00		0	\$0.00
31400YG34	DLJ MORTGAGE CAPITAL INC.	27	\$3,743,321.85	100%	0	\$0.00	NA	0	\$0.00
Total		27	\$3,743,321.85	100%	0	\$0.00		0	\$0.00
31400YG59	DLJ MORTGAGE CAPITAL INC.	17	\$1,893,146.63	100%	0	\$0.00	NA	0	\$0.00
Total		17	\$1,893,146.63	100%	0	\$0.00		0	\$0.00
31400YG67	DLJ MORTGAGE CAPITAL INC.	15	\$2,661,005.23	100%	0	\$0.00	NA	0	\$0.00

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Total			15	\$2,661,005.23	100%	0	\$0.00		0	\$0.00
31400YG75		DLJ MORTGAGE CAPITAL INC.	27	\$3,851,471.72	100%	0	\$0.00	NA	0	\$0.00
Total			27	\$3,851,471.72	100%	0	\$0.00		0	\$0.00
31400YG83		DLJ MORTGAGE CAPITAL INC.	20	\$2,073,695.32	100%	0	\$0.00	NA	0	\$0.00
Total			20	\$2,073,695.32	100%	0	\$0.00		0	\$0.00
31400YGD2		DLJ MORTGAGE CAPITAL INC.	9	\$1,655,990.45	100%	0	\$0.00	NA	0	\$0.00
Total			9	\$1,655,990.45	100%	0	\$0.00		0	\$0.00
31400YGE0		DLJ MORTGAGE CAPITAL INC.	49	\$8,249,849.54	100%	0	\$0.00	NA	0	\$0.00
Total			49	\$8,249,849.54	100%	0	\$0.00		0	\$0.00
31400YGF7		DLJ MORTGAGE CAPITAL INC.	34	\$5,201,588.16	100%	0	\$0.00	NA	0	\$0.00
Total			34	\$5,201,588.16	100%	0	\$0.00		0	\$0.00
31400YGH3		DLJ MORTGAGE CAPITAL INC.	29	\$6,003,818.14	100%	0	\$0.00	NA	0	\$0.00
Total			29	\$6,003,818.14	100%	0	\$0.00		0	\$0.00
31400YGJ9		DLJ MORTGAGE CAPITAL INC.	149	\$29,180,904.48	100%	0	\$0.00	NA	0	\$0.00
Total			149	\$29,180,904.48	100%	0	\$0.00		0	\$0.00
31400YGK6		DLJ MORTGAGE CAPITAL INC.	5	\$307,777.63	100%	0	\$0.00	NA	0	\$0.00
Total			5	\$307,777.63	100%	0	\$0.00		0	\$0.00
31400YGL4		DLJ MORTGAGE CAPITAL INC.	25	\$2,641,555.25	100%	0	\$0.00	NA	0	\$0.00
Total			25	\$2,641,555.25	100%	0	\$0.00		0	\$0.00
31400YGM2		DLJ MORTGAGE CAPITAL INC.	120	\$24,280,774.01	100%	0	\$0.00	NA	0	\$0.00
Total			120	\$24,280,774.01	100%	0	\$0.00		0	\$0.00
31400YGN0		DLJ MORTGAGE CAPITAL INC.	3	\$496,881.32	100%	0	\$0.00	NA	0	\$0.00
Total			3	\$496,881.32	100%	0	\$0.00		0	\$0.00
31400YGR1			9	\$717,306.38	100%	0	\$0.00	NA	0	\$0.00

		DLJ MORTGAGE CAPITAL INC.							
Total			9	\$717,306.38	100%	0	\$0.00	0	\$0.00
31400YGS9		DLJ MORTGAGE CAPITAL INC.	17	\$2,378,626.87	100%	0	\$0.00	NA	\$0.00
Total			17	\$2,378,626.87	100%	0	\$0.00	0	\$0.00
31400YGT7		DLJ MORTGAGE CAPITAL INC.	28	\$3,510,823.54	100%	0	\$0.00	NA	\$0.00
Total			28	\$3,510,823.54	100%	0	\$0.00	0	\$0.00
31400YGU4		DLJ MORTGAGE CAPITAL INC.	15	\$2,101,324.84	100%	0	\$0.00	NA	\$0.00
Total			15	\$2,101,324.84	100%	0	\$0.00	0	\$0.00
31400YGW0		DLJ MORTGAGE CAPITAL INC.	4	\$380,056.68	100%	0	\$0.00	NA	\$0.00
Total			4	\$380,056.68	100%	0	\$0.00	0	\$0.00
31400YGY6		DLJ MORTGAGE CAPITAL INC.	5	\$523,383.67	100%	0	\$0.00	NA	\$0.00
Total			5	\$523,383.67	100%	0	\$0.00	0	\$0.00
31400YGZ3		DLJ MORTGAGE CAPITAL INC.	10	\$1,558,564.29	100%	0	\$0.00	NA	\$0.00
Total			10	\$1,558,564.29	100%	0	\$0.00	0	\$0.00
31400YH66		DLJ MORTGAGE CAPITAL INC.	8	\$1,346,048.89	100%	0	\$0.00	NA	\$0.00
Total			8	\$1,346,048.89	100%	0	\$0.00	0	\$0.00
31400YH74		DLJ MORTGAGE CAPITAL INC.	27	\$5,120,750.41	100%	0	\$0.00	NA	\$0.00
Total			27	\$5,120,750.41	100%	0	\$0.00	0	\$0.00
31400YH82		DLJ MORTGAGE CAPITAL INC.	25	\$3,899,987.87	100%	0	\$0.00	NA	\$0.00
Total			25	\$3,899,987.87	100%	0	\$0.00	0	\$0.00
31400YHC3		DLJ MORTGAGE CAPITAL INC.	82	\$14,202,569.88	100%	0	\$0.00	NA	\$0.00
Total			82	\$14,202,569.88	100%	0	\$0.00	0	\$0.00
31400YHD1		DLJ MORTGAGE CAPITAL INC.	17	\$1,201,045.42	100%	0	\$0.00	NA	\$0.00
Total			17	\$1,201,045.42	100%	0	\$0.00	0	\$0.00

31400YHE9	DLJ MORTGAGE CAPITAL INC.	74	\$9,228,025.41	100%	0	\$0.00	NA	0	\$0.00
Total		74	\$9,228,025.41	100%	0	\$0.00		0	\$0.00
31400YHF6	DLJ MORTGAGE CAPITAL INC.	116	\$20,291,769.76	100%	0	\$0.00	NA	0	\$0.00
Total		116	\$20,291,769.76	100%	0	\$0.00		0	\$0.00
31400YHG4	DLJ MORTGAGE CAPITAL INC.	77	\$18,758,051.73	100%	0	\$0.00	NA	0	\$0.00
Total		77	\$18,758,051.73	100%	0	\$0.00		0	\$0.00
31400YHH2	DLJ MORTGAGE CAPITAL INC.	21	\$1,774,961.33	100%	0	\$0.00	NA	0	\$0.00
Total		21	\$1,774,961.33	100%	0	\$0.00		0	\$0.00
31400YHK5	DLJ MORTGAGE CAPITAL INC.	42	\$10,078,766.05	100%	0	\$0.00	NA	0	\$0.00
Total		42	\$10,078,766.05	100%	0	\$0.00		0	\$0.00
31400YHL3	DLJ MORTGAGE CAPITAL INC.	68	\$5,850,796.33	100%	0	\$0.00	NA	0	\$0.00
Total		68	\$5,850,796.33	100%	0	\$0.00		0	\$0.00
31400YHM1	DLJ MORTGAGE CAPITAL INC.	99	\$19,416,717.32	100%	0	\$0.00	NA	0	\$0.00
Total		99	\$19,416,717.32	100%	0	\$0.00		0	\$0.00
31400YHN9	DLJ MORTGAGE CAPITAL INC.	31	\$2,217,726.76	100%	0	\$0.00	NA	0	\$0.00
Total		31	\$2,217,726.76	100%	0	\$0.00		0	\$0.00
31400YHS8	DLJ MORTGAGE CAPITAL INC.	15	\$2,336,936.86	100%	0	\$0.00	NA	0	\$0.00
Total		15	\$2,336,936.86	100%	0	\$0.00		0	\$0.00
31400YJA5	DLJ MORTGAGE CAPITAL INC.	7	\$1,029,977.44	100%	0	\$0.00	NA	0	\$0.00
Total		7	\$1,029,977.44	100%	0	\$0.00		0	\$0.00
31401AA31	LEHMAN BROTHERS HOLDINGS, INC.	14	\$3,168,002.92	100%	0	\$0.00	NA	0	\$0.00
Total		14	\$3,168,002.92	100%	0	\$0.00		0	\$0.00
31401AA49	LEHMAN BROTHERS HOLDINGS, INC.	219	\$45,518,650.17	100%	0	\$0.00	NA	0	\$0.00

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Total			219	\$45,518,650.17	100%	0	\$0.00		0	\$0.00
31401AA56		LEHMAN BROTHERS HOLDINGS, INC.	874	\$169,640,577.15	100%	0	\$0.00	NA	0	\$0.00
Total			874	\$169,640,577.15	100%	0	\$0.00		0	\$0.00
31401AA64		LEHMAN BROTHERS HOLDINGS, INC.	71	\$11,955,509.92	100%	0	\$0.00	NA	0	\$0.00
Total			71	\$11,955,509.92	100%	0	\$0.00		0	\$0.00
31401AA72		LEHMAN BROTHERS HOLDINGS, INC.	112	\$18,870,426.00	100%	0	\$0.00	NA	0	\$0.00
Total			112	\$18,870,426.00	100%	0	\$0.00		0	\$0.00
31401AA80		LEHMAN BROTHERS HOLDINGS, INC.	83	\$13,757,968.41	100%	0	\$0.00	NA	0	\$0.00
Total			83	\$13,757,968.41	100%	0	\$0.00		0	\$0.00
31401AAM9		LEHMAN BROTHERS HOLDINGS, INC.	23	\$1,921,553.39	100%	0	\$0.00	NA	0	\$0.00
Total			23	\$1,921,553.39	100%	0	\$0.00		0	\$0.00
31401AAQ0		LEHMAN BROTHERS HOLDINGS, INC.	21	\$1,120,373.74	100%	0	\$0.00	NA	0	\$0.00
Total			21	\$1,120,373.74	100%	0	\$0.00		0	\$0.00
31401AAS6		LEHMAN BROTHERS HOLDINGS, INC.	426	\$85,881,030.48	100%	0	\$0.00	NA	0	\$0.00
Total			426	\$85,881,030.48	100%	0	\$0.00		0	\$0.00
31401AAT4		LEHMAN BROTHERS HOLDINGS, INC.	173	\$34,717,033.54	100%	0	\$0.00	NA	0	\$0.00
Total			173	\$34,717,033.54	100%	0	\$0.00		0	\$0.00
31401AAU1		LEHMAN BROTHERS HOLDINGS, INC.	192	\$41,144,607.49	100%	0	\$0.00	NA	0	\$0.00
Total			192	\$41,144,607.49	100%	0	\$0.00		0	\$0.00
31401AAV9		LEHMAN BROTHERS HOLDINGS, INC.	133	\$28,738,454.31	100%	0	\$0.00	NA	0	\$0.00
Total			133	\$28,738,454.31	100%	0	\$0.00		0	\$0.00
31401AAW7		LEHMAN BROTHERS HOLDINGS, INC.	68	\$12,756,154.04	100%	0	\$0.00	NA	0	\$0.00
Total			68	\$12,756,154.04	100%	0	\$0.00		0	\$0.00
31401AAX5			43	\$7,538,341.40	100%	0	\$0.00	NA	0	\$0.00

		LEHMAN BROTHERS HOLDINGS, INC.							
Total			43	\$7,538,341.40	100%	0	\$0.00	0	\$0.00
31401AA Y3		LEHMAN BROTHERS HOLDINGS, INC.	20	\$2,532,044.08	100%	0	\$0.00	NA	\$0.00
Total			20	\$2,532,044.08	100%	0	\$0.00	0	\$0.00
31401AA Z0		LEHMAN BROTHERS HOLDINGS, INC.	6	\$980,995.64	100%	0	\$0.00	NA	\$0.00
Total			6	\$980,995.64	100%	0	\$0.00	0	\$0.00
31401ABA 4		LEHMAN BROTHERS HOLDINGS, INC.	9	\$1,462,150.75	100%	0	\$0.00	NA	\$0.00
Total			9	\$1,462,150.75	100%	0	\$0.00	0	\$0.00
31401ABB 2		LEHMAN BROTHERS HOLDINGS, INC.	14	\$2,531,079.43	100%	0	\$0.00	NA	\$0.00
Total			14	\$2,531,079.43	100%	0	\$0.00	0	\$0.00
31401ABC 0		LEHMAN BROTHERS HOLDINGS, INC.	23	\$4,433,462.07	100%	0	\$0.00	NA	\$0.00
Total			23	\$4,433,462.07	100%	0	\$0.00	0	\$0.00
31401ABF 3		LEHMAN BROTHERS HOLDINGS, INC.	33	\$4,644,927.25	100%	0	\$0.00	NA	\$0.00
Total			33	\$4,644,927.25	100%	0	\$0.00	0	\$0.00
31401ABG 1		LEHMAN BROTHERS HOLDINGS, INC.	15	\$2,495,069.01	100%	0	\$0.00	NA	\$0.00
Total			15	\$2,495,069.01	100%	0	\$0.00	0	\$0.00
31401ABH 9		LEHMAN BROTHERS HOLDINGS, INC.	11	\$1,705,454.51	100%	0	\$0.00	NA	\$0.00
Total			11	\$1,705,454.51	100%	0	\$0.00	0	\$0.00
31401ABJ 5		LEHMAN BROTHERS HOLDINGS, INC.	15	\$3,726,843.02	100%	0	\$0.00	NA	\$0.00
Total			15	\$3,726,843.02	100%	0	\$0.00	0	\$0.00
31401ABK 2		LEHMAN BROTHERS HOLDINGS, INC.	178	\$36,887,853.91	100%	0	\$0.00	NA	\$0.00
Total			178	\$36,887,853.91	100%	0	\$0.00	0	\$0.00
31401ABL 0		LEHMAN BROTHERS HOLDINGS, INC.	162	\$29,796,918.64	100%	0	\$0.00	NA	\$0.00
Total			162	\$29,796,918.64	100%	0	\$0.00	0	\$0.00

31401ABN6	LEHMAN BROTHERS HOLDINGS, INC.	11	\$1,337,798.05	100%	0	\$0.00	NA	0	\$0.00
Total		11	\$1,337,798.05	100%	0	\$0.00		0	\$0.00
31401ABU0	HOME STAR MORTGAGE SERVICES, LLC	20	\$3,263,550.00	100%	0	\$0.00	NA	0	\$0.00
Total		20	\$3,263,550.00	100%	0	\$0.00		0	\$0.00
31401AH59	UBS WARBURG REAL ESTATE SECURITIES, INC.	18	\$2,964,516.16	100%	0	\$0.00	NA	0	\$0.00
Total		18	\$2,964,516.16	100%	0	\$0.00		0	\$0.00
31401AH67	UBS WARBURG REAL ESTATE SECURITIES, INC.	243	\$35,098,777.52	100%	0	\$0.00	NA	0	\$0.00
Total		243	\$35,098,777.52	100%	0	\$0.00		0	\$0.00
31401AH75	UBS WARBURG REAL ESTATE SECURITIES, INC.	109	\$14,203,302.53	100%	0	\$0.00	NA	0	\$0.00
Total		109	\$14,203,302.53	100%	0	\$0.00		0	\$0.00
31401AH83	UBS WARBURG REAL ESTATE SECURITIES, INC.	93	\$11,237,816.64	100%	0	\$0.00	NA	0	\$0.00
Total		93	\$11,237,816.64	100%	0	\$0.00		0	\$0.00
31401AH91	UBS WARBURG REAL ESTATE SECURITIES, INC.	63	\$9,098,447.04	100%	0	\$0.00	NA	0	\$0.00
Total		63	\$9,098,447.04	100%	0	\$0.00		0	\$0.00
31401AJB4	UBS WARBURG REAL ESTATE SECURITIES, INC.	10	\$1,298,069.81	100%	0	\$0.00	NA	0	\$0.00
Total		10	\$1,298,069.81	100%	0	\$0.00		0	\$0.00
31401AJD0	UBS WARBURG REAL ESTATE SECURITIES, INC.	18	\$2,163,545.17	100%	0	\$0.00	NA	0	\$0.00
Total		18	\$2,163,545.17	100%	0	\$0.00		0	\$0.00
31401AJE8	UBS WARBURG REAL ESTATE SECURITIES,	7	\$1,177,804.47	100%	0	\$0.00	NA	0	\$0.00

		INC.							
Total			7	\$1,177,804.47	100%	0	\$0.00	0	\$0.00
31401AJK4		THE BRANCH BANKING AND TRUST COMPANY	50	\$7,915,366.91	42.68%	0	\$0.00	NA	\$0.00
		Unavailable	57	\$10,629,986.27	57.32%	0	\$0.00	NA	\$0.00
Total			107	\$18,545,353.18	100%	0	\$0.00	0	\$0.00
31401AJM0		HOME STAR MORTGAGE SERVICES, LLC	56	\$9,115,300.00	100%	0	\$0.00	NA	\$0.00
Total			56	\$9,115,300.00	100%	0	\$0.00	0	\$0.00
31401AJN8		HOME STAR MORTGAGE SERVICES, LLC	13	\$2,440,500.00	100%	0	\$0.00	NA	\$0.00
Total			13	\$2,440,500.00	100%	0	\$0.00	0	\$0.00
31371K4D0		ALLIANCE MORTGAGE COMPANY (NERO)	6	\$1,265,750.00	0.04%	0	\$0.00	NA	\$0.00
		AMERICAN HOME MORTGAGE CORPORATION	1	\$48,462.56	0%	0	\$0.00	NA	\$0.00
		BANCMORTGAGE FINANCIAL CORPORATION	124	\$19,356,750.00	0.6%	0	\$0.00	NA	\$0.00
		BANKERS GUARANTEE TITLE AND TRUST COMPANY	5	\$726,500.00	0.02%	0	\$0.00	NA	\$0.00
		BISHOPS GATE RESIDENTIAL MORTGAGE TRUST	2	\$259,817.97	0.01%	0	\$0.00	NA	\$0.00
		CHARTER BANK	37	\$4,834,628.83	0.15%	0	\$0.00	NA	\$0.00
		CITIZENS COMMERCIAL AND SAVINGS BANK	176	\$16,982,579.44	0.53%	0	\$0.00	NA	\$0.00
		CITIZENS MORTGAGE CORPORATION	12	\$1,819,234.71	0.06%	0	\$0.00	NA	\$0.00
		COLONIAL SAVINGS FA	56	\$5,481,851.93	0.17%	0	\$0.00	NA	\$0.00
		COUNTRYWIDE HOME LOANS, INC.	1,281	\$180,496,203.20	5.63%	0	\$0.00	NA	\$0.00
		CRESCENT MORTGAGE SERVICES	30	\$4,183,500.00	0.13%	0	\$0.00	NA	\$0.00

	CTX MORTGAGE COMPANY, LLC	3	\$390,383.43	0.01%	0	\$0.00	NA	0	\$0.00
	DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.	116	\$20,056,723.09	0.63%	0	\$0.00	NA	0	\$0.00
	EXCHANGE FINANCIAL CORPORATION	3	\$299,000.00	0.01%	0	\$0.00	NA	0	\$0.00
	FIRST HORIZON HOME LOAN CORPORATION	2,066	\$297,677,750.24	9.28%	0	\$0.00	NA	0	\$0.00
	FIRST MORTGAGE COMPANY, L.L.C.	62	\$6,697,198.00	0.21%	0	\$0.00	NA	0	\$0.00
	GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	24	\$3,804,711.99	0.12%	0	\$0.00	NA	0	\$0.00
	GUARANTY BANK F.S.B.	44	\$7,326,969.55	0.23%	0	\$0.00	NA	0	\$0.00
	GUARANTY RESIDENTIAL LENDING, INC.	14	\$1,402,437.00	0.04%	0	\$0.00	NA	0	\$0.00
	HEARTLAND BANK	15	\$1,798,586.39	0.06%	0	\$0.00	NA	0	\$0.00
	HOLYOKE CREDIT UNION	3	\$354,600.00	0.01%	0	\$0.00	NA	0	\$0.00
	HOME STAR MORTGAGE SERVICES, LLC	6	\$695,729.91	0.02%	0	\$0.00	NA	0	\$0.00
	HOMEBANC MORTGAGE CORPORATION	108	\$15,379,683.38	0.48%	0	\$0.00	NA	0	\$0.00
	HOMESTREET BANK	57	\$8,032,194.70	0.25%	0	\$0.00	NA	0	\$0.00
	INDYMAC BANK, FSB	3	\$563,950.00	0.02%	0	\$0.00	NA	0	\$0.00
	IVANHOE FINANCIAL INC.	138	\$19,178,730.68	0.6%	0	\$0.00	NA	0	\$0.00
	KB HOME MORTGAGE COMPANY	3	\$360,450.00	0.01%	0	\$0.00	NA	0	\$0.00
	M&T MORTGAGE CORPORATION	30	\$3,671,741.10	0.11%	0	\$0.00	NA	0	\$0.00
	MARKET STREET MORTGAGE CORPORATION	65	\$8,698,868.93	0.27%	0	\$0.00	NA	0	\$0.00
	MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES	11	\$2,119,956.93	0.07%	0	\$0.00	NA	0	\$0.00
	MORTGAGEAMERICA INC.	112	\$12,681,466.43	0.4%	0	\$0.00	NA	0	\$0.00

NATIONAL BANK OF COMMERCE (NBC MORTGAGE)	75	\$11,943,067.99	0.37%	0	\$0.00	NA	0	\$0.00
NATIONAL CITY MORTGAGE COMPANY	46	\$6,922,618.27	0.22%	0	\$0.00	NA	0	\$0.00
NORTH AMERICAN SAVINGS BANK F.S.B.	6	\$1,000,897.30	0.03%	0	\$0.00	NA	0	\$0.00
NVR MORTGAGE FINANCE INC.	13	\$1,773,310.00	0.06%	0	\$0.00	NA	0	\$0.00
OHIO SAVINGS BANK	1	\$75,930.90	0%	0	\$0.00	NA	0	\$0.00
OLYMPIA MORTGAGE CORPORATION	11	\$1,996,300.00	0.06%	0	\$0.00	NA	0	\$0.00
PINE STATE MORTGAGE CORPORATION	13	\$1,770,603.91	0.06%	0	\$0.00	NA	0	\$0.00
PLYMOUTH SAVINGS BANK	41	\$5,207,055.98	0.16%	0	\$0.00	NA	0	\$0.00
POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	7	\$983,195.00	0.03%	0	\$0.00	NA	0	\$0.00
PULTE MORTGAGE CORPORATION DBA DEL WEB FINANCE	97	\$14,484,865.92	0.45%	0	\$0.00	NA	0	\$0.00
REGIONS MORTGAGE, INC.	56	\$7,039,301.56	0.22%	0	\$0.00	NA	0	\$0.00
SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE	82	\$13,051,202.41	0.41%	0	\$0.00	NA	0	\$0.00
SUNTRUST MORTGAGE INC.	2	\$386,700.00	0.01%	0	\$0.00	NA	0	\$0.00
SYNOVUS MORTGAGE CORPORATION	12	\$1,374,196.45	0.04%	0	\$0.00	NA	0	\$0.00
THE HUNTINGTON NATIONAL BANK	6	\$1,033,095.12	0.03%	0	\$0.00	NA	0	\$0.00
TOWNE MORTGAGE COMPANY	6	\$655,280.94	0.02%	0	\$0.00	NA	0	\$0.00
TRUSTCORP MORTGAGE COMPANY	114	\$15,135,033.22	0.47%	0	\$0.00	NA	0	\$0.00
UNION PLANTERS BANK NA	356	\$39,587,247.68	1.23%	0	\$0.00	NA	0	\$0.00
WASHINGTON MUTUAL BANK, FA	53	\$8,928,963.03	0.28%	0	\$0.00	NA	0	\$0.00
WASHTENAW	1	\$205,000.00	0.01%	0	\$0.00	NA	0	\$0.00

		MORTGAGE COMPANY								
		Unavailable	15,307	\$2,425,902,842.00	75.67%	0	\$0.00	NA	0	\$0.00
Total			20,918	\$3,206,103,118.07	100%	0	\$0.00		0	\$0.00
31371K4E8		ALLIANCE MORTGAGE COMPANY (NERO)	105	\$14,822,297.69	1.24%	0	\$0.00	NA	0	\$0.00
		BANCMORTGAGE FINANCIAL CORPORATION	26	\$2,918,681.74	0.24%	0	\$0.00	NA	0	\$0.00
		BANKERS GUARANTEE TITLE AND TRUST COMPANY	5	\$536,900.00	0.04%	0	\$0.00	NA	0	\$0.00
		BANKFINANCIAL FSB	50	\$6,002,651.00	0.5%	0	\$0.00	NA	0	\$0.00
		BANKNORTH, NA	6	\$734,369.68	0.06%	0	\$0.00	NA	0	\$0.00
		BISHOPS GATE RESIDENTIAL MORTGAGE TRUST	16	\$1,370,831.26	0.11%	0	\$0.00	NA	0	\$0.00
		CHARTER BANK	49	\$5,635,095.05	0.47%	0	\$0.00	NA	0	\$0.00
		CIMARRON MORTGAGE COMPANY	6	\$387,686.72	0.03%	0	\$0.00	NA	0	\$0.00
		CITIZENS COMMERCIAL AND SAVINGS BANK	40	\$3,003,846.08	0.25%	0	\$0.00	NA	0	\$0.00
		CITIZENS MORTGAGE CORPORATION	216	\$27,725,297.29	2.32%	0	\$0.00	NA	0	\$0.00
		CONTINENTAL CAPITAL CORPORATION	9	\$1,465,000.00	0.12%	0	\$0.00	NA	0	\$0.00
		COUNTRYWIDE HOME LOANS, INC.	737	\$88,850,466.07	7.44%	0	\$0.00	NA	0	\$0.00
		CRESCENT MORTGAGE SERVICES	18	\$2,803,626.00	0.23%	0	\$0.00	NA	0	\$0.00
		DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.	309	\$48,766,115.81	4.08%	0	\$0.00	NA	0	\$0.00
		EMIGRANT MORTGAGE COMPANY, INC.	6	\$874,000.00	0.07%	0	\$0.00	NA	0	\$0.00
		EXCHANGE FINANCIAL CORPORATION	15	\$1,328,889.07	0.11%	0	\$0.00	NA	0	\$0.00
		FIRST FEDERAL SAVINGS BANK	7	\$990,800.00	0.08%	0	\$0.00	NA	0	\$0.00

	LACROSSE-MADISON								
	FIRST FEDERAL SAVINGS BANK OF AMERICA	14	\$1,670,000.00	0.14%	0	\$0.00	NA	0	\$0.00
	FIRST HORIZON HOME LOAN CORPORATION	415	\$71,482,291.75	5.98%	0	\$0.00	NA	0	\$0.00
	FIRST MORTGAGE COMPANY, L.L.C.	65	\$5,260,403.00	0.44%	0	\$0.00	NA	0	\$0.00
	GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	84	\$11,863,996.34	0.99%	0	\$0.00	NA	0	\$0.00
	GUARANTY BANK F.S.B.	146	\$18,214,756.06	1.52%	0	\$0.00	NA	0	\$0.00
	GUARANTY RESIDENTIAL LENDING, INC.	35	\$4,140,648.76	0.35%	0	\$0.00	NA	0	\$0.00
	HOLYOKE CREDIT UNION	8	\$731,448.24	0.06%	0	\$0.00	NA	0	\$0.00
	HOME BANC MORTGAGE CORPORATION	103	\$13,543,633.12	1.13%	0	\$0.00	NA	0	\$0.00
	HOMESTREET BANK	32	\$4,883,686.31	0.41%	0	\$0.00	NA	0	\$0.00
	INDEPENDENT BANK CORPORATION	13	\$1,180,500.00	0.1%	0	\$0.00	NA	0	\$0.00
	INDYMAC BANK, FSB	1	\$51,300.00	0%	0	\$0.00	NA	0	\$0.00
	IVANHOE FINANCIAL INC.	219	\$25,394,505.00	2.13%	0	\$0.00	NA	0	\$0.00
	M&T MORTGAGE CORPORATION	599	\$66,537,005.62	5.57%	0	\$0.00	NA	0	\$0.00
	MARKET STREET MORTGAGE CORPORATION	114	\$12,633,293.91	1.06%	0	\$0.00	NA	0	\$0.00
	MASSACHUSETTS STATE EMPLOYEES CREDIT UNION	1	\$200,000.00	0.02%	0	\$0.00	NA	0	\$0.00
	MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES	23	\$3,089,028.93	0.26%	0	\$0.00	NA	0	\$0.00
	MORTGAGEAMERICA INC.	63	\$6,236,248.44	0.52%	0	\$0.00	NA	0	\$0.00
	NATIONAL BANK OF COMMERCE (NBC MORTGAGE)	143	\$17,429,543.35	1.46%	0	\$0.00	NA	0	\$0.00
	NATIONAL CITY MORTGAGE COMPANY	577	\$69,630,327.95	5.83%	0	\$0.00	NA	0	\$0.00

	NCB, FSB	22	\$1,999,073.78	0.17%	0	\$0.00	NA	0	\$0.00
	NORTH AMERICAN SAVINGS BANK F.S.B.	48	\$5,002,597.82	0.42%	0	\$0.00	NA	0	\$0.00
	NVR MORTGAGE FINANCE INC.	30	\$4,483,594.00	0.38%	0	\$0.00	NA	0	\$0.00
	OLYMPIA MORTGAGE CORPORATION	1	\$102,800.00	0.01%	0	\$0.00	NA	0	\$0.00
	PINE STATE MORTGAGE CORPORATION	9	\$1,132,344.12	0.09%	0	\$0.00	NA	0	\$0.00
	PINNACLE FINANCIAL CORPORATION	27	\$2,765,061.80	0.23%	0	\$0.00	NA	0	\$0.00
	PLYMOUTH SAVINGS BANK	156	\$20,064,911.73	1.68%	0	\$0.00	NA	0	\$0.00
	PULTE MORTGAGE CORPORATION DBA DEL WEB FINANCE	57	\$8,341,804.86	0.7%	0	\$0.00	NA	0	\$0.00
	REGIONS MORTGAGE, INC.	229	\$23,763,100.71	1.99%	0	\$0.00	NA	0	\$0.00
	SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE	180	\$25,816,805.30	2.16%	0	\$0.00	NA	0	\$0.00
	SUNTRUST MORTGAGE INC.	4	\$459,551.26	0.04%	0	\$0.00	NA	0	\$0.00
	SYNOVUS MORTGAGE CORPORATION	11	\$1,328,977.56	0.11%	0	\$0.00	NA	0	\$0.00
	THE HUNTINGTON NATIONAL BANK	2	\$185,500.00	0.02%	0	\$0.00	NA	0	\$0.00
	TOWNE MORTGAGE COMPANY	10	\$1,133,254.00	0.09%	0	\$0.00	NA	0	\$0.00
	TRUSTCORP MORTGAGE COMPANY	180	\$17,079,807.68	1.43%	0	\$0.00	NA	0	\$0.00
	U. S. MORTGAGE CORP.	2	\$553,500.00	0.05%	0	\$0.00	NA	0	\$0.00
	WACHOVIA MORTGAGE CORPORATION	1	\$119,127.93	0.01%	0	\$0.00	NA	0	\$0.00
	WASHINGTON MUTUAL BANK, FA	51	\$9,664,869.58	0.81%	0	\$0.00	NA	0	\$0.00
	WASHTENAW MORTGAGE COMPANY	24	\$2,548,403.62	0.21%	0	\$0.00	NA	0	\$0.00
	Unavailable	3,549	\$526,071,692.00	44.04%	0	\$0.00	NA	0	\$0.00
Total		8,868	\$1,195,005,947.99	100%	0	\$0.00		0	\$0.00

31371K4F5	ALLIANCE MORTGAGE COMPANY (NERO)	61	\$8,325,903.99	5.59%	0	\$0.00	NA	0	\$0.00
	BANCMORTGAGE FINANCIAL CORPORATION	5	\$522,250.00	0.35%	0	\$0.00	NA	0	\$0.00
	BANK ONE,N.A.	2	\$83,669.38	0.06%	0	\$0.00	NA	0	\$0.00
	CHARTER BANK	6	\$497,121.71	0.33%	0	\$0.00	NA	0	\$0.00
	CIMARRON MORTGAGE COMPANY	5	\$642,448.59	0.43%	0	\$0.00	NA	0	\$0.00
	CITIZENS MORTGAGE CORPORATION	56	\$6,350,492.14	4.27%	0	\$0.00	NA	0	\$0.00
	CONTINENTAL CAPITAL CORPORATION	9	\$1,143,700.00	0.77%	0	\$0.00	NA	0	\$0.00
	COUNTRYWIDE HOME LOANS, INC.	25	\$2,525,021.45	1.7%	0	\$0.00	NA	0	\$0.00
	CTX MORTGAGE COMPANY, LLC	1	\$162,567.96	0.11%	0	\$0.00	NA	0	\$0.00
	DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.	20	\$3,199,080.36	2.15%	0	\$0.00	NA	0	\$0.00
	EXCHANGE FINANCIAL CORPORATION	1	\$47,000.00	0.03%	0	\$0.00	NA	0	\$0.00
	FIRST HORIZON HOME LOAN CORPORATION	20	\$2,730,614.47	1.83%	0	\$0.00	NA	0	\$0.00
	GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	25	\$2,284,429.31	1.53%	0	\$0.00	NA	0	\$0.00
	GUARANTY BANK F.S.B.	1	\$59,791.47	0.04%	0	\$0.00	NA	0	\$0.00
	GUARANTY RESIDENTIAL LENDING, INC.	1	\$237,898.65	0.16%	0	\$0.00	NA	0	\$0.00
	HOME STAR MORTGAGE SERVICES, LLC	19	\$1,738,570.23	1.17%	0	\$0.00	NA	0	\$0.00
	HOMEBANC MORTGAGE CORPORATION	9	\$818,740.37	0.55%	0	\$0.00	NA	0	\$0.00
	HOMESTREET BANK	7	\$971,161.22	0.65%	0	\$0.00	NA	0	\$0.00
	INDYMAC BANK, FSB	1	\$16,097.93	0.01%	0	\$0.00	NA	0	\$0.00
		6	\$466,250.00	0.31%	0	\$0.00	NA	0	\$0.00

	IVANHOE FINANCIAL INC.							
	M&T MORTGAGE CORPORATION	37	\$3,826,993.22	2.57%	0	\$0.00	NA	\$0.00
	MARKET STREET MORTGAGE CORPORATION	21	\$1,752,873.30	1.18%	0	\$0.00	NA	\$0.00
	MORTGAGEAMERICA INC.	17	\$1,084,554.09	0.73%	0	\$0.00	NA	\$0.00
	NATIONAL BANK OF COMMERCE (NBC MORTGAGE)	24	\$1,711,586.11	1.15%	0	\$0.00	NA	\$0.00
	NATIONAL CITY MORTGAGE COMPANY	83	\$7,095,459.71	4.77%	0	\$0.00	NA	\$0.00
	NCB, FSB	6	\$570,346.65	0.38%	0	\$0.00	NA	\$0.00
	NORTH AMERICAN SAVINGS BANK F.S.B.	3	\$306,824.12	0.21%	0	\$0.00	NA	\$0.00
	OHIO SAVINGS BANK	3	\$101,221.25	0.07%	0	\$0.00	NA	\$0.00
	OLYMPIA MORTGAGE CORPORATION	18	\$2,682,395.00	1.8%	0	\$0.00	NA	\$0.00
	PINE STATE MORTGAGE CORPORATION	1	\$103,642.39	0.07%	0	\$0.00	NA	\$0.00
	PINNACLE FINANCIAL CORPORATION	12	\$655,301.17	0.44%	0	\$0.00	NA	\$0.00
	RBC CENTURA BANK	16	\$999,712.46	0.67%	0	\$0.00	NA	\$0.00
	RBC MORTGAGE COMPANY	47	\$5,341,740.38	3.59%	0	\$0.00	NA	\$0.00
	REGIONS MORTGAGE, INC.	13	\$1,049,616.51	0.71%	0	\$0.00	NA	\$0.00
	SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE	33	\$3,718,058.92	2.5%	0	\$0.00	NA	\$0.00
	SYNOVUS MORTGAGE CORPORATION	4	\$193,501.08	0.13%	0	\$0.00	NA	\$0.00
	THE BRANCH BANKING AND TRUST COMPANY	7	\$841,407.41	0.57%	0	\$0.00	NA	\$0.00
	THE HUNTINGTON NATIONAL BANK	2	\$127,366.07	0.09%	0	\$0.00	NA	\$0.00
	TRUSTCORP MORTGAGE COMPANY	8	\$559,787.53	0.38%	0	\$0.00	NA	\$0.00
		2	\$529,989.41	0.36%	0	\$0.00	NA	\$0.00

		U. S. MORTGAGE CORP.								
		WASHINGTON MUTUAL BANK, FA	22	\$3,291,515.52	2.21%	0	\$0.00	NA	0	\$0.00
		WASHTENAW MORTGAGE COMPANY	9	\$773,781.87	0.52%	0	\$0.00	NA	0	\$0.00
		Unavailable	644	\$78,710,019.71	52.86%	0	\$0.00	NA	0	\$0.00
Total			1,312	\$148,850,503.11	100%	0	\$0.00		0	\$0.00
31371K4G3		ABN AMRO MORTGAGE GROUP, INC.	10	\$1,355,841.64	0.06%	0	\$0.00	NA	0	\$0.00
		ALLIANCE MORTGAGE COMPANY (NERO)	28	\$4,509,798.82	0.22%	0	\$0.00	NA	0	\$0.00
		AMERICAN HOME FUNDING INC.	93	\$14,123,894.95	0.67%	0	\$0.00	NA	0	\$0.00
		AMERICAN HOME MORTGAGE CORPORATION	18	\$2,338,837.51	0.11%	0	\$0.00	NA	0	\$0.00
		BANK OF AMERICA NA	1,929	\$272,062,787.35	13%	0	\$0.00	NA	0	\$0.00
		BANK ONE,N.A.	73	\$8,495,995.43	0.41%	0	\$0.00	NA	0	\$0.00
		BANKERS GUARANTEE TITLE AND TRUST COMPANY	4	\$506,262.78	0.02%	0	\$0.00	NA	0	\$0.00
		CHASE MANHATTAN MORTGAGE CORPORATION	488	\$77,134,127.20	3.68%	0	\$0.00	NA	0	\$0.00
		CIMARRON MORTGAGE COMPANY	2	\$127,837.08	0.01%	0	\$0.00	NA	0	\$0.00
		CITIMORTGAGE, INC.	70	\$10,597,160.66	0.51%	0	\$0.00	NA	0	\$0.00
		COLONIAL SAVINGS FA	3	\$259,028.08	0.01%	0	\$0.00	NA	0	\$0.00
		COUNTRYWIDE HOME LOANS, INC.	824	\$106,038,593.70	5.07%	0	\$0.00	NA	0	\$0.00
		CRESCENT BANK AND TRUST COMPANY	1	\$128,000.00	0.01%	0	\$0.00	NA	0	\$0.00
		EXCHANGE FINANCIAL CORPORATION	9	\$978,900.00	0.05%	0	\$0.00	NA	0	\$0.00
		FIRST HORIZON HOME LOAN CORPORATION	428	\$63,014,864.39	3.01%	0	\$0.00	NA	0	\$0.00

GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	19	\$2,490,277.08	0.12%	0	\$0.00	NA	0	\$0.00
GMAC MORTGAGE CORPORATION	834	\$120,669,817.45	5.76%	0	\$0.00	NA	0	\$0.00
GUARANTY BANK F.S.B.	26	\$3,362,619.03	0.16%	0	\$0.00	NA	0	\$0.00
GUARANTY RESIDENTIAL LENDING, INC.	11	\$1,469,546.09	0.07%	0	\$0.00	NA	0	\$0.00
HARWOOD STREET FUNDING I, LLC	97	\$13,504,823.49	0.65%	0	\$0.00	NA	0	\$0.00
HEARTLAND BANK	28	\$3,460,000.00	0.17%	0	\$0.00	NA	0	\$0.00
HIBERNIA NATIONAL BANK	68	\$9,494,143.75	0.45%	0	\$0.00	NA	0	\$0.00
HOLYOKE CREDIT UNION	4	\$381,300.00	0.02%	0	\$0.00	NA	0	\$0.00
HOME STAR MORTGAGE SERVICES, LLC	55	\$6,441,635.25	0.31%	0	\$0.00	NA	0	\$0.00
HOMEBANC MORTGAGE CORPORATION	7	\$951,910.55	0.05%	0	\$0.00	NA	0	\$0.00
HOMESTREET BANK	4	\$484,500.00	0.02%	0	\$0.00	NA	0	\$0.00
HSBC MORTGAGE CORPORATION (USA)	120	\$19,987,698.22	0.95%	0	\$0.00	NA	0	\$0.00
INDEPENDENT BANK CORPORATION	23	\$2,150,835.43	0.1%	0	\$0.00	NA	0	\$0.00
IRWIN MORTGAGE CORPORATION	98	\$12,777,375.21	0.61%	0	\$0.00	NA	0	\$0.00
IVANHOE FINANCIAL INC.	29	\$3,743,604.17	0.18%	0	\$0.00	NA	0	\$0.00
M&T MORTGAGE CORPORATION	139	\$15,988,258.71	0.76%	0	\$0.00	NA	0	\$0.00
MARKET STREET MORTGAGE CORPORATION	33	\$4,327,075.68	0.21%	0	\$0.00	NA	0	\$0.00
MORTGAGEAMERICA INC.	11	\$1,074,120.51	0.05%	0	\$0.00	NA	0	\$0.00
NATIONAL BANK OF COMMERCE (NBC MORTGAGE)	23	\$3,358,675.90	0.16%	0	\$0.00	NA	0	\$0.00
NATIONAL CITY MORTGAGE COMPANY	95	\$12,786,565.82	0.61%	0	\$0.00	NA	0	\$0.00
NORTH AMERICAN SAVINGS BANK F.S.B.	1	\$150,000.00	0.01%	0	\$0.00	NA	0	\$0.00

	NVR MORTGAGE FINANCE INC.	1	\$171,535.00	0.01%	0	\$0.00	NA	0	\$0.00
	OHIO SAVINGS BANK	46	\$5,005,553.88	0.24%	0	\$0.00	NA	0	\$0.00
	PINNACLE FINANCIAL CORPORATION	2	\$151,871.85	0.01%	0	\$0.00	NA	0	\$0.00
	PLYMOUTH SAVINGS BANK	22	\$3,336,036.10	0.16%	0	\$0.00	NA	0	\$0.00
	RBC CENTURA BANK	12	\$1,072,848.68	0.05%	0	\$0.00	NA	0	\$0.00
	RBC MORTGAGE COMPANY	42	\$6,113,135.86	0.29%	0	\$0.00	NA	0	\$0.00
	REGIONS MORTGAGE, INC.	62	\$6,140,369.06	0.29%	0	\$0.00	NA	0	\$0.00
	SALEM FIVE MORTGAGE COMPANY, LLC	40	\$6,001,275.72	0.29%	0	\$0.00	NA	0	\$0.00
	SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE	50	\$8,143,851.73	0.39%	0	\$0.00	NA	0	\$0.00
	SOVEREIGN BANK, A FEDERAL SAVINGS BANK	44	\$6,482,260.75	0.31%	0	\$0.00	NA	0	\$0.00
	SUNTRUST MORTGAGE INC.	130	\$15,878,004.57	0.76%	0	\$0.00	NA	0	\$0.00
	SYNOVUS MORTGAGE CORPORATION	4	\$441,225.26	0.02%	0	\$0.00	NA	0	\$0.00
	TCF MORTGAGE CORPORATION	72	\$8,234,119.04	0.39%	0	\$0.00	NA	0	\$0.00
	THE HUNTINGTON NATIONAL BANK	100	\$11,105,928.69	0.53%	0	\$0.00	NA	0	\$0.00
	TOWNE MORTGAGE COMPANY	3	\$260,735.43	0.01%	0	\$0.00	NA	0	\$0.00
	TRUSTCORP MORTGAGE COMPANY	30	\$3,023,589.88	0.14%	0	\$0.00	NA	0	\$0.00
	TRUSTMARK NATIONAL BANK	32	\$2,743,929.39	0.13%	0	\$0.00	NA	0	\$0.00
	U.S. BANK N.A.	4	\$466,158.10	0.02%	0	\$0.00	NA	0	\$0.00
	UNION FEDERAL BANK OF INDIANAPOLIS	66	\$9,437,612.38	0.45%	0	\$0.00	NA	0	\$0.00
	UNION PLANTERS BANK NA	2	\$138,824.28	0.01%	0	\$0.00	NA	0	\$0.00
	UNIVERSAL MORTGAGE CORPORATION	11	\$1,001,215.00	0.05%	0	\$0.00	NA	0	\$0.00
		259	\$33,897,451.44	1.62%	0	\$0.00	NA	0	\$0.00

	WACHOVIA MORTGAGE CORPORATION							
	WASHINGTON MUTUAL BANK	52	\$7,310,575.59	0.35%	0	\$0.00	NA	\$0.00
	WASHINGTON MUTUAL BANK, FA	1,004	\$145,465,242.39	6.95%	0	\$0.00	NA	\$0.00
	WASHINGTON MUTUAL FEDERAL SAVINGS BANK	14	\$2,003,942.91	0.1%	0	\$0.00	NA	\$0.00
	WASHTENAW MORTGAGE COMPANY	11	\$1,595,441.92	0.08%	0	\$0.00	NA	\$0.00
	Unavailable	6,759	\$1,006,893,640.17	48.09%	0	\$0.00	NA	\$0.00
Total		14,579	\$2,093,243,087.00	100%	0	\$0.00	0	\$0.00
31371K4J7	ALLIANCE MORTGAGE COMPANY (NERO)	3	\$597,423.15	0.03%	0	\$0.00	NA	\$0.00
	AMERICAN HOME MORTGAGE CORPORATION	5	\$818,490.72	0.04%	0	\$0.00	NA	\$0.00
	BANCMORTGAGE FINANCIAL CORPORATION	201	\$34,562,589.49	1.48%	0	\$0.00	NA	\$0.00
	BANK ONE, N.A.	10	\$1,085,763.54	0.05%	0	\$0.00	NA	\$0.00
	BISHOPS GATE RESIDENTIAL MORTGAGE TRUST	10	\$1,981,829.14	0.08%	0	\$0.00	NA	\$0.00
	CASTLE MORTGAGE CORPORATION	6	\$1,089,000.00	0.05%	0	\$0.00	NA	\$0.00
	CHARTER BANK	24	\$3,524,996.00	0.15%	0	\$0.00	NA	\$0.00
	CHASE MANHATTAN MORTGAGE CORPORATION	4	\$542,185.92	0.02%	0	\$0.00	NA	\$0.00
	CITIZENS MORTGAGE CORPORATION	10	\$1,941,385.15	0.08%	0	\$0.00	NA	\$0.00
	COUNTRYWIDE HOME LOANS, INC.	2,028	\$316,661,595.08	13.57%	0	\$0.00	NA	\$0.00
	CRESCENT MORTGAGE SERVICES	16	\$3,000,814.00	0.13%	0	\$0.00	NA	\$0.00
	DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.	1	\$140,000.00	0.01%	0	\$0.00	NA	\$0.00
	EXCHANGE FINANCIAL CORPORATION	1	\$290,000.00	0.01%	0	\$0.00	NA	\$0.00

FIRST FEDERAL SAVINGS BANK LACROSSE-MADISON	51	\$6,257,878.05	0.27%	0	\$0.00	NA	0	\$0.00
FIRST HORIZON HOME LOAN CORPORATION	1,146	\$191,830,967.01	8.22%	0	\$0.00	NA	0	\$0.00
FIRST MORTGAGE COMPANY, L.L.C.	19	\$2,909,637.00	0.12%	0	\$0.00	NA	0	\$0.00
GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	21	\$3,678,250.00	0.16%	0	\$0.00	NA	0	\$0.00
GUARANTY BANK F.S.B.	102	\$18,342,522.30	0.79%	0	\$0.00	NA	0	\$0.00
GUARANTY RESIDENTIAL LENDING, INC.	5	\$899,064.00	0.04%	0	\$0.00	NA	0	\$0.00
HARWOOD STREET FUNDING I, LLC	1	\$155,937.07	0.01%	0	\$0.00	NA	0	\$0.00
HOLYOKE CREDIT UNION	1	\$235,000.00	0.01%	0	\$0.00	NA	0	\$0.00
HOME BANC MORTGAGE CORPORATION	99	\$16,363,556.10	0.7%	0	\$0.00	NA	0	\$0.00
HOMESTREET BANK	82	\$15,405,702.23	0.66%	0	\$0.00	NA	0	\$0.00
IVANHOE FINANCIAL INC.	113	\$17,411,483.26	0.75%	0	\$0.00	NA	0	\$0.00
KB HOME MORTGAGE COMPANY	4	\$923,865.00	0.04%	0	\$0.00	NA	0	\$0.00
MARKET STREET MORTGAGE CORPORATION	21	\$3,385,915.92	0.15%	0	\$0.00	NA	0	\$0.00
MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES	5	\$1,162,657.27	0.05%	0	\$0.00	NA	0	\$0.00
MORTGAGEAMERICA INC.	131	\$18,896,965.00	0.81%	0	\$0.00	NA	0	\$0.00
NATIONAL BANK OF COMMERCE (NBC MORTGAGE)	70	\$13,649,448.25	0.58%	0	\$0.00	NA	0	\$0.00
NATIONAL CITY MORTGAGE COMPANY	42	\$6,908,730.73	0.3%	0	\$0.00	NA	0	\$0.00
NCB, FSB	4	\$430,212.00	0.02%	0	\$0.00	NA	0	\$0.00
NEW SOUTH FEDERAL SAVINGS BANK	1	\$322,355.01	0.01%	0	\$0.00	NA	0	\$0.00

NORTH AMERICAN SAVINGS BANK F.S.B.	2	\$329,835.82	0.01%	0	\$0.00	NA	0	\$0.00
OLYMPIA MORTGAGE CORPORATION	10	\$2,434,838.00	0.1%	0	\$0.00	NA	0	\$0.00
PHH MORTGAGE SERVICES CORPORATION	2	\$147,327.00	0.01%	0	\$0.00	NA	0	\$0.00
PINE STATE MORTGAGE CORPORATION	16	\$2,540,011.22	0.11%	0	\$0.00	NA	0	\$0.00
PINNACLE FINANCIAL CORPORATION	7	\$1,236,090.00	0.05%	0	\$0.00	NA	0	\$0.00
PIIONEER BANK	10	\$1,007,853.04	0.04%	0	\$0.00	NA	0	\$0.00
PLYMOUTH SAVINGS BANK	6	\$1,374,041.45	0.06%	0	\$0.00	NA	0	\$0.00
PULTE MORTGAGE CORPORATION DBA DEL WEB FINANCE	56	\$10,098,042.59	0.43%	0	\$0.00	NA	0	\$0.00