

FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE

Form ABS-15G/A

August 11, 2016

File 07 of 83

Name of Issuing Entity	Check if Registered	Name of Originator	Total Assets by Originator			Assets that Were Subject of Demand		Assets that Were Repurchased or Replaced		A/R	R/R	
			#	\$	(% of principal balance)	#	\$	(% of principal balance)	#			\$
31390DD68		LEHMAN BROTHERS HOLDINGS, INC.	41	\$4,311,833.10	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			41	\$4,311,833.10	100%	0	\$0.00		0	\$0.00		0
31390DD84		LEHMAN BROTHERS HOLDINGS, INC.	90	\$14,227,109.80	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			90	\$14,227,109.80	100%	0	\$0.00		0	\$0.00		0
31390DD92		LEHMAN BROTHERS HOLDINGS, INC.	44	\$5,499,710.14	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			44	\$5,499,710.14	100%	0	\$0.00		0	\$0.00		0
31390DE26		THIRD FEDERAL SAVINGS AND LOAN	104	\$15,194,107.13	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			104	\$15,194,107.13	100%	0	\$0.00		0	\$0.00		0
31390DEB6		LEHMAN BROTHERS HOLDINGS, INC.	14	\$1,466,679.46	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			14	\$1,466,679.46	100%	0	\$0.00		0	\$0.00		0
31390DEZ3		THIRD FEDERAL SAVINGS AND LOAN	92	\$15,107,295.13	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			92	\$15,107,295.13	100%	0	\$0.00		0	\$0.00		0
31390DG24		UNIVERSAL MORTGAGE CORPORATION	20	\$1,619,475.00	60.42%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	10	\$1,061,050.00	39.58%	0	\$0.00	NA	0	\$0.00	NA	0
Total			30	\$2,680,525.00	100%	0	\$0.00		0	\$0.00		0
31390DG32		CHASE MANHATTAN MORTGAGE CORPORATION	44	\$5,815,756.56	65.04%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	21	\$3,126,676.58	34.96%	0	\$0.00	NA	0	\$0.00	NA	0
Total			65	\$8,942,433.14	100%	0	\$0.00		0	\$0.00		0
31390DG40			62	\$8,499,942.10	63.71%	0	\$0.00	NA	0	\$0.00	NA	0

	CHASE MANHATTAN MORTGAGE CORPORATION									
	Unavailable	34	\$4,841,846.69	36.29%	0	\$0.00	NA	0	\$0.00	NA
Total		96	\$13,341,788.79	100%	0	\$0.00		0	\$0.00	0
31390DG57	CHASE MANHATTAN MORTGAGE CORPORATION	100	\$13,050,033.54	57.74%	0	\$0.00	NA	0	\$0.00	NA
	Unavailable	65	\$9,549,693.56	42.26%	0	\$0.00	NA	0	\$0.00	NA
Total		165	\$22,599,727.10	100%	0	\$0.00		0	\$0.00	0
31390DG65	CHASE MANHATTAN MORTGAGE CORPORATION	166	\$24,167,424.39	64.61%	0	\$0.00	NA	0	\$0.00	NA
	Unavailable	100	\$13,237,305.46	35.39%	0	\$0.00	NA	0	\$0.00	NA
Total		266	\$37,404,729.85	100%	0	\$0.00		0	\$0.00	0
31390DG73	CHASE MANHATTAN MORTGAGE CORPORATION	180	\$26,932,107.94	67.43%	0	\$0.00	NA	0	\$0.00	NA
	Unavailable	95	\$13,010,482.21	32.57%	0	\$0.00	NA	0	\$0.00	NA
Total		275	\$39,942,590.15	100%	0	\$0.00		0	\$0.00	0
31390DG81	CHASE MANHATTAN MORTGAGE CORPORATION	239	\$34,849,534.40	69.84%	0	\$0.00	NA	0	\$0.00	NA
	Unavailable	123	\$15,051,801.82	30.16%	0	\$0.00	NA	0	\$0.00	NA
Total		362	\$49,901,336.22	100%	0	\$0.00		0	\$0.00	0
31390DG99	CHASE MANHATTAN MORTGAGE CORPORATION	192	\$27,894,167.44	65.03%	0	\$0.00	NA	0	\$0.00	NA
	Unavailable	111	\$14,997,336.39	34.97%	0	\$0.00	NA	0	\$0.00	NA
Total		303	\$42,891,503.83	100%	0	\$0.00		0	\$0.00	0
31390DGX6	Unavailable	8	\$501,592.02	100%	0	\$0.00	NA	0	\$0.00	NA
Total		8	\$501,592.02	100%	0	\$0.00		0	\$0.00	0
31390DH49	CHASE MANHATTAN MORTGAGE CORPORATION	14	\$2,380,963.28	42.72%	0	\$0.00	NA	0	\$0.00	NA
	Unavailable	21	\$3,191,959.94	57.28%	0	\$0.00	NA	0	\$0.00	NA
Total		35	\$5,572,923.22	100%	0	\$0.00		0	\$0.00	0
31390DH64	CHASE MANHATTAN MORTGAGE	80	\$16,649,706.44	49.12%	0	\$0.00	NA	0	\$0.00	NA

		CORPORATION										
		Unavailable	81	\$17,245,347.00	50.88%	0	\$0.00	NA	0	\$0.00	NA	0
Total			161	\$33,895,053.44	100%	0	\$0.00		0	\$0.00		0
31390DH72		CHASE MANHATTAN MORTGAGE CORPORATION	80	\$16,351,453.81	48.62%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	85	\$17,277,761.76	51.38%	0	\$0.00	NA	0	\$0.00	NA	0
Total			165	\$33,629,215.57	100%	0	\$0.00		0	\$0.00		0
31390DH80		CHASE MANHATTAN MORTGAGE CORPORATION	85	\$16,615,379.56	47.37%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	85	\$18,461,225.89	52.63%	0	\$0.00	NA	0	\$0.00	NA	0
Total			170	\$35,076,605.45	100%	0	\$0.00		0	\$0.00		0
31390DH98		CHASE MANHATTAN MORTGAGE CORPORATION	82	\$16,171,711.10	46.77%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	98	\$18,402,725.90	53.23%	0	\$0.00	NA	0	\$0.00	NA	0
Total			180	\$34,574,437.00	100%	0	\$0.00		0	\$0.00		0
31390DHA5		CHASE MANHATTAN MORTGAGE CORPORATION	269	\$38,432,259.67	76.6%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	85	\$11,739,174.23	23.4%	0	\$0.00	NA	0	\$0.00	NA	0
Total			354	\$50,171,433.90	100%	0	\$0.00		0	\$0.00		0
31390DHB3		CHASE MANHATTAN MORTGAGE CORPORATION	344	\$46,784,345.21	71.51%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	158	\$18,638,470.58	28.49%	0	\$0.00	NA	0	\$0.00	NA	0
Total			502	\$65,422,815.79	100%	0	\$0.00		0	\$0.00		0
31390DHC1		CHASE MANHATTAN MORTGAGE CORPORATION	292	\$36,586,390.55	73.9%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	102	\$12,918,946.63	26.1%	0	\$0.00	NA	0	\$0.00	NA	0
Total			394	\$49,505,337.18	100%	0	\$0.00		0	\$0.00		0
31390DHD9		CHASE MANHATTAN MORTGAGE CORPORATION	360	\$44,751,705.46	71.44%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	161	\$17,894,425.58	28.56%	0	\$0.00	NA	0	\$0.00	NA	0
Total			521	\$62,646,131.04	100%	0	\$0.00		0	\$0.00		0
31390DHE7			410	\$47,080,506.25	78.35%	0	\$0.00	NA	0	\$0.00	NA	0

	CHASE MANHATTAN MORTGAGE CORPORATION									
	Unavailable	117	\$13,009,043.25	21.65%	0	\$0.00	NA	0	\$0.00	NA
Total		527	\$60,089,549.50	100%	0	\$0.00		0	\$0.00	0
31390DHF4	CHASE MANHATTAN MORTGAGE CORPORATION	416	\$42,707,019.00	76.36%	0	\$0.00	NA	0	\$0.00	NA
	Unavailable	143	\$13,218,844.96	23.64%	0	\$0.00	NA	0	\$0.00	NA
Total		559	\$55,925,863.96	100%	0	\$0.00		0	\$0.00	0
31390DHG2	CHASE MANHATTAN MORTGAGE CORPORATION	290	\$24,597,910.28	55.96%	0	\$0.00	NA	0	\$0.00	NA
	Unavailable	232	\$19,355,574.28	44.04%	0	\$0.00	NA	0	\$0.00	NA
Total		522	\$43,953,484.56	100%	0	\$0.00		0	\$0.00	0
31390DHH0	CHASE MANHATTAN MORTGAGE CORPORATION	24	\$1,879,098.04	31.5%	0	\$0.00	NA	0	\$0.00	NA
	Unavailable	56	\$4,085,360.34	68.5%	0	\$0.00	NA	0	\$0.00	NA
Total		80	\$5,964,458.38	100%	0	\$0.00		0	\$0.00	0
31390DHJ6	Unavailable	18	\$1,013,239.27	100%	0	\$0.00	NA	0	\$0.00	NA
Total		18	\$1,013,239.27	100%	0	\$0.00		0	\$0.00	0
31390DJ96	WASHINGTON MUTUAL BANK, FA	12	\$2,453,851.65	100%	0	\$0.00	NA	0	\$0.00	NA
Total		12	\$2,453,851.65	100%	0	\$0.00		0	\$0.00	0
31390DJA3	CHASE MANHATTAN MORTGAGE CORPORATION	131	\$25,731,748.84	67.23%	0	\$0.00	NA	0	\$0.00	NA
	Unavailable	64	\$12,542,083.59	32.77%	0	\$0.00	NA	0	\$0.00	NA
Total		195	\$38,273,832.43	100%	0	\$0.00		0	\$0.00	0
31390DJB1	CHASE MANHATTAN MORTGAGE CORPORATION	142	\$27,982,651.63	62.44%	0	\$0.00	NA	0	\$0.00	NA
	Unavailable	89	\$16,830,183.27	37.56%	0	\$0.00	NA	0	\$0.00	NA
Total		231	\$44,812,834.90	100%	0	\$0.00		0	\$0.00	0
31390DJF2	CHASE MANHATTAN MORTGAGE CORPORATION	85	\$16,141,822.98	65.11%	0	\$0.00	NA	0	\$0.00	NA
	Unavailable	45	\$8,650,153.67	34.89%	0	\$0.00	NA	0	\$0.00	NA

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Total			130	\$24,791,976.65	100%	0	\$0.00		0	\$0.00		0
31390DJH8		CHASE MANHATTAN MORTGAGE CORPORATION	90	\$16,944,859.47	56.59%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	68	\$12,996,082.68	43.41%	0	\$0.00	NA	0	\$0.00	NA	0
Total			158	\$29,940,942.15	100%	0	\$0.00		0	\$0.00		0
31390DJJ4		CHASE MANHATTAN MORTGAGE CORPORATION	52	\$8,841,499.75	37.76%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	84	\$14,571,506.38	62.24%	0	\$0.00	NA	0	\$0.00	NA	0
Total			136	\$23,413,006.13	100%	0	\$0.00		0	\$0.00		0
31390DJN5		BANK ONE,NA	4	\$473,888.40	2.39%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	101	\$19,328,428.38	97.61%	0	\$0.00	NA	0	\$0.00	NA	0
Total			105	\$19,802,316.78	100%	0	\$0.00		0	\$0.00		0
31390DJQ8		BANK ONE,NA	1	\$189,719.81	1.98%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	50	\$9,413,394.37	98.02%	0	\$0.00	NA	0	\$0.00	NA	0
Total			51	\$9,603,114.18	100%	0	\$0.00		0	\$0.00		0
31390DK29		Unavailable	8	\$1,452,700.00	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			8	\$1,452,700.00	100%	0	\$0.00		0	\$0.00		0
31390DK45		Unavailable	17	\$2,719,350.00	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			17	\$2,719,350.00	100%	0	\$0.00		0	\$0.00		0
31390DKA1		WASHINGTON MUTUAL BANK, FA	68	\$11,631,127.72	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			68	\$11,631,127.72	100%	0	\$0.00		0	\$0.00		0
31390DKB9		WASHINGTON MUTUAL BANK, FA	418	\$69,648,159.21	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			418	\$69,648,159.21	100%	0	\$0.00		0	\$0.00		0
31390DKN3		NEXSTAR FINANCIAL CORPORATION	24	\$1,594,710.00	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			24	\$1,594,710.00	100%	0	\$0.00		0	\$0.00		0
31390DKW3		Unavailable	44	\$7,645,191.59	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			44	\$7,645,191.59	100%	0	\$0.00		0	\$0.00		0
31390DLJ1		Unavailable	17	\$1,813,575.00	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			17	\$1,813,575.00	100%	0	\$0.00		0	\$0.00		0

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31390DLK8		Unavailable	15	\$1,970,587.00	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			15	\$1,970,587.00	100%	0	\$0.00		0	\$0.00		0
31390DLQ5		Unavailable	18	\$2,437,672.00	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			18	\$2,437,672.00	100%	0	\$0.00		0	\$0.00		0
31390DN26		WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	12	\$1,517,725.35	23.19%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	39	\$5,027,601.41	76.81%	0	\$0.00	NA	0	\$0.00	NA	0
Total			51	\$6,545,326.76	100%	0	\$0.00		0	\$0.00		0
31390DNU4		WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	39	\$6,087,480.00	35.72%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	66	\$10,952,359.95	64.28%	0	\$0.00	NA	0	\$0.00	NA	0
Total			105	\$17,039,839.95	100%	0	\$0.00		0	\$0.00		0
31390DNV2		WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	65	\$10,052,650.00	48.46%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	75	\$10,689,682.00	51.54%	0	\$0.00	NA	0	\$0.00	NA	0
Total			140	\$20,742,332.00	100%	0	\$0.00		0	\$0.00		0
31390DNW0		WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	39	\$6,920,791.27	44.49%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	62	\$8,635,675.61	55.51%	0	\$0.00	NA	0	\$0.00	NA	0
Total			101	\$15,556,466.88	100%	0	\$0.00		0	\$0.00		0
31390DNX8		WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	22	\$2,746,050.00	40.83%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	40	\$3,979,726.32	59.17%	0	\$0.00	NA	0	\$0.00	NA	0
Total			62	\$6,725,776.32	100%	0	\$0.00		0	\$0.00		0
31390DNY6		WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	8	\$870,950.00	12.07%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	59	\$6,344,497.45	87.93%	0	\$0.00	NA	0	\$0.00	NA	0
Total			67	\$7,215,447.45	100%	0	\$0.00		0	\$0.00		0

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31390DNZ3	WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	31	\$5,010,250.00	25.39%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	109	\$14,726,725.61	74.61%	0	\$0.00	NA	0	\$0.00	NA	0
Total		140	\$19,736,975.61	100%	0	\$0.00		0	\$0.00		0
31390DQ49	POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	22	\$2,064,892.42	79.66%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	6	\$527,324.75	20.34%	0	\$0.00	NA	0	\$0.00	NA	0
Total		28	\$2,592,217.17	100%	0	\$0.00		0	\$0.00		0
31390DQ56	POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	17	\$1,874,558.63	86.35%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	3	\$296,400.00	13.65%	0	\$0.00	NA	0	\$0.00	NA	0
Total		20	\$2,170,958.63	100%	0	\$0.00		0	\$0.00		0
31390DQ64	POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	17	\$1,289,908.59	79.46%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	4	\$333,500.00	20.54%	0	\$0.00	NA	0	\$0.00	NA	0
Total		21	\$1,623,408.59	100%	0	\$0.00		0	\$0.00		0
31390DQ72	POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	30	\$3,901,712.45	95.98%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	2	\$163,317.95	4.02%	0	\$0.00	NA	0	\$0.00	NA	0
Total		32	\$4,065,030.40	100%	0	\$0.00		0	\$0.00		0
31390DQ80	POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	39	\$4,532,095.00	86.24%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	5	\$723,050.00	13.76%	0	\$0.00	NA	0	\$0.00	NA	0
Total		44	\$5,255,145.00	100%	0	\$0.00		0	\$0.00		0
31390DQ98	POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	8	\$1,002,519.04	92.78%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	1	\$78,000.00	7.22%	0	\$0.00	NA	0	\$0.00	NA	0

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Total			9	\$1,080,519.04	100%	0	\$0.00		0	\$0.00		0
31390DQF4		COLONIAL SAVINGS FA	9	\$584,363.01	34.54%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	6	\$1,107,688.71	65.46%	0	\$0.00	NA	0	\$0.00	NA	0
Total			15	\$1,692,051.72	100%	0	\$0.00		0	\$0.00		0
31390DRA4		POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	18	\$1,359,253.00	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			18	\$1,359,253.00	100%	0	\$0.00		0	\$0.00		0
31390DRB2		POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	11	\$1,470,550.00	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			11	\$1,470,550.00	100%	0	\$0.00		0	\$0.00		0
31390DRC0		POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	9	\$1,123,000.00	80.85%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	3	\$266,047.23	19.15%	0	\$0.00	NA	0	\$0.00	NA	0
Total			12	\$1,389,047.23	100%	0	\$0.00		0	\$0.00		0
31390DRD8		POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	20	\$2,560,600.00	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			20	\$2,560,600.00	100%	0	\$0.00		0	\$0.00		0
31390DRE6		POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	9	\$1,231,050.00	87.87%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	1	\$170,000.00	12.13%	0	\$0.00	NA	0	\$0.00	NA	0
Total			10	\$1,401,050.00	100%	0	\$0.00		0	\$0.00		0
31390DRF3		POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	11	\$943,000.00	78.58%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	2	\$257,000.00	21.42%	0	\$0.00	NA	0	\$0.00	NA	0
Total			13	\$1,200,000.00	100%	0	\$0.00		0	\$0.00		0
31390DRJ5		POPULAR	10	\$1,463,450.00	85.09%	0	\$0.00	NA	0	\$0.00	NA	0

		MORTGAGE, INC. DBA POPULAR HOME MORTGAGE									
		Unavailable	3	\$256,500.00	14.91%	0	\$0.00	NA	0	\$0.00	NA
Total			13	\$1,719,950.00	100%	0	\$0.00		0	\$0.00	0
31390DSN5		RBC CENTURA BANK	130	\$19,258,306.02	100%	0	\$0.00	NA	0	\$0.00	NA
Total			130	\$19,258,306.02	100%	0	\$0.00		0	\$0.00	0
31390DSP0		RBC CENTURA BANK	78	\$9,657,957.36	100%	0	\$0.00	NA	0	\$0.00	NA
Total			78	\$9,657,957.36	100%	0	\$0.00		0	\$0.00	0
31390DT87		RBC CENTURA BANK	29	\$4,738,544.94	100%	0	\$0.00	NA	0	\$0.00	NA
Total			29	\$4,738,544.94	100%	0	\$0.00		0	\$0.00	0
31390DT95		RBC CENTURA BANK	51	\$5,069,130.92	100%	0	\$0.00	NA	0	\$0.00	NA
Total			51	\$5,069,130.92	100%	0	\$0.00		0	\$0.00	0
31390DXP4		WASHINGTON MUTUAL BANK, FA	14	\$2,301,061.06	13.15%	0	\$0.00	NA	0	\$0.00	NA
		Unavailable	78	\$15,202,678.77	86.85%	0	\$0.00	NA	0	\$0.00	NA
Total			92	\$17,503,739.83	100%	0	\$0.00		0	\$0.00	0
31390DXQ2		WASHINGTON MUTUAL BANK, FA	269	\$50,578,588.61	56.21%	0	\$0.00	NA	0	\$0.00	NA
		Unavailable	193	\$39,398,500.89	43.79%	0	\$0.00	NA	0	\$0.00	NA
Total			462	\$89,977,089.50	100%	0	\$0.00		0	\$0.00	0
31390DXR0		WASHINGTON MUTUAL BANK, FA	52	\$10,475,341.34	74.74%	0	\$0.00	NA	0	\$0.00	NA
		Unavailable	20	\$3,541,116.32	25.26%	0	\$0.00	NA	0	\$0.00	NA
Total			72	\$14,016,457.66	100%	0	\$0.00		0	\$0.00	0
31390DXS8		WASHINGTON MUTUAL BANK	126	\$21,792,089.01	82.88%	0	\$0.00	NA	0	\$0.00	NA
		Unavailable	23	\$4,502,940.66	17.12%	0	\$0.00	NA	0	\$0.00	NA
Total			149	\$26,295,029.67	100%	0	\$0.00		0	\$0.00	0
31390DXT6		Unavailable	62	\$11,572,321.25	100%	0	\$0.00	NA	0	\$0.00	NA
Total			62	\$11,572,321.25	100%	0	\$0.00		0	\$0.00	0
31390DXV1		WASHINGTON MUTUAL BANK	69	\$10,912,543.03	73.81%	0	\$0.00	NA	0	\$0.00	NA
		Unavailable	19	\$3,873,050.00	26.19%	0	\$0.00	NA	0	\$0.00	NA
Total			88	\$14,785,593.03	100%	0	\$0.00		0	\$0.00	0

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31390DXX7	WASHINGTON MUTUAL BANK, FA	34	\$5,860,639.43	30.85%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	65	\$13,138,517.97	69.15%	0	\$0.00	NA	0	\$0.00	NA	0
Total		99	\$18,999,157.40	100%	0	\$0.00		0	\$0.00		0
31390DXY5	WASHINGTON MUTUAL BANK, FA	136	\$25,523,156.39	45.89%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	145	\$30,090,436.20	54.11%	0	\$0.00	NA	0	\$0.00	NA	0
Total		281	\$55,613,592.59	100%	0	\$0.00		0	\$0.00		0
31390EEH1	WASHTENAW MORTGAGE COMPANY	3	\$489,000.00	1.53%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	197	\$31,518,238.22	98.47%	0	\$0.00	NA	0	\$0.00	NA	0
Total		200	\$32,007,238.22	100%	0	\$0.00		0	\$0.00		0
31390EEJ7	Unavailable	50	\$7,542,131.12	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		50	\$7,542,131.12	100%	0	\$0.00		0	\$0.00		0
31390EG89	REPUBLIC BANK	169	\$21,824,799.82	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		169	\$21,824,799.82	100%	0	\$0.00		0	\$0.00		0
31390EN73	WASHINGTON MUTUAL BANK, FA	14	\$1,424,500.00	87.4%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	3	\$205,342.93	12.6%	0	\$0.00	NA	0	\$0.00	NA	0
Total		17	\$1,629,842.93	100%	0	\$0.00		0	\$0.00		0
31390ERH7	WASHINGTON MUTUAL BANK, FA	15	\$3,116,593.90	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		15	\$3,116,593.90	100%	0	\$0.00		0	\$0.00		0
31390ERJ3	WASHINGTON MUTUAL BANK, FA	661	\$166,575,601.94	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		661	\$166,575,601.94	100%	0	\$0.00		0	\$0.00		0
31390ERN4	WORLD SAVINGS BANK	379	\$66,411,863.36	34.97%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	677	\$123,520,343.08	65.03%	0	\$0.00	NA	0	\$0.00	NA	0
Total		1,056	\$189,932,206.44	100%	0	\$0.00		0	\$0.00		0
31390ERP9	WORLD SAVINGS BANK	261	\$47,840,003.91	26.27%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	745	\$134,247,327.38	73.73%	0	\$0.00	NA	0	\$0.00	NA	0
Total		1,006	\$182,087,331.29	100%	0	\$0.00		0	\$0.00		0
31390ERQ7	WORLD SAVINGS	81	\$16,449,857.47	6.26%	0	\$0.00	NA	0	\$0.00	NA	0

		BANK											
		Unavailable	1,277	\$246,494,067.65	93.74%	0	\$0.00	NA	0	\$0.00	NA	0	
Total			1,358	\$262,943,925.12	100%	0	\$0.00		0	\$0.00		0	
31390ERR5		WORLD SAVINGS BANK	842	\$86,573,701.69	49.79%	0	\$0.00	NA	0	\$0.00	NA	0	
		Unavailable	774	\$87,289,620.71	50.21%	0	\$0.00	NA	0	\$0.00	NA	0	
Total			1,616	\$173,863,322.40	100%	0	\$0.00		0	\$0.00		0	
31390ERS3		WORLD SAVINGS BANK	613	\$61,312,026.98	50.96%	0	\$0.00	NA	0	\$0.00	NA	0	
		Unavailable	540	\$59,002,389.14	49.04%	0	\$0.00	NA	0	\$0.00	NA	0	
Total			1,153	\$120,314,416.12	100%	0	\$0.00		0	\$0.00		0	
31390ERT1		WORLD SAVINGS BANK	523	\$54,519,400.78	32.22%	0	\$0.00	NA	0	\$0.00	NA	0	
		Unavailable	1,048	\$114,688,657.32	67.78%	0	\$0.00	NA	0	\$0.00	NA	0	
Total			1,571	\$169,208,058.10	100%	0	\$0.00		0	\$0.00		0	
31390ERU8		WORLD SAVINGS BANK	397	\$40,484,009.98	17.3%	0	\$0.00	NA	0	\$0.00	NA	0	
		Unavailable	1,382	\$193,479,231.55	82.7%	0	\$0.00	NA	0	\$0.00	NA	0	
Total			1,779	\$233,963,241.53	100%	0	\$0.00		0	\$0.00		0	
31390ERV6		WORLD SAVINGS BANK	466	\$56,023,110.27	27.2%	0	\$0.00	NA	0	\$0.00	NA	0	
		Unavailable	1,199	\$149,978,778.91	72.8%	0	\$0.00	NA	0	\$0.00	NA	0	
Total			1,665	\$206,001,889.18	100%	0	\$0.00		0	\$0.00		0	
31390ERW4		WORLD SAVINGS BANK	55	\$6,984,414.43	4.33%	0	\$0.00	NA	0	\$0.00	NA	0	
		Unavailable	1,032	\$154,265,846.46	95.67%	0	\$0.00	NA	0	\$0.00	NA	0	
Total			1,087	\$161,250,260.89	100%	0	\$0.00		0	\$0.00		0	
31390ERX2		WORLD SAVINGS BANK	36	\$5,904,738.07	3.19%	0	\$0.00	NA	0	\$0.00	NA	0	
		Unavailable	1,056	\$179,060,496.26	96.81%	0	\$0.00	NA	0	\$0.00	NA	0	
Total			1,092	\$184,965,234.33	100%	0	\$0.00		0	\$0.00		0	
31390EVD1		THE BRANCH BANKING AND TRUST COMPANY	8	\$648,015.33	23.86%	0	\$0.00	NA	0	\$0.00	NA	0	
		Unavailable	19	\$2,068,174.27	76.14%	0	\$0.00	NA	0	\$0.00	NA	0	
Total			27	\$2,716,189.60	100%	0	\$0.00		0	\$0.00		0	
31390EVE9		THE BRANCH	26	\$2,862,518.32	55.6%	0	\$0.00	NA	0	\$0.00	NA	0	

		BANKING AND TRUST COMPANY										
		Unavailable	16	\$2,286,250.00	44.4%	0	\$0.00	NA	0	\$0.00	NA	0
Total			42	\$5,148,768.32	100%	0	\$0.00		0	\$0.00		0
31390EVF6		THE BRANCH BANKING AND TRUST COMPANY	22	\$2,285,180.75	63.85%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	8	\$1,293,700.00	36.15%	0	\$0.00	NA	0	\$0.00	NA	0
Total			30	\$3,578,880.75	100%	0	\$0.00		0	\$0.00		0
31390EVG4		THE BRANCH BANKING AND TRUST COMPANY	65	\$7,771,140.47	43.14%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	62	\$10,242,195.45	56.86%	0	\$0.00	NA	0	\$0.00	NA	0
Total			127	\$18,013,335.92	100%	0	\$0.00		0	\$0.00		0
31390EW32		NATIONAL COOPERATIVE BANK, N.A.	59	\$6,138,126.96	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			59	\$6,138,126.96	100%	0	\$0.00		0	\$0.00		0
31390EW40		TRUSTMARK NATIONAL BANK	2	\$81,537.12	63.21%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	1	\$47,465.57	36.79%	0	\$0.00	NA	0	\$0.00	NA	0
Total			3	\$129,002.69	100%	0	\$0.00		0	\$0.00		0
31390EW81		CHARTER ONE BANK FSB	425	\$63,749,544.17	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			425	\$63,749,544.17	100%	0	\$0.00		0	\$0.00		0
31390EW99		CHARTER ONE BANK FSB	410	\$50,039,137.04	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			410	\$50,039,137.04	100%	0	\$0.00		0	\$0.00		0
31390EWR9		Unavailable	15	\$2,024,361.40	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			15	\$2,024,361.40	100%	0	\$0.00		0	\$0.00		0
31390EXB3		CHARTER ONE BANK FSB	95	\$13,613,317.31	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			95	\$13,613,317.31	100%	0	\$0.00		0	\$0.00		0
31390EXC1		CHARTER ONE BANK FSB	75	\$9,648,092.61	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			75	\$9,648,092.61	100%	0	\$0.00		0	\$0.00		0
31390EXD9			22	\$2,920,687.75	100%	0	\$0.00	NA	0	\$0.00	NA	0

		CHARTER ONE BANK FSB								
Total			22	\$2,920,687.75	100%	0	\$0.00	0	\$0.00	0
31390EXE7		CHARTER ONE BANK FSB	69	\$10,636,753.73	100%	0	\$0.00	NA	\$0.00	NA
Total			69	\$10,636,753.73	100%	0	\$0.00	0	\$0.00	0
31390EXF4		CHARTER ONE BANK FSB	600	\$100,967,404.45	100%	0	\$0.00	NA	\$0.00	NA
Total			600	\$100,967,404.45	100%	0	\$0.00	0	\$0.00	0
31390EXH0		CHARTER ONE BANK FSB	602	\$99,696,652.12	100%	0	\$0.00	NA	\$0.00	NA
Total			602	\$99,696,652.12	100%	0	\$0.00	0	\$0.00	0
31390EXJ6		CHARTER ONE BANK FSB	99	\$6,526,132.35	100%	0	\$0.00	NA	\$0.00	NA
Total			99	\$6,526,132.35	100%	0	\$0.00	0	\$0.00	0
31390EXK3		CHARTER ONE BANK FSB	94	\$5,945,439.57	100%	0	\$0.00	NA	\$0.00	NA
Total			94	\$5,945,439.57	100%	0	\$0.00	0	\$0.00	0
31390EXL1		CHARTER ONE BANK FSB	34	\$1,960,353.85	100%	0	\$0.00	NA	\$0.00	NA
Total			34	\$1,960,353.85	100%	0	\$0.00	0	\$0.00	0
31390EXM9		CHARTER ONE BANK FSB	51	\$8,078,095.78	100%	0	\$0.00	NA	\$0.00	NA
Total			51	\$8,078,095.78	100%	0	\$0.00	0	\$0.00	0
31390EXN7		CHARTER ONE BANK FSB	22	\$1,660,993.97	100%	0	\$0.00	NA	\$0.00	NA
Total			22	\$1,660,993.97	100%	0	\$0.00	0	\$0.00	0
31390EXP2		CHARTER ONE BANK FSB	34	\$2,726,192.36	100%	0	\$0.00	NA	\$0.00	NA
Total			34	\$2,726,192.36	100%	0	\$0.00	0	\$0.00	0
31390EXQ0		CHARTER ONE BANK FSB	96	\$9,240,071.18	100%	0	\$0.00	NA	\$0.00	NA
Total			96	\$9,240,071.18	100%	0	\$0.00	0	\$0.00	0
31390EXR8		CHARTER ONE BANK FSB	234	\$19,741,272.78	100%	0	\$0.00	NA	\$0.00	NA
Total			234	\$19,741,272.78	100%	0	\$0.00	0	\$0.00	0

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31390EXS6	CHARTER ONE BANK FSB	86	\$5,964,898.46	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		86	\$5,964,898.46	100%	0	\$0.00		0	\$0.00		0
31390EXT4	CHARTER ONE BANK FSB	17	\$1,297,871.80	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		17	\$1,297,871.80	100%	0	\$0.00		0	\$0.00		0
31390EXV9	CHARTER ONE BANK FSB	118	\$9,860,834.84	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		118	\$9,860,834.84	100%	0	\$0.00		0	\$0.00		0
31390EXW7	CHARTER ONE BANK FSB	244	\$20,705,481.47	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		244	\$20,705,481.47	100%	0	\$0.00		0	\$0.00		0
31390EXX5	CHARTER ONE BANK FSB	142	\$12,250,826.07	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		142	\$12,250,826.07	100%	0	\$0.00		0	\$0.00		0
31390EXY3	CHARTER ONE BANK FSB	33	\$2,071,668.26	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		33	\$2,071,668.26	100%	0	\$0.00		0	\$0.00		0
31390FD71	Unavailable	21	\$3,402,592.05	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		21	\$3,402,592.05	100%	0	\$0.00		0	\$0.00		0
31390FD89	Unavailable	106	\$15,488,637.17	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		106	\$15,488,637.17	100%	0	\$0.00		0	\$0.00		0
31390FE21	Unavailable	28	\$4,279,678.22	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		28	\$4,279,678.22	100%	0	\$0.00		0	\$0.00		0
31390FE39	Unavailable	253	\$46,491,163.97	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		253	\$46,491,163.97	100%	0	\$0.00		0	\$0.00		0
31390FE47	Unavailable	170	\$23,780,000.32	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		170	\$23,780,000.32	100%	0	\$0.00		0	\$0.00		0
31390FE54	Unavailable	510	\$87,471,748.59	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		510	\$87,471,748.59	100%	0	\$0.00		0	\$0.00		0
31390FEB1	LEHMAN BROTHERS HOLDINGS, INC.	118	\$20,429,094.71	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		118	\$20,429,094.71	100%	0	\$0.00		0	\$0.00		0

31390FEL9	LEHMAN BROTHERS HOLDINGS, INC.	15	\$1,949,335.36	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		15	\$1,949,335.36	100%	0	\$0.00		0	\$0.00		0
31390FEP0	LEHMAN BROTHERS HOLDINGS, INC.	21	\$3,039,568.97	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		21	\$3,039,568.97	100%	0	\$0.00		0	\$0.00		0
31390FEQ8	LEHMAN BROTHERS HOLDINGS, INC.	36	\$4,340,809.99	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		36	\$4,340,809.99	100%	0	\$0.00		0	\$0.00		0
31390FET2	Unavailable	59	\$8,638,263.37	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		59	\$8,638,263.37	100%	0	\$0.00		0	\$0.00		0
31390FEU9	Unavailable	106	\$12,710,084.51	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		106	\$12,710,084.51	100%	0	\$0.00		0	\$0.00		0
31390FFA2	Unavailable	44	\$5,271,696.11	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		44	\$5,271,696.11	100%	0	\$0.00		0	\$0.00		0
31371KP21	ALLIANCE MORTGAGE COMPANY (NERO)	12	\$2,297,885.19	1.94%	0	\$0.00	NA	0	\$0.00	NA	0
	AMSOUTH BANK	3	\$338,500.00	0.29%	0	\$0.00	NA	0	\$0.00	NA	0
	BANCMORTGAGE FINANCIAL CORPORATION	3	\$404,349.57	0.34%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK OF HAWAII	15	\$2,379,198.07	2.01%	0	\$0.00	NA	0	\$0.00	NA	0
	BANKFINANCIAL FSB	10	\$995,534.02	0.84%	0	\$0.00	NA	0	\$0.00	NA	0
	BISHOPS GATE RESIDENTIAL MORTGAGE TRUST	2	\$281,000.00	0.24%	0	\$0.00	NA	0	\$0.00	NA	0
	CHEVY CHASE SAVINGS BANK FSB	3	\$787,312.35	0.67%	0	\$0.00	NA	0	\$0.00	NA	0
	CITIMORTGAGE, INC.	11	\$1,930,349.69	1.63%	0	\$0.00	NA	0	\$0.00	NA	0
	CITIZENS COMMERCIAL AND SAVINGS BANK	59	\$6,497,074.56	5.49%	0	\$0.00	NA	0	\$0.00	NA	0
	CITIZENS MORTGAGE CORPORATION	5	\$594,503.39	0.5%	0	\$0.00	NA	0	\$0.00	NA	0
	COLONIAL SAVINGS FA	8	\$699,608.19	0.59%	0	\$0.00	NA	0	\$0.00	NA	0
	CORINTHIAN MORTGAGE CORPORATION	2	\$182,500.00	0.15%	0	\$0.00	NA	0	\$0.00	NA	0

	COUNTRYWIDE HOME LOANS, INC.	47	\$4,978,766.83	4.21%	0	\$0.00	NA	0	\$0.00	NA	0
	DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.	1	\$247,500.00	0.21%	0	\$0.00	NA	0	\$0.00	NA	0
	GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	1	\$57,000.00	0.05%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARANTY RESIDENTIAL LENDING, INC.	1	\$99,656.14	0.08%	0	\$0.00	NA	0	\$0.00	NA	0
	HOME STAR MORTGAGE SERVICES, LLC	3	\$440,656.14	0.37%	0	\$0.00	NA	0	\$0.00	NA	0
	HOME BANC MORTGAGE CORPORATION	2	\$235,750.00	0.2%	0	\$0.00	NA	0	\$0.00	NA	0
	HOMESTREET BANK	5	\$651,230.61	0.55%	0	\$0.00	NA	0	\$0.00	NA	0
	IRWIN MORTGAGE CORPORATION	1	\$242,608.80	0.21%	0	\$0.00	NA	0	\$0.00	NA	0
	KB HOME MORTGAGE COMPANY	5	\$628,128.00	0.53%	0	\$0.00	NA	0	\$0.00	NA	0
	M&T MORTGAGE CORPORATION	20	\$2,165,503.29	1.83%	0	\$0.00	NA	0	\$0.00	NA	0
	MARKET STREET MORTGAGE CORPORATION	3	\$188,762.46	0.16%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL CITY MORTGAGE COMPANY	44	\$6,307,876.59	5.33%	0	\$0.00	NA	0	\$0.00	NA	0
	NVR MORTGAGE FINANCE INC.	2	\$288,150.00	0.24%	0	\$0.00	NA	0	\$0.00	NA	0
	PHH MORTGAGE SERVICES CORPORATION	1	\$173,000.00	0.15%	0	\$0.00	NA	0	\$0.00	NA	0
	PLYMOUTH SAVINGS BANK	7	\$835,325.93	0.71%	0	\$0.00	NA	0	\$0.00	NA	0
	PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC	1	\$133,997.92	0.11%	0	\$0.00	NA	0	\$0.00	NA	0
	PRISM MORTGAGE COMPANY	31	\$5,097,934.00	4.31%	0	\$0.00	NA	0	\$0.00	NA	0
	PROVIDENT FUNDING ASSOCIATES, L.P.	36	\$7,061,950.00	5.97%	0	\$0.00	NA	0	\$0.00	NA	0
	PULTE MORTGAGE	2	\$462,872.00	0.39%	0	\$0.00	NA	0	\$0.00	NA	0

	CORPORATION DBA DEL WEB FINANCE										
	RATE ONE HOME LOANS INC.	2	\$333,171.74	0.28%	0	\$0.00	NA	0	\$0.00	NA	0
	RBMG INC.	1	\$200,308.85	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	REGIONS MORTGAGE, INC.	40	\$5,137,962.30	4.34%	0	\$0.00	NA	0	\$0.00	NA	0
	SALEM FIVE MORTGAGE CORPORATION	2	\$275,000.00	0.23%	0	\$0.00	NA	0	\$0.00	NA	0
	SOUTHTRUST MORTGAGE CORPORATION	1	\$112,316.59	0.09%	0	\$0.00	NA	0	\$0.00	NA	0
	SUNTRUST MORTGAGE INC.	7	\$710,049.51	0.6%	0	\$0.00	NA	0	\$0.00	NA	0
	THE HUNTINGTON MORTGAGE COMPANY	2	\$227,508.25	0.19%	0	\$0.00	NA	0	\$0.00	NA	0
	TRUSTCORP MORTGAGE COMPANY	7	\$704,265.76	0.6%	0	\$0.00	NA	0	\$0.00	NA	0
	UNION FEDERAL BANK OF INDIANAPOLIS	2	\$280,100.00	0.24%	0	\$0.00	NA	0	\$0.00	NA	0
	UNITED FINANCIAL MORTGAGE CORP.	1	\$224,000.00	0.19%	0	\$0.00	NA	0	\$0.00	NA	0
	UNIVERSAL MORTGAGE CORPORATION	2	\$206,500.00	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	USAA FEDERAL SAVINGS BANK	5	\$584,561.30	0.49%	0	\$0.00	NA	0	\$0.00	NA	0
	WACHOVIA BANK, NA	38	\$6,098,835.24	5.16%	0	\$0.00	NA	0	\$0.00	NA	0
	WACHOVIA MORTGAGE CORPORATION	4	\$761,815.19	0.64%	0	\$0.00	NA	0	\$0.00	NA	0
	WEBSTER BANK	3	\$257,700.84	0.22%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	387	\$54,469,971.62	46.09%	0	\$0.00	NA	0	\$0.00	NA	0
Total		850	\$118,268,550.93	100%	0	\$0.00		0	\$0.00		0
31371KP39	ALLIANCE MORTGAGE COMPANY (NERO)	29	\$2,966,288.83	0.45%	0	\$0.00	NA	0	\$0.00	NA	0
	AMSOUTH BANK	20	\$1,978,141.96	0.3%	0	\$0.00	NA	0	\$0.00	NA	0
	BANCMORTGAGE FINANCIAL CORPORATION	16	\$2,621,400.00	0.39%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK OF HAWAII	20	\$2,750,659.57	0.41%	0	\$0.00	NA	0	\$0.00	NA	0

	BANKFINANCIAL FSB	7	\$997,876.00	0.15%	0	\$0.00	NA	0	\$0.00	NA	0
	BISHOPS GATE RESIDENTIAL MORTGAGE TRUST	63	\$5,276,029.39	0.79%	0	\$0.00	NA	0	\$0.00	NA	0
	CIMARRON MORTGAGE COMPANY	2	\$129,350.00	0.02%	0	\$0.00	NA	0	\$0.00	NA	0
	CITIMORTGAGE, INC.	6	\$674,357.19	0.1%	0	\$0.00	NA	0	\$0.00	NA	0
	CITIZENS COMMERCIAL AND SAVINGS BANK	58	\$4,510,510.84	0.68%	0	\$0.00	NA	0	\$0.00	NA	0
	CITIZENS MORTGAGE CORPORATION	42	\$6,207,182.65	0.93%	0	\$0.00	NA	0	\$0.00	NA	0
	CORINTHIAN MORTGAGE CORPORATION	2	\$270,800.00	0.04%	0	\$0.00	NA	0	\$0.00	NA	0
	COUNTRYWIDE HOME LOANS, INC.	720	\$91,597,453.99	13.77%	0	\$0.00	NA	0	\$0.00	NA	0
	CROWN MORTGAGE COMPANY	4	\$543,875.39	0.08%	0	\$0.00	NA	0	\$0.00	NA	0
	EMIGRANT MORTGAGE COMPANY, INC.	4	\$730,000.00	0.11%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST HORIZON HOME LOAN CORPORATION	9	\$1,111,886.70	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST MORTGAGE COMPANY, L.L.C.	9	\$943,400.00	0.14%	0	\$0.00	NA	0	\$0.00	NA	0
	GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	9	\$1,101,971.79	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARANTY BANK SSB	33	\$5,142,851.83	0.77%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARANTY RESIDENTIAL LENDING, INC.	30	\$3,159,077.11	0.47%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARDIAN MORTGAGE COMPANY INC.	32	\$4,091,966.52	0.61%	0	\$0.00	NA	0	\$0.00	NA	0
	HARWOOD STREET FUNDING I, LLC	1	\$146,217.03	0.02%	0	\$0.00	NA	0	\$0.00	NA	0
	HEARTLAND SAVINGS BANK FSB	4	\$318,250.00	0.05%	0	\$0.00	NA	0	\$0.00	NA	0
	HOLYOKE CREDIT UNION	1	\$85,000.00	0.01%	0	\$0.00	NA	0	\$0.00	NA	0
	HOMEANC MORTGAGE	34	\$4,709,669.61	0.71%	0	\$0.00	NA	0	\$0.00	NA	0

	CORPORATION										
	HOMESTREET BANK	33	\$5,189,296.03	0.78%	0	\$0.00	NA	0	\$0.00	NA	0
	IRWIN MORTGAGE CORPORATION	2	\$188,200.00	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
	IVANHOE FINANCIAL INC.	42	\$5,465,905.00	0.82%	0	\$0.00	NA	0	\$0.00	NA	0
	M&T MORTGAGE CORPORATION	171	\$18,568,301.17	2.79%	0	\$0.00	NA	0	\$0.00	NA	0
	MARKET STREET MORTGAGE CORPORATION	48	\$5,898,123.27	0.89%	0	\$0.00	NA	0	\$0.00	NA	0
	MORTGAGEAMERICA INC.	29	\$3,020,255.00	0.45%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL CITY MORTGAGE COMPANY	133	\$17,727,232.97	2.66%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL COOPERATIVE BANK, N.A.	11	\$1,286,565.23	0.19%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONWIDE HOME MORTGAGE COMPANY	1	\$93,000.00	0.01%	0	\$0.00	NA	0	\$0.00	NA	0
	NORTH AMERICAN SAVINGS BANK F.S.B.	15	\$1,995,097.74	0.3%	0	\$0.00	NA	0	\$0.00	NA	0
	NVR MORTGAGE FINANCE INC.	13	\$1,821,710.00	0.27%	0	\$0.00	NA	0	\$0.00	NA	0
	OHIO SAVINGS BANK	3	\$391,847.95	0.06%	0	\$0.00	NA	0	\$0.00	NA	0
	OLYMPIA MORTGAGE CORPORATION	3	\$582,732.00	0.09%	0	\$0.00	NA	0	\$0.00	NA	0
	PHH MORTGAGE SERVICES CORPORATION	7	\$576,497.95	0.09%	0	\$0.00	NA	0	\$0.00	NA	0
	PLYMOUTH SAVINGS BANK	20	\$2,857,487.75	0.43%	0	\$0.00	NA	0	\$0.00	NA	0
	PRISM MORTGAGE COMPANY	8	\$1,342,602.04	0.2%	0	\$0.00	NA	0	\$0.00	NA	0
	PROVIDENT FUNDING ASSOCIATES, L.P.	333	\$56,023,471.33	8.42%	0	\$0.00	NA	0	\$0.00	NA	0
	PULTE MORTGAGE CORPORATION DBA DEL WEB FINANCE	71	\$9,667,382.94	1.45%	0	\$0.00	NA	0	\$0.00	NA	0
	RATE ONE HOME LOANS INC.	8	\$611,829.00	0.09%	0	\$0.00	NA	0	\$0.00	NA	0
	RBMG INC.	1	\$80,000.00	0.01%	0	\$0.00	NA	0	\$0.00	NA	0
	REGIONS MORTGAGE, INC.	277	\$27,231,277.06	4.09%	0	\$0.00	NA	0	\$0.00	NA	0
	REPUBLIC BANK	3	\$336,701.71	0.05%	0	\$0.00	NA	0	\$0.00	NA	0

	SOUTHTRUST MORTGAGE CORPORATION	26	\$3,102,742.34	0.47%	0	\$0.00	NA	0	\$0.00	NA	0
	SUNTRUST MORTGAGE INC.	17	\$1,046,875.38	0.16%	0	\$0.00	NA	0	\$0.00	NA	0
	THE HUNTINGTON MORTGAGE COMPANY	6	\$768,044.76	0.12%	0	\$0.00	NA	0	\$0.00	NA	0
	TOWNE MORTGAGE COMPANY	5	\$466,440.00	0.07%	0	\$0.00	NA	0	\$0.00	NA	0
	TRUSTCORP MORTGAGE COMPANY	46	\$4,105,761.87	0.62%	0	\$0.00	NA	0	\$0.00	NA	0
	U. S. MORTGAGE CORP.	4	\$871,400.00	0.13%	0	\$0.00	NA	0	\$0.00	NA	0
	UNION PLANTERS MORTGAGE, INC.	5	\$329,068.84	0.05%	0	\$0.00	NA	0	\$0.00	NA	0
	UNITED FINANCIAL MORTGAGE CORP.	6	\$663,800.00	0.1%	0	\$0.00	NA	0	\$0.00	NA	0
	WACHOVIA BANK, NA	155	\$18,990,149.94	2.85%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	1	\$270,400.00	0.04%	0	\$0.00	NA	0	\$0.00	NA	0
	WEBSTER BANK	6	\$614,438.07	0.09%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	2,429	\$331,116,889.10	49.79%	0	\$0.00	NA	0	\$0.00	NA	0
Total		5,093	\$665,365,742.84	100%	0	\$0.00		0	\$0.00		0
31371KP47	ALLIANCE MORTGAGE COMPANY (NERO)	121	\$12,446,272.53	3.07%	0	\$0.00	NA	0	\$0.00	NA	0
	AMSOUTH BANK	21	\$1,579,324.34	0.39%	0	\$0.00	NA	0	\$0.00	NA	0
	BANCMORTGAGE FINANCIAL CORPORATION	9	\$678,636.72	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK ONE,NA	15	\$1,670,621.78	0.41%	0	\$0.00	NA	0	\$0.00	NA	0
	BISHOPS GATE RESIDENTIAL MORTGAGE TRUST	35	\$2,414,751.97	0.6%	0	\$0.00	NA	0	\$0.00	NA	0
	CHEVY CHASE SAVINGS BANK FSB	1	\$63,000.00	0.02%	0	\$0.00	NA	0	\$0.00	NA	0
	CIMARRON MORTGAGE COMPANY	5	\$342,800.00	0.08%	0	\$0.00	NA	0	\$0.00	NA	0
	CITIZENS MORTGAGE CORPORATION	81	\$8,931,536.30	2.21%	0	\$0.00	NA	0	\$0.00	NA	0
		7	\$584,000.00	0.14%	0	\$0.00	NA	0	\$0.00	NA	0

	CORINTHIAN MORTGAGE CORPORATION										
	COUNTRYWIDE HOME LOANS, INC.	581	\$71,350,973.44	17.62%	0	\$0.00	NA	0	\$0.00	NA	0
	EXCHANGE FINANCIAL CORPORATION	2	\$138,250.00	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST FEDERAL SAVINGS BANK LACROSSE-MADISON	13	\$1,000,295.40	0.25%	0	\$0.00	NA	0	\$0.00	NA	0
	GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	11	\$1,401,050.00	0.35%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARANTY BANK SSB	29	\$2,902,072.87	0.72%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARANTY RESIDENTIAL LENDING, INC.	23	\$2,691,744.66	0.66%	0	\$0.00	NA	0	\$0.00	NA	0
	HARWOOD STREET FUNDING I, LLC	4	\$715,620.65	0.18%	0	\$0.00	NA	0	\$0.00	NA	0
	HOME STAR MORTGAGE SERVICES, LLC	3	\$449,962.16	0.11%	0	\$0.00	NA	0	\$0.00	NA	0
	HOME BANC MORTGAGE CORPORATION	19	\$2,266,606.28	0.56%	0	\$0.00	NA	0	\$0.00	NA	0
	HOMESTREET BANK	6	\$594,421.31	0.15%	0	\$0.00	NA	0	\$0.00	NA	0
	IRWIN MORTGAGE CORPORATION	3	\$255,500.00	0.06%	0	\$0.00	NA	0	\$0.00	NA	0
	IVANHOE FINANCIAL INC.	72	\$7,837,450.00	1.94%	0	\$0.00	NA	0	\$0.00	NA	0
	M&T MORTGAGE CORPORATION	82	\$7,600,565.78	1.88%	0	\$0.00	NA	0	\$0.00	NA	0
	MARKET STREET MORTGAGE CORPORATION	12	\$915,555.04	0.23%	0	\$0.00	NA	0	\$0.00	NA	0
	MORTGAGEAMERICA INC.	24	\$1,865,535.00	0.46%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL CITY MORTGAGE COMPANY	71	\$6,609,337.07	1.63%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL COOPERATIVE BANK, N.A.	8	\$526,915.66	0.13%	0	\$0.00	NA	0	\$0.00	NA	0
	NORTH AMERICAN SAVINGS BANK F.S.B.	6	\$1,001,115.16	0.25%	0	\$0.00	NA	0	\$0.00	NA	0

	NVR MORTGAGE FINANCE INC.	9	\$1,398,150.00	0.35%	0	\$0.00	NA	0	\$0.00	NA	0
	OLYMPIA MORTGAGE CORPORATION	3	\$270,246.00	0.07%	0	\$0.00	NA	0	\$0.00	NA	0
	PHH MORTGAGE SERVICES CORPORATION	6	\$534,050.00	0.13%	0	\$0.00	NA	0	\$0.00	NA	0
	PLYMOUTH SAVINGS BANK	9	\$952,957.88	0.24%	0	\$0.00	NA	0	\$0.00	NA	0
	PRISM MORTGAGE COMPANY	27	\$2,703,751.74	0.67%	0	\$0.00	NA	0	\$0.00	NA	0
	PROVIDENT FUNDING ASSOCIATES, L.P.	30	\$4,348,910.44	1.07%	0	\$0.00	NA	0	\$0.00	NA	0
	PULTE MORTGAGE CORPORATION DBA DEL WEB FINANCE	28	\$3,271,088.64	0.81%	0	\$0.00	NA	0	\$0.00	NA	0
	RATE ONE HOME LOANS INC.	12	\$1,484,080.40	0.37%	0	\$0.00	NA	0	\$0.00	NA	0
	REGIONS MORTGAGE, INC.	122	\$8,768,128.63	2.17%	0	\$0.00	NA	0	\$0.00	NA	0
	REPUBLIC BANK	6	\$827,600.00	0.2%	0	\$0.00	NA	0	\$0.00	NA	0
	SUNTRUST MORTGAGE INC.	11	\$811,335.26	0.2%	0	\$0.00	NA	0	\$0.00	NA	0
	THE BRANCH BANKING AND TRUST COMPANY	210	\$18,815,727.67	4.65%	0	\$0.00	NA	0	\$0.00	NA	0
	THE HUNTINGTON MORTGAGE COMPANY	4	\$301,663.81	0.07%	0	\$0.00	NA	0	\$0.00	NA	0
	TOWNE MORTGAGE COMPANY	8	\$498,094.93	0.12%	0	\$0.00	NA	0	\$0.00	NA	0
	TRUSTCORP MORTGAGE COMPANY	16	\$1,180,146.05	0.29%	0	\$0.00	NA	0	\$0.00	NA	0
	U. S. MORTGAGE CORP.	9	\$969,481.07	0.24%	0	\$0.00	NA	0	\$0.00	NA	0
	UNITED FINANCIAL MORTGAGE CORP.	2	\$184,600.00	0.05%	0	\$0.00	NA	0	\$0.00	NA	0
	USAA FEDERAL SAVINGS BANK	5	\$826,913.00	0.2%	0	\$0.00	NA	0	\$0.00	NA	0
	WACHOVIA BANK, NA	24	\$1,873,249.87	0.46%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHTENAW MORTGAGE COMPANY	3	\$354,740.53	0.09%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	1,754	\$215,730,924.11	53.25%	0	\$0.00	NA	0	\$0.00	NA	0
Total		3,562	\$404,939,754.15	100%	0	\$0.00		0	\$0.00		0

31371KP54	ALLIANCE MORTGAGE COMPANY (NERO)	39	\$4,853,468.44	0.88%	0	\$0.00	NA	0	\$0.00	NA	0
	AMERICAN HOME FUNDING INC.	41	\$4,840,566.75	0.88%	0	\$0.00	NA	0	\$0.00	NA	0
	AMSOUTH BANK	3	\$228,315.84	0.04%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK ONE,NA	13	\$1,069,109.25	0.19%	0	\$0.00	NA	0	\$0.00	NA	0
	CHASE MANHATTAN MORTGAGE CORPORATION	292	\$40,818,962.05	7.41%	0	\$0.00	NA	0	\$0.00	NA	0
	CIMARRON MORTGAGE COMPANY	1	\$160,650.00	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
	CITIMORTGAGE, INC.	43	\$5,016,319.20	0.91%	0	\$0.00	NA	0	\$0.00	NA	0
	COLONIAL SAVINGS FA	4	\$384,976.05	0.07%	0	\$0.00	NA	0	\$0.00	NA	0
	COLUMBIA NATIONAL INC.	5	\$610,357.18	0.11%	0	\$0.00	NA	0	\$0.00	NA	0
	CORINTHIAN MORTGAGE CORPORATION	1	\$221,250.00	0.04%	0	\$0.00	NA	0	\$0.00	NA	0
	COUNTRYWIDE HOME LOANS, INC.	170	\$20,472,113.10	3.72%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST HORIZON HOME LOAN CORPORATION	86	\$11,085,906.18	2.01%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST NATIONWIDE MORTGAGE CORPORATION	11	\$1,093,150.00	0.2%	0	\$0.00	NA	0	\$0.00	NA	0
	GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	1	\$72,000.00	0.01%	0	\$0.00	NA	0	\$0.00	NA	0
	GMAC MORTGAGE CORPORATION	283	\$39,283,305.75	7.13%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARANTY BANK SSB	20	\$3,077,768.51	0.56%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARANTY RESIDENTIAL LENDING, INC.	13	\$1,843,818.99	0.33%	0	\$0.00	NA	0	\$0.00	NA	0
	HARWOOD STREET FUNDING I, LLC	25	\$2,998,540.69	0.54%	0	\$0.00	NA	0	\$0.00	NA	0
	HIBERNIA NATIONAL BANK	36	\$3,449,603.19	0.63%	0	\$0.00	NA	0	\$0.00	NA	0
	HOME STAR MORTGAGE SERVICES, LLC	4	\$526,993.94	0.1%	0	\$0.00	NA	0	\$0.00	NA	0

HOMBANC MORTGAGE CORPORATION	1	\$124,809.94	0.02%	0	\$0.00	NA	0	\$0.00	NA	0
HSBC MORTGAGE CORPORATION (USA)	15	\$2,284,500.00	0.41%	0	\$0.00	NA	0	\$0.00	NA	0
IRWIN MORTGAGE CORPORATION	11	\$1,165,426.14	0.21%	0	\$0.00	NA	0	\$0.00	NA	0
IVANHOE FINANCIAL INC.	9	\$1,390,043.05	0.25%	0	\$0.00	NA	0	\$0.00	NA	0
M&T MORTGAGE CORPORATION	33	\$3,954,488.18	0.72%	0	\$0.00	NA	0	\$0.00	NA	0
MARKET STREET MORTGAGE CORPORATION	7	\$971,949.09	0.18%	0	\$0.00	NA	0	\$0.00	NA	0
MORTGAGEAMERICA INC.	9	\$1,049,316.52	0.19%	0	\$0.00	NA	0	\$0.00	NA	0
NATIONAL CITY MORTGAGE COMPANY	247	\$28,184,097.34	5.12%	0	\$0.00	NA	0	\$0.00	NA	0
NORTH AMERICAN SAVINGS BANK F.S.B.	2	\$198,855.11	0.04%	0	\$0.00	NA	0	\$0.00	NA	0
NVR MORTGAGE FINANCE INC.	1	\$183,100.00	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
PLYMOUTH SAVINGS BANK	4	\$528,770.30	0.1%	0	\$0.00	NA	0	\$0.00	NA	0
PRISM MORTGAGE COMPANY	6	\$1,044,650.00	0.19%	0	\$0.00	NA	0	\$0.00	NA	0
PULTE MORTGAGE CORPORATION DBA DEL WEB FINANCE	6	\$821,170.17	0.15%	0	\$0.00	NA	0	\$0.00	NA	0
RBC CENTURA BANK	11	\$742,888.91	0.13%	0	\$0.00	NA	0	\$0.00	NA	0
RBMG INC.	1	\$264,475.67	0.05%	0	\$0.00	NA	0	\$0.00	NA	0
REGIONS MORTGAGE, INC.	29	\$2,660,985.75	0.48%	0	\$0.00	NA	0	\$0.00	NA	0
SALEM FIVE MORTGAGE CORPORATION	6	\$952,626.85	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE	6	\$1,007,624.33	0.18%	0	\$0.00	NA	0	\$0.00	NA	0
SOVEREIGN BANK, A FEDERAL SAVINGS BANK	25	\$3,229,056.27	0.59%	0	\$0.00	NA	0	\$0.00	NA	0
SUNTRUST MORTGAGE INC.	76	\$8,462,107.57	1.54%	0	\$0.00	NA	0	\$0.00	NA	0
TCF MORTGAGE CORPORATION	7	\$896,214.46	0.16%	0	\$0.00	NA	0	\$0.00	NA	0
	71	\$7,865,540.94	1.43%	0	\$0.00	NA	0	\$0.00	NA	0

	THE BRANCH BANKING AND TRUST COMPANY								
	THE HUNTINGTON MORTGAGE COMPANY	31	\$2,848,787.99	0.52%	\$0.00	NA	\$0.00	NA	0
	TRUSTCORP MORTGAGE COMPANY	19	\$1,653,824.05	0.3%	\$0.00	NA	\$0.00	NA	0
	TRUSTMARK NATIONAL BANK	29	\$2,541,964.22	0.46%	\$0.00	NA	\$0.00	NA	0
	U.S. BANK N.A.	11	\$857,215.98	0.16%	\$0.00	NA	\$0.00	NA	0
	UNION FEDERAL BANK OF INDIANAPOLIS	25	\$2,976,166.56	0.54%	\$0.00	NA	\$0.00	NA	0
	UNION PLANTERS BANK NA	62	\$5,905,938.26	1.07%	\$0.00	NA	\$0.00	NA	0
	UNITED FINANCIAL MORTGAGE CORP.	1	\$118,500.00	0.02%	\$0.00	NA	\$0.00	NA	0
	UNIVERSAL MORTGAGE CORPORATION	4	\$402,327.23	0.07%	\$0.00	NA	\$0.00	NA	0
	WACHOVIA BANK, NA	23	\$2,941,952.03	0.53%	\$0.00	NA	\$0.00	NA	0
	WACHOVIA MORTGAGE CORPORATION	80	\$10,387,909.38	1.89%	\$0.00	NA	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA	113	\$14,551,405.13	2.64%	\$0.00	NA	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	74	\$12,112,952.43	2.2%	\$0.00	NA	\$0.00	NA	0
	Unavailable	2,200	\$283,227,036.11	51.47%	\$0.00	NA	\$0.00	NA	0
Total		4,346	\$550,615,851.07	100%	\$0.00		\$0.00		0
31371KP62	ALLIANCE MORTGAGE COMPANY (NERO)	6	\$1,024,492.24	0.24%	\$0.00	NA	\$0.00	NA	0
	AMSOUTH BANK	1	\$138,627.58	0.03%	\$0.00	NA	\$0.00	NA	0
	ASTORIA FEDERAL SAVINGS AND LOAN ASSOCIATION	4	\$862,700.00	0.2%	\$0.00	NA	\$0.00	NA	0
	BANCMORTGAGE FINANCIAL CORPORATION	10	\$1,611,877.28	0.38%	\$0.00	NA	\$0.00	NA	0
	BANK OF HAWAII	35	\$7,257,301.59	1.72%	\$0.00	NA	\$0.00	NA	0
	BANK ONE,NA	1	\$91,973.74	0.02%	\$0.00	NA	\$0.00	NA	0

BANKERS GUARANTEE TITLE AND TRUST COMPANY	1	\$113,297.48	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
BANKFINANCIAL FSB	5	\$1,005,731.00	0.24%	0	\$0.00	NA	0	\$0.00	NA	0
BISHOPS GATE RESIDENTIAL MORTGAGE TRUST	4	\$899,922.00	0.21%	0	\$0.00	NA	0	\$0.00	NA	0
CASTLE MORTGAGE CORPORATION	1	\$197,840.67	0.05%	0	\$0.00	NA	0	\$0.00	NA	0
CHASE MANHATTAN MORTGAGE CORPORATION	1	\$208,824.42	0.05%	0	\$0.00	NA	0	\$0.00	NA	0
CIMARRON MORTGAGE COMPANY	2	\$258,050.00	0.06%	0	\$0.00	NA	0	\$0.00	NA	0
CITIZENS COMMERCIAL AND SAVINGS BANK	136	\$15,998,046.17	3.79%	0	\$0.00	NA	0	\$0.00	NA	0
CITIZENS MORTGAGE CORPORATION	20	\$2,934,524.95	0.7%	0	\$0.00	NA	0	\$0.00	NA	0
CORINTHIAN MORTGAGE CORPORATION	2	\$417,819.19	0.1%	0	\$0.00	NA	0	\$0.00	NA	0
COUNTRYWIDE HOME LOANS, INC.	305	\$47,801,526.28	11.33%	0	\$0.00	NA	0	\$0.00	NA	0
DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.	3	\$624,200.00	0.15%	0	\$0.00	NA	0	\$0.00	NA	0
GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	15	\$2,339,448.36	0.55%	0	\$0.00	NA	0	\$0.00	NA	0
GUARANTY BANK SSB	72	\$12,944,190.89	3.07%	0	\$0.00	NA	0	\$0.00	NA	0
GUARANTY RESIDENTIAL LENDING, INC.	3	\$531,057.82	0.13%	0	\$0.00	NA	0	\$0.00	NA	0
GUILD MORTGAGE COMPANY	3	\$548,150.00	0.13%	0	\$0.00	NA	0	\$0.00	NA	0
HOLYOKE CREDIT UNION	1	\$111,200.00	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
HEMIBANC MORTGAGE CORPORATION	19	\$2,624,475.65	0.62%	0	\$0.00	NA	0	\$0.00	NA	0
HOMESTREET BANK	3	\$590,300.00	0.14%	0	\$0.00	NA	0	\$0.00	NA	0
IRWIN MORTGAGE CORPORATION	1	\$200,000.00	0.05%	0	\$0.00	NA	0	\$0.00	NA	0

IVANHOE FINANCIAL INC.	9	\$1,480,365.84	0.35%	\$0.00	NA	\$0.00	NA
LA GRANGE STATE BANK	17	\$2,904,784.16	0.69%	\$0.00	NA	\$0.00	NA
M&T MORTGAGE CORPORATION	13	\$1,554,644.93	0.37%	\$0.00	NA	\$0.00	NA
MARKET STREET MORTGAGE CORPORATION	28	\$3,715,527.08	0.88%	\$0.00	NA	\$0.00	NA
MORTGAGEAMERICA INC.	26	\$3,584,855.46	0.85%	\$0.00	NA	\$0.00	NA
NATIONAL CITY MORTGAGE COMPANY	89	\$14,719,765.94	3.49%	\$0.00	NA	\$0.00	NA
NATIONWIDE HOME MORTGAGE COMPANY	4	\$672,458.96	0.16%	\$0.00	NA	\$0.00	NA
NORTH AMERICAN SAVINGS BANK F.S.B.	6	\$1,007,718.24	0.24%	\$0.00	NA	\$0.00	NA
OHIO SAVINGS BANK	2	\$240,047.38	0.06%	\$0.00	NA	\$0.00	NA
OLYMPIA MORTGAGE CORPORATION	2	\$348,600.00	0.08%	\$0.00	NA	\$0.00	NA
PLYMOUTH SAVINGS BANK	13	\$1,743,866.19	0.41%	\$0.00	NA	\$0.00	NA
PRISM MORTGAGE COMPANY	34	\$6,070,521.00	1.44%	\$0.00	NA	\$0.00	NA
PROVIDENT FUNDING ASSOCIATES, L.P.	57	\$9,843,396.84	2.33%	\$0.00	NA	\$0.00	NA
PULTE MORTGAGE CORPORATION DBA DEL WEB FINANCE	17	\$3,172,295.01	0.75%	\$0.00	NA	\$0.00	NA
RATE ONE HOME LOANS INC.	6	\$818,969.20	0.19%	\$0.00	NA	\$0.00	NA
REGIONS MORTGAGE, INC.	83	\$13,193,559.41	3.13%	\$0.00	NA	\$0.00	NA
REPUBLIC BANK	4	\$723,761.64	0.17%	\$0.00	NA	\$0.00	NA
SALEM FIVE MORTGAGE CORPORATION	4	\$554,000.00	0.13%	\$0.00	NA	\$0.00	NA
SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE	21	\$3,949,802.44	0.94%	\$0.00	NA	\$0.00	NA
SUNSHINE MORTGAGE CORPORATION	5	\$775,200.00	0.18%	\$0.00	NA	\$0.00	NA
SUNTRUST MORTGAGE INC.	11	\$791,044.19	0.19%	\$0.00	NA	\$0.00	NA

	TCF MORTGAGE CORPORATION	2	\$370,200.00	0.09%	0	\$0.00	NA	0	\$0.00	NA	0
	THE HUNTINGTON MORTGAGE COMPANY	8	\$1,013,667.11	0.24%	0	\$0.00	NA	0	\$0.00	NA	0
	TRUSTCORP MORTGAGE COMPANY	8	\$1,038,742.76	0.25%	0	\$0.00	NA	0	\$0.00	NA	0
	TRUSTMARK NATIONAL BANK	10	\$1,674,041.68	0.4%	0	\$0.00	NA	0	\$0.00	NA	0
	U.S. BANK N.A.	2	\$307,858.50	0.07%	0	\$0.00	NA	0	\$0.00	NA	0
	UNIVERSAL MORTGAGE CORPORATION	2	\$261,850.00	0.06%	0	\$0.00	NA	0	\$0.00	NA	0
	USAA FEDERAL SAVINGS BANK	7	\$802,854.55	0.19%	0	\$0.00	NA	0	\$0.00	NA	0
	WACHOVIA BANK, NA	84	\$15,621,543.15	3.7%	0	\$0.00	NA	0	\$0.00	NA	0
	WACHOVIA MORTGAGE CORPORATION	2	\$288,000.00	0.07%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA	6	\$842,598.93	0.2%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	5	\$845,564.70	0.2%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	1,322	\$225,751,100.28	53.48%	0	\$0.00	NA	0	\$0.00	NA	0
Total		2,563	\$422,018,782.88	100%	0	\$0.00		0	\$0.00		0
31371KP70	ALLIANCE MORTGAGE COMPANY (NERO)	79	\$13,288,344.61	0.64%	0	\$0.00	NA	0	\$0.00	NA	0
	AMSOUTH BANK	38	\$4,846,943.66	0.23%	0	\$0.00	NA	0	\$0.00	NA	0
	BANCMORTGAGE FINANCIAL CORPORATION	110	\$16,320,508.51	0.79%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK OF HAWAII	97	\$18,435,664.42	0.89%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK ONE,NA	8	\$540,582.73	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
	BANKERS GUARANTEE TITLE AND TRUST COMPANY	2	\$199,974.82	0.01%	0	\$0.00	NA	0	\$0.00	NA	0
	BANKFINANCIAL FSB	9	\$1,308,499.33	0.06%	0	\$0.00	NA	0	\$0.00	NA	0
	BISHOPS GATE RESIDENTIAL MORTGAGE TRUST	40	\$8,669,517.18	0.42%	0	\$0.00	NA	0	\$0.00	NA	0
		8	\$1,002,788.57	0.05%	0	\$0.00	NA	0	\$0.00	NA	0

	BSB BANK & TRUST CO.										
	CASTLE MORTGAGE CORPORATION	4	\$428,390.76	0.02%	0	\$0.00	NA	0	\$0.00	NA	0
	CHASE MANHATTAN MORTGAGE CORPORATION	1	\$166,857.38	0.01%	0	\$0.00	NA	0	\$0.00	NA	0
	CITIZENS COMMERCIAL AND SAVINGS BANK	35	\$3,502,649.65	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	CITIZENS MORTGAGE CORPORATION	163	\$25,999,706.91	1.26%	0	\$0.00	NA	0	\$0.00	NA	0
	CORINTHIAN MORTGAGE CORPORATION	6	\$958,620.00	0.05%	0	\$0.00	NA	0	\$0.00	NA	0
	COUNTRYWIDE HOME LOANS, INC.	1,663	\$283,944,676.42	13.72%	0	\$0.00	NA	0	\$0.00	NA	0
	CROWN MORTGAGE COMPANY	6	\$539,272.70	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
	DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.	2	\$457,244.17	0.02%	0	\$0.00	NA	0	\$0.00	NA	0
	EMIGRANT MORTGAGE COMPANY, INC.	6	\$1,020,900.00	0.05%	0	\$0.00	NA	0	\$0.00	NA	0
	EXCHANGE FINANCIAL CORPORATION	2	\$241,950.00	0.01%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST FEDERAL SAVINGS BANK LACROSSE-MADISON	39	\$4,507,855.09	0.22%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST MORTGAGE COMPANY, L.L.C.	17	\$1,983,267.00	0.1%	0	\$0.00	NA	0	\$0.00	NA	0
	GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	126	\$18,973,617.01	0.92%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARANTY BANK SSB	254	\$37,016,922.05	1.79%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARANTY RESIDENTIAL LENDING, INC.	17	\$2,326,491.53	0.11%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARDIAN MORTGAGE COMPANY INC.	48	\$6,093,666.63	0.29%	0	\$0.00	NA	0	\$0.00	NA	0
	HOLYOKE CREDIT UNION	2	\$376,900.00	0.02%	0	\$0.00	NA	0	\$0.00	NA	0
	HEMIBANC	347	\$52,107,192.91	2.52%	0	\$0.00	NA	0	\$0.00	NA	0

	MORTGAGE CORPORATION										
	HOMESTREET BANK	130	\$24,147,508.92	1.17%	0	\$0.00	NA	0	\$0.00	NA	0
	INDYMAC BANK, FSB	1	\$148,750.00	0.01%	0	\$0.00	NA	0	\$0.00	NA	0
	IVANHOE FINANCIAL INC.	193	\$28,501,154.32	1.38%	0	\$0.00	NA	0	\$0.00	NA	0
	LA GRANGE STATE BANK	19	\$2,286,055.03	0.11%	0	\$0.00	NA	0	\$0.00	NA	0
	M&T MORTGAGE CORPORATION	111	\$14,263,680.74	0.69%	0	\$0.00	NA	0	\$0.00	NA	0
	MARKET STREET MORTGAGE CORPORATION	378	\$54,092,560.40	2.61%	0	\$0.00	NA	0	\$0.00	NA	0
	MATRIX FINANCIAL SERVICES CORPORATION	3	\$562,938.78	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
	MORTGAGEAMERICA INC.	115	\$12,927,585.34	0.62%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL CITY MORTGAGE COMPANY	466	\$73,305,133.43	3.54%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL COOPERATIVE BANK, N.A.	9	\$1,003,061.26	0.05%	0	\$0.00	NA	0	\$0.00	NA	0
	NORTH AMERICAN SAVINGS BANK F.S.B.	77	\$11,003,383.23	0.53%	0	\$0.00	NA	0	\$0.00	NA	0
	OLYMPIA MORTGAGE CORPORATION	8	\$1,654,549.00	0.08%	0	\$0.00	NA	0	\$0.00	NA	0
	PIONEER BANK	32	\$3,471,847.39	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	PLYMOUTH SAVINGS BANK	75	\$11,681,858.83	0.56%	0	\$0.00	NA	0	\$0.00	NA	0
	PRISM MORTGAGE COMPANY	14	\$2,341,697.63	0.11%	0	\$0.00	NA	0	\$0.00	NA	0
	PROVIDENT FUNDING ASSOCIATES, L.P.	680	\$120,264,177.97	5.81%	0	\$0.00	NA	0	\$0.00	NA	0
	PULTE MORTGAGE CORPORATION DBA DEL WEB FINANCE	169	\$27,789,839.17	1.34%	0	\$0.00	NA	0	\$0.00	NA	0
	RBC CENTURA BANK	5	\$646,112.85	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
	REGIONS MORTGAGE, INC.	411	\$62,151,545.03	3%	0	\$0.00	NA	0	\$0.00	NA	0
	SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE	226	\$39,164,319.64	1.89%	0	\$0.00	NA	0	\$0.00	NA	0
	SUNTRUST MORTGAGE INC.	16	\$1,922,739.02	0.09%	0	\$0.00	NA	0	\$0.00	NA	0
		21	\$3,178,896.21	0.15%	0	\$0.00	NA	0	\$0.00	NA	0

	THE HUNTINGTON MORTGAGE COMPANY										
	TOWNE MORTGAGE COMPANY	11	\$1,358,420.18	0.07%	0	\$0.00	NA	0	\$0.00	NA	0
	TRUSTCORP MORTGAGE COMPANY	105	\$11,938,323.49	0.58%	0	\$0.00	NA	0	\$0.00	NA	0
	TRUSTMARK NATIONAL BANK	99	\$12,315,861.46	0.6%	0	\$0.00	NA	0	\$0.00	NA	0
	U. S. MORTGAGE CORP.	10	\$2,006,006.42	0.1%	0	\$0.00	NA	0	\$0.00	NA	0
	UNION PLANTERS MORTGAGE, INC.	6	\$716,087.94	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
	UNITED FINANCIAL MORTGAGE CORP.	24	\$4,156,938.90	0.2%	0	\$0.00	NA	0	\$0.00	NA	0
	UNIVERSAL MORTGAGE CORPORATION	3	\$442,500.00	0.02%	0	\$0.00	NA	0	\$0.00	NA	0
	USAA FEDERAL SAVINGS BANK	3	\$472,624.30	0.02%	0	\$0.00	NA	0	\$0.00	NA	0
	WACHOVIA BANK, NA	323	\$51,352,386.07	2.48%	0	\$0.00	NA	0	\$0.00	NA	0
	WACHOVIA MORTGAGE CORPORATION	10	\$1,015,846.53	0.05%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA	1	\$178,845.88	0.01%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHTENAW MORTGAGE COMPANY	2	\$279,771.86	0.01%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	5,753	\$981,654,047.98	47.43%	0	\$0.00	NA	0	\$0.00	NA	0
Total		12,638	\$2,069,656,059.24	100%	0	\$0.00		0	\$0.00		0
31371KP88	AEGIS MORTGAGE CORPORATION	4	\$870,000.00	0.14%	0	\$0.00	NA	0	\$0.00	NA	0
	ALLIANCE MORTGAGE COMPANY (NERO)	63	\$8,223,736.01	1.28%	0	\$0.00	NA	0	\$0.00	NA	0
	AMSOUTH BANK	19	\$2,029,672.75	0.31%	0	\$0.00	NA	0	\$0.00	NA	0
	BANCMORTGAGE FINANCIAL CORPORATION	43	\$5,096,226.39	0.79%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK OF HAWAII	2	\$311,750.00	0.05%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK ONE,NA	31	\$3,195,525.49	0.5%	0	\$0.00	NA	0	\$0.00	NA	0
	BISHOPS GATE RESIDENTIAL MORTGAGE TRUST	12	\$2,559,797.00	0.4%	0	\$0.00	NA	0	\$0.00	NA	0

CHASE MANHATTAN MORTGAGE CORPORATION	2	\$250,469.85	0.04%	0	\$0.00	NA	0	\$0.00	NA	0
CIMARRON MORTGAGE COMPANY	6	\$597,785.72	0.09%	0	\$0.00	NA	0	\$0.00	NA	0
CITIZENS MORTGAGE CORPORATION	133	\$19,999,908.73	3.1%	0	\$0.00	NA	0	\$0.00	NA	0
CORINTHIAN MORTGAGE CORPORATION	12	\$1,200,269.00	0.19%	0	\$0.00	NA	0	\$0.00	NA	0
COUNTRYWIDE HOME LOANS, INC.	180	\$23,510,309.62	3.65%	0	\$0.00	NA	0	\$0.00	NA	0
CRESCENT BANK AND TRUST COMPANY	1	\$223,084.31	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
CROWN MORTGAGE COMPANY	4	\$615,863.06	0.1%	0	\$0.00	NA	0	\$0.00	NA	0
DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.	5	\$853,820.96	0.13%	0	\$0.00	NA	0	\$0.00	NA	0
EXCHANGE FINANCIAL CORPORATION	12	\$1,372,250.00	0.21%	0	\$0.00	NA	0	\$0.00	NA	0
FIRST FEDERAL SAVINGS BANK LACROSSE-MADISON	23	\$2,002,721.15	0.31%	0	\$0.00	NA	0	\$0.00	NA	0
FIRST MORTGAGE COMPANY, L.L.C.	5	\$494,100.00	0.08%	0	\$0.00	NA	0	\$0.00	NA	0
GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	122	\$14,641,126.62	2.27%	0	\$0.00	NA	0	\$0.00	NA	0
GUARANTY BANK SSB	60	\$7,281,805.41	1.13%	0	\$0.00	NA	0	\$0.00	NA	0
GUARANTY RESIDENTIAL LENDING, INC.	10	\$1,416,733.57	0.22%	0	\$0.00	NA	0	\$0.00	NA	0
GUARDIAN MORTGAGE COMPANY INC.	14	\$1,664,619.28	0.26%	0	\$0.00	NA	0	\$0.00	NA	0
HOMEAMERICAN MORTGAGE CORPORATION	2	\$493,400.00	0.08%	0	\$0.00	NA	0	\$0.00	NA	0
HOMEBANC MORTGAGE CORPORATION	222	\$25,686,261.64	3.99%	0	\$0.00	NA	0	\$0.00	NA	0
HOMESTREET BANK	37	\$6,491,532.43	1.01%	0	\$0.00	NA	0	\$0.00	NA	0

	INDYMAC BANK, FSB	1	\$263,500.00	0.04%	0	\$0.00	NA	0	\$0.00	NA	0
	IVANHOE FINANCIAL INC.	232	\$30,001,020.04	4.66%	0	\$0.00	NA	0	\$0.00	NA	0
	M&T MORTGAGE CORPORATION	112	\$12,108,006.73	1.88%	0	\$0.00	NA	0	\$0.00	NA	0
	MARKET STREET MORTGAGE CORPORATION	97	\$11,275,445.90	1.75%	0	\$0.00	NA	0	\$0.00	NA	0
	MASSACHUSETTS STATE EMPLOYEES CREDIT UNION	1	\$269,000.00	0.04%	0	\$0.00	NA	0	\$0.00	NA	0
	MATRIX FINANCIAL SERVICES CORPORATION	1	\$77,300.00	0.01%	0	\$0.00	NA	0	\$0.00	NA	0
	MORTGAGE ACCESS CORP.DBA WEICHERT FINANCIAL SERVICES	12	\$1,970,522.50	0.31%	0	\$0.00	NA	0	\$0.00	NA	0
	MORTGAGEAMERICA INC.	59	\$5,175,210.81	0.8%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL CITY MORTGAGE COMPANY	192	\$24,235,051.96	3.76%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL COOPERATIVE BANK, N.A.	19	\$2,003,409.14	0.31%	0	\$0.00	NA	0	\$0.00	NA	0
	NORTH AMERICAN SAVINGS BANK F.S.B.	25	\$3,006,141.60	0.47%	0	\$0.00	NA	0	\$0.00	NA	0
	NVR MORTGAGE FINANCE INC.	3	\$608,528.00	0.09%	0	\$0.00	NA	0	\$0.00	NA	0
	OLYMPIA MORTGAGE CORPORATION	2	\$462,824.48	0.07%	0	\$0.00	NA	0	\$0.00	NA	0
	PLYMOUTH SAVINGS BANK	20	\$2,611,444.16	0.41%	0	\$0.00	NA	0	\$0.00	NA	0
	PRISM MORTGAGE COMPANY	105	\$12,990,082.20	2.02%	0	\$0.00	NA	0	\$0.00	NA	0
	PULTE MORTGAGE CORPORATION DBA DEL WEB FINANCE	40	\$6,233,723.23	0.97%	0	\$0.00	NA	0	\$0.00	NA	0
	RBC CENTURA BANK	10	\$632,691.63	0.1%	0	\$0.00	NA	0	\$0.00	NA	0
	RBMG INC.	1	\$124,000.00	0.02%	0	\$0.00	NA	0	\$0.00	NA	0
	REGIONS MORTGAGE, INC.	71	\$9,022,384.47	1.4%	0	\$0.00	NA	0	\$0.00	NA	0
	REPUBLIC BANK	7	\$717,917.28	0.11%	0	\$0.00	NA	0	\$0.00	NA	0
	SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE	126	\$19,404,741.42	3.01%	0	\$0.00	NA	0	\$0.00	NA	0
		24	\$3,192,165.14	0.5%	0	\$0.00	NA	0	\$0.00	NA	0

	SUNTRUST MORTGAGE INC.								
	THE HUNTINGTON MORTGAGE COMPANY	18	\$1,287,565.13	0.2%	\$0.00	NA	\$0.00	NA	0
	TOWNE MORTGAGE COMPANY	29	\$3,051,179.77	0.47%	\$0.00	NA	\$0.00	NA	0
	TRUSTCORP MORTGAGE COMPANY	69	\$5,749,919.62	0.89%	\$0.00	NA	\$0.00	NA	0
	TRUSTMARK NATIONAL BANK	20	\$1,820,792.29	0.28%	\$0.00	NA	\$0.00	NA	0
	U. S. MORTGAGE CORP.	16	\$2,882,631.39	0.45%	\$0.00	NA	\$0.00	NA	0
	UNION PLANTERS MORTGAGE, INC.	6	\$552,650.21	0.09%	\$0.00	NA	\$0.00	NA	0
	UNITED FINANCIAL MORTGAGE CORP.	11	\$1,416,578.02	0.22%	\$0.00	NA	\$0.00	NA	0
	USAA FEDERAL SAVINGS BANK	3	\$466,024.00	0.07%	\$0.00	NA	\$0.00	NA	0
	WACHOVIA BANK, NA	46	\$5,145,194.16	0.8%	\$0.00	NA	\$0.00	NA	0
	WACHOVIA MORTGAGE CORPORATION	4	\$342,268.89	0.05%	\$0.00	NA	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	1	\$300,700.00	0.05%	\$0.00	NA	\$0.00	NA	0
	WASHTENAW MORTGAGE COMPANY	3	\$534,777.24	0.08%	\$0.00	NA	\$0.00	NA	0
	Unavailable	2,445	\$343,331,436.40	53.26%	\$0.00	NA	\$0.00	NA	0
Total		4,855	\$644,349,596.80	100%	\$0.00		\$0.00		0
31371KQ38	ALLIANCE MORTGAGE COMPANY (NERO)	23	\$3,150,832.70	1.28%	\$0.00	NA	\$0.00	NA	0
	AMERICAN HOME FUNDING INC.	33	\$4,893,546.37	1.99%	\$0.00	NA	\$0.00	NA	0
	BANK OF AMERICA NA	51	\$8,018,320.41	3.26%	\$0.00	NA	\$0.00	NA	0
	BANK ONE,NA	1	\$103,292.10	0.04%	\$0.00	NA	\$0.00	NA	0
	CHASE MANHATTAN MORTGAGE CORPORATION	47	\$7,396,256.99	3.01%	\$0.00	NA	\$0.00	NA	0
	CITIMORTGAGE, INC.	37	\$4,845,982.26	1.97%	\$0.00	NA	\$0.00	NA	0
		2	\$247,373.91	0.1%	\$0.00	NA	\$0.00	NA	0

	COLUMBIA NATIONAL INC.										
	COUNTRYWIDE HOME LOANS, INC.	41	\$5,774,855.05	2.35%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST HORIZON HOME LOAN CORPORATION	4	\$830,186.40	0.34%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST NATIONWIDE MORTGAGE CORPORATION	3	\$434,618.78	0.18%	0	\$0.00	NA	0	\$0.00	NA	0
	GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	2	\$427,693.66	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	GMAC MORTGAGE CORPORATION	113	\$16,744,118.39	6.82%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARANTY RESIDENTIAL LENDING, INC.	3	\$367,113.40	0.15%	0	\$0.00	NA	0	\$0.00	NA	0
	HARWOOD STREET FUNDING I, LLC	2	\$289,390.71	0.12%	0	\$0.00	NA	0	\$0.00	NA	0
	HIBERNIA NATIONAL BANK	53	\$6,134,579.52	2.5%	0	\$0.00	NA	0	\$0.00	NA	0
	HSBC MORTGAGE CORPORATION (USA)	26	\$4,819,769.11	1.96%	0	\$0.00	NA	0	\$0.00	NA	0
	IRWIN MORTGAGE CORPORATION	2	\$139,879.47	0.06%	0	\$0.00	NA	0	\$0.00	NA	0
	M&T MORTGAGE CORPORATION	9	\$1,232,499.13	0.5%	0	\$0.00	NA	0	\$0.00	NA	0
	MARKET STREET MORTGAGE CORPORATION	1	\$170,566.92	0.07%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL CITY MORTGAGE COMPANY	147	\$20,387,806.38	8.3%	0	\$0.00	NA	0	\$0.00	NA	0
	PLYMOUTH SAVINGS BANK	5	\$597,236.34	0.24%	0	\$0.00	NA	0	\$0.00	NA	0
	PRISM MORTGAGE COMPANY	3	\$380,936.45	0.16%	0	\$0.00	NA	0	\$0.00	NA	0
	PULTE MORTGAGE CORPORATION DBA DEL WEB FINANCE	2	\$498,000.00	0.2%	0	\$0.00	NA	0	\$0.00	NA	0
	RBC CENTURA BANK	13	\$1,722,856.31	0.7%	0	\$0.00	NA	0	\$0.00	NA	0
	REGIONS MORTGAGE, INC.	6	\$927,392.26	0.38%	0	\$0.00	NA	0	\$0.00	NA	0
	REPUBLIC BANK	2	\$195,643.03	0.08%	0	\$0.00	NA	0	\$0.00	NA	0
	SIB MORTGAGE CORPORATION D/B/A	4	\$687,385.99	0.28%	0	\$0.00	NA	0	\$0.00	NA	0

	IVY MORTGAGE										
	SOVEREIGN BANK, A FEDERAL SAVINGS BANK	2	\$260,000.00	0.11%	0	\$0.00	NA	0	\$0.00	NA	0
	SUNTRUST MORTGAGE INC.	4	\$409,382.81	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	TCF MORTGAGE CORPORATION	1	\$272,800.00	0.11%	0	\$0.00	NA	0	\$0.00	NA	0
	THE BRANCH BANKING AND TRUST COMPANY	127	\$16,751,458.72	6.82%	0	\$0.00	NA	0	\$0.00	NA	0
	THE HUNTINGTON MORTGAGE COMPANY	1	\$90,617.61	0.04%	0	\$0.00	NA	0	\$0.00	NA	0
	TRUSTCORP MORTGAGE COMPANY	2	\$159,400.00	0.06%	0	\$0.00	NA	0	\$0.00	NA	0
	TRUSTMARK NATIONAL BANK	1	\$96,400.00	0.04%	0	\$0.00	NA	0	\$0.00	NA	0
	U.S. BANK N.A.	1	\$80,338.30	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
	UNION FEDERAL BANK OF INDIANAPOLIS	4	\$559,187.85	0.23%	0	\$0.00	NA	0	\$0.00	NA	0
	UNION PLANTERS BANK NA	18	\$1,773,663.27	0.72%	0	\$0.00	NA	0	\$0.00	NA	0
	WACHOVIA BANK, NA	5	\$1,001,019.45	0.41%	0	\$0.00	NA	0	\$0.00	NA	0
	WACHOVIA MORTGAGE CORPORATION	60	\$8,743,915.81	3.56%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA	46	\$5,193,737.74	2.11%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	9	\$1,322,660.54	0.54%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	794	\$117,538,979.71	47.84%	0	\$0.00	NA	0	\$0.00	NA	0
Total		1,710	\$245,671,693.85	100%	0	\$0.00	0	\$0.00	0	\$0.00	0
31371KRB9	ALLIANCE MORTGAGE COMPANY (NERO)	1	\$120,763.53	0.57%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK ONE, NA	2	\$357,886.50	1.7%	0	\$0.00	NA	0	\$0.00	NA	0
	BANKNORTH, NA	2	\$180,900.00	0.86%	0	\$0.00	NA	0	\$0.00	NA	0
	COUNTRYWIDE HOME LOANS, INC.	7	\$981,875.44	4.66%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST HORIZON HOME LOAN	3	\$497,896.95	2.36%	0	\$0.00	NA	0	\$0.00	NA	0

	CORPORATION										
	GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	2	\$277,810.68	1.32%	0	\$0.00	NA	0	\$0.00	NA	0
	HARWOOD STREET FUNDING I, LLC	6	\$1,204,301.26	5.72%	0	\$0.00	NA	0	\$0.00	NA	0
	HOMEANC MORTGAGE CORPORATION	1	\$152,897.63	0.73%	0	\$0.00	NA	0	\$0.00	NA	0
	IRWIN MORTGAGE CORPORATION	1	\$300,700.00	1.43%	0	\$0.00	NA	0	\$0.00	NA	0
	KB HOME MORTGAGE COMPANY	6	\$976,163.85	4.63%	0	\$0.00	NA	0	\$0.00	NA	0
	M&T MORTGAGE CORPORATION	7	\$1,170,515.05	5.56%	0	\$0.00	NA	0	\$0.00	NA	0
	MARKET STREET MORTGAGE CORPORATION	2	\$202,300.57	0.96%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL CITY MORTGAGE COMPANY	3	\$424,362.00	2.01%	0	\$0.00	NA	0	\$0.00	NA	0
	PRISM MORTGAGE COMPANY	3	\$437,419.35	2.08%	0	\$0.00	NA	0	\$0.00	NA	0
	PULTE MORTGAGE CORPORATION DBA DEL WEB FINANCE	1	\$172,031.53	0.82%	0	\$0.00	NA	0	\$0.00	NA	0
	RBC CENTURA BANK	12	\$1,815,068.25	8.61%	0	\$0.00	NA	0	\$0.00	NA	0
	REPUBLIC BANK	3	\$465,108.99	2.21%	0	\$0.00	NA	0	\$0.00	NA	0
	THE HUNTINGTON MORTGAGE COMPANY	5	\$761,511.01	3.61%	0	\$0.00	NA	0	\$0.00	NA	0
	TRUSTCORP MORTGAGE COMPANY	2	\$169,500.00	0.8%	0	\$0.00	NA	0	\$0.00	NA	0
	U.S. BANK N.A.	1	\$299,521.98	1.42%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	63	\$10,101,202.51	47.94%	0	\$0.00	NA	0	\$0.00	NA	0
Total		133	\$21,069,737.08	100%	0	\$0.00		0	\$0.00		0
31371KRC7	AEGIS MORTGAGE CORPORATION	3	\$361,250.29	0.28%	0	\$0.00	NA	0	\$0.00	NA	0
	ALLIANCE MORTGAGE COMPANY (NERO)	5	\$714,425.14	0.55%	0	\$0.00	NA	0	\$0.00	NA	0
	BANCMORTGAGE FINANCIAL CORPORATION	6	\$695,275.09	0.54%	0	\$0.00	NA	0	\$0.00	NA	0

CHEVY CHASE SAVINGS BANK FSB	2	\$77,512.25	0.06%	0	\$0.00	NA	0	\$0.00	NA	0
CITIZENS MORTGAGE CORPORATION	16	\$2,862,463.84	2.21%	0	\$0.00	NA	0	\$0.00	NA	0
CORINTHIAN MORTGAGE CORPORATION	1	\$44,100.00	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
COUNTRYWIDE HOME LOANS, INC.	2	\$326,275.80	0.25%	0	\$0.00	NA	0	\$0.00	NA	0
EXCHANGE FINANCIAL CORPORATION	1	\$45,000.00	0.03%	0	\$0.00	NA	0	\$0.00	NA	0
GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	63	\$5,906,332.75	4.57%	0	\$0.00	NA	0	\$0.00	NA	0
GUARANTY BANK SSB	2	\$179,193.85	0.14%	0	\$0.00	NA	0	\$0.00	NA	0
GUARANTY RESIDENTIAL LENDING, INC.	11	\$2,037,990.05	1.58%	0	\$0.00	NA	0	\$0.00	NA	0
HOME STAR MORTGAGE SERVICES, LLC	7	\$703,303.64	0.54%	0	\$0.00	NA	0	\$0.00	NA	0
HEMBA NC MORTGAGE CORPORATION	9	\$1,239,410.38	0.96%	0	\$0.00	NA	0	\$0.00	NA	0
IRWIN MORTGAGE CORPORATION	3	\$209,000.00	0.16%	0	\$0.00	NA	0	\$0.00	NA	0
IVANHOE FINANCIAL INC.	69	\$7,412,371.90	5.73%	0	\$0.00	NA	0	\$0.00	NA	0
M&T MORTGAGE CORPORATION	11	\$1,375,259.42	1.06%	0	\$0.00	NA	0	\$0.00	NA	0
MARKET STREET MORTGAGE CORPORATION	33	\$4,990,403.68	3.86%	0	\$0.00	NA	0	\$0.00	NA	0
MORTGAGEAMERICA INC.	8	\$735,092.84	0.57%	0	\$0.00	NA	0	\$0.00	NA	0
NATIONAL CITY MORTGAGE COMPANY	29	\$3,506,628.68	2.71%	0	\$0.00	NA	0	\$0.00	NA	0
NATIONAL COOPERATIVE BANK, N.A.	16	\$1,413,043.77	1.09%	0	\$0.00	NA	0	\$0.00	NA	0
NVR MORTGAGE FINANCE INC.	3	\$668,508.00	0.52%	0	\$0.00	NA	0	\$0.00	NA	0
POPULAR MORTGAGE, INC.	7	\$684,000.00	0.53%	0	\$0.00	NA	0	\$0.00	NA	0

	DBA POPULAR HOME MORTGAGE										
	PRINCIPAL RESIDENTIAL MORTGAGE CAPITAL RESOURCES, LLC	2	\$289,617.14	0.22%	0	\$0.00	NA	0	\$0.00	NA	0
	PRISM MORTGAGE COMPANY	37	\$5,798,103.80	4.48%	0	\$0.00	NA	0	\$0.00	NA	0
	RBC CENTURA BANK	14	\$967,445.56	0.75%	0	\$0.00	NA	0	\$0.00	NA	0
	REGIONS MORTGAGE, INC.	3	\$224,605.98	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	REPUBLIC BANK	6	\$319,524.27	0.25%	0	\$0.00	NA	0	\$0.00	NA	0
	SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE	35	\$4,816,117.57	3.73%	0	\$0.00	NA	0	\$0.00	NA	0
	SOVEREIGN BANK, A FEDERAL SAVINGS BANK	3	\$352,400.00	0.27%	0	\$0.00	NA	0	\$0.00	NA	0
	SUNTRUST MORTGAGE INC.	4	\$267,361.56	0.21%	0	\$0.00	NA	0	\$0.00	NA	0
	THE BRANCH BANKING AND TRUST COMPANY	12	\$1,054,186.56	0.82%	0	\$0.00	NA	0	\$0.00	NA	0
	THE HUNTINGTON MORTGAGE COMPANY	16	\$2,152,074.92	1.66%	0	\$0.00	NA	0	\$0.00	NA	0
	TRUSTCORP MORTGAGE COMPANY	19	\$1,239,567.63	0.96%	0	\$0.00	NA	0	\$0.00	NA	0
	TRUSTMARK NATIONAL BANK	4	\$340,006.95	0.26%	0	\$0.00	NA	0	\$0.00	NA	0
	U. S. MORTGAGE CORP.	6	\$1,086,500.00	0.84%	0	\$0.00	NA	0	\$0.00	NA	0
	WACHOVIA MORTGAGE CORPORATION	1	\$104,800.00	0.08%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA	3	\$415,277.74	0.32%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	21	\$3,324,391.04	2.57%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	563	\$70,341,110.48	54.44%	0	\$0.00	NA	0	\$0.00	NA	0
Total		1,056	\$129,279,932.57	100%	0	\$0.00		0	\$0.00		0
31371KRD5	AEGIS MORTGAGE CORPORATION	14	\$1,040,900.00	2.43%	0	\$0.00	NA	0	\$0.00	NA	0
		14	\$1,039,414.22	2.43%	0	\$0.00	NA	0	\$0.00	NA	0

	ALLIANCE MORTGAGE COMPANY (NERO)										
	AMSOUTH BANK	1	\$42,508.44	0.1%	0	\$0.00	NA	0	\$0.00	NA	0
	BANCMORTGAGE FINANCIAL CORPORATION	2	\$105,050.00	0.25%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK OF AMERICA NA	8	\$575,345.00	1.34%	0	\$0.00	NA	0	\$0.00	NA	0
	CHEVY CHASE SAVINGS BANK FSB	3	\$197,519.08	0.46%	0	\$0.00	NA	0	\$0.00	NA	0
	COLUMBIA NATIONAL INC.	5	\$565,700.00	1.32%	0	\$0.00	NA	0	\$0.00	NA	0
	COUNTRYWIDE HOME LOANS, INC.	9	\$1,212,168.00	2.83%	0	\$0.00	NA	0	\$0.00	NA	0
	DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.	2	\$159,000.00	0.37%	0	\$0.00	NA	0	\$0.00	NA	0
	GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	9	\$460,990.46	1.08%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARANTY BANK SSB	8	\$565,477.75	1.32%	0	\$0.00	NA	0	\$0.00	NA	0
	GUARANTY RESIDENTIAL LENDING, INC.	2	\$256,746.87	0.6%	0	\$0.00	NA	0	\$0.00	NA	0
	HARWOOD STREET FUNDING I, LLC	2	\$120,430.66	0.28%	0	\$0.00	NA	0	\$0.00	NA	0
	HOME STAR MORTGAGE SERVICES, LLC	3	\$281,250.00	0.66%	0	\$0.00	NA	0	\$0.00	NA	0
	HOME BANC MORTGAGE CORPORATION	1	\$260,000.00	0.61%	0	\$0.00	NA	0	\$0.00	NA	0
	INDYMAC BANK, FSB	4	\$327,900.00	0.77%	0	\$0.00	NA	0	\$0.00	NA	0
	IRWIN MORTGAGE CORPORATION	2	\$103,600.00	0.24%	0	\$0.00	NA	0	\$0.00	NA	0
	IVANHOE FINANCIAL INC.	7	\$575,400.00	1.34%	0	\$0.00	NA	0	\$0.00	NA	0
	M&T MORTGAGE CORPORATION	9	\$977,933.92	2.28%	0	\$0.00	NA	0	\$0.00	NA	0
	MARKET STREET MORTGAGE CORPORATION	1	\$64,000.00	0.15%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL CITY MORTGAGE COMPANY	11	\$627,154.93	1.47%	0	\$0.00	NA	0	\$0.00	NA	0

	OHIO SAVINGS BANK	1	\$62,313.97	0.15%	0	\$0.00	NA	0	\$0.00	NA	0
	POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	9	\$812,624.12	1.9%	0	\$0.00	NA	0	\$0.00	NA	0
	PRISM MORTGAGE COMPANY	21	\$1,664,429.01	3.89%	0	\$0.00	NA	0	\$0.00	NA	0
	RBC CENTURA BANK	5	\$201,101.13	0.47%	0	\$0.00	NA	0	\$0.00	NA	0
	REGIONS MORTGAGE, INC.	15	\$1,009,551.57	2.36%	0	\$0.00	NA	0	\$0.00	NA	0
	REPUBLIC BANK	4	\$556,700.00	1.3%	0	\$0.00	NA	0	\$0.00	NA	0
	SOUTHTRUST MORTGAGE CORPORATION	13	\$685,913.66	1.6%	0	\$0.00	NA	0	\$0.00	NA	0
	SUNTRUST MORTGAGE INC.	6	\$263,758.35	0.62%	0	\$0.00	NA	0	\$0.00	NA	0
	THE BRANCH BANKING AND TRUST COMPANY	6	\$277,014.90	0.65%	0	\$0.00	NA	0	\$0.00	NA	0
	THE HUNTINGTON MORTGAGE COMPANY	3	\$119,650.00	0.28%	0	\$0.00	NA	0	\$0.00	NA	0
	U. S. MORTGAGE CORP.	2	\$242,874.11	0.57%	0	\$0.00	NA	0	\$0.00	NA	0
	U.S. BANK N.A.	2	\$114,442.66	0.27%	0	\$0.00	NA	0	\$0.00	NA	0
	UNION FEDERAL BANK OF INDIANAPOLIS	9	\$524,021.63	1.22%	0	\$0.00	NA	0	\$0.00	NA	0
	UNION PLANTERS BANK NA	2	\$70,895.31	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	4	\$459,402.72	1.07%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	279	\$26,185,052.15	61.15%	0	\$0.00	NA	0	\$0.00	NA	0
Total		498	\$42,808,234.62	100%	0	\$0.00		0	\$0.00		0
31371KRG8	ALLIANCE MORTGAGE COMPANY (NERO)	7	\$784,991.81	0.7%	0	\$0.00	NA	0	\$0.00	NA	0
	AMSOUTH BANK	2	\$118,400.00	0.11%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK OF AMERICA NA	4	\$293,996.20	0.26%	0	\$0.00	NA	0	\$0.00	NA	0
	CHASE MANHATTAN MORTGAGE CORPORATION	73	\$7,654,575.64	6.85%	0	\$0.00	NA	0	\$0.00	NA	0
	CIMARRON MORTGAGE	3	\$239,978.08	0.21%	0	\$0.00	NA	0	\$0.00	NA	0

COMPANY									
COLUMBIA NATIONAL INC.	4	\$430,659.42	0.39%	0	\$0.00	NA	0	\$0.00	NA
COUNTRYWIDE HOME LOANS, INC.	11	\$1,122,045.25	1%	0	\$0.00	NA	0	\$0.00	NA
FIRST HORIZON HOME LOAN CORPORATION	15	\$1,802,831.00	1.61%	0	\$0.00	NA	0	\$0.00	NA
GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	3	\$305,216.62	0.27%	0	\$0.00	NA	0	\$0.00	NA
GMAC MORTGAGE CORPORATION	52	\$4,735,237.00	4.24%	0	\$0.00	NA	0	\$0.00	NA
GUARANTY RESIDENTIAL LENDING, INC.	4	\$479,748.20	0.43%	0	\$0.00	NA	0	\$0.00	NA
HARWOOD STREET FUNDING I, LLC	11	\$1,342,535.31	1.2%	0	\$0.00	NA	0	\$0.00	NA
HOME STAR MORTGAGE SERVICES, LLC	8	\$1,001,713.15	0.9%	0	\$0.00	NA	0	\$0.00	NA
HOMEBANC MORTGAGE CORPORATION	3	\$254,200.00	0.23%	0	\$0.00	NA	0	\$0.00	NA
HSBC MORTGAGE CORPORATION (USA)	11	\$1,151,253.03	1.03%	0	\$0.00	NA	0	\$0.00	NA
IRWIN MORTGAGE CORPORATION	5	\$791,504.00	0.71%	0	\$0.00	NA	0	\$0.00	NA
NATIONAL CITY MORTGAGE COMPANY	22	\$2,295,673.51	2.06%	0	\$0.00	NA	0	\$0.00	NA
RBC CENTURA BANK	2	\$54,902.19	0.05%	0	\$0.00	NA	0	\$0.00	NA
SIB MORTGAGE CORPORATION D/B/A IVY MORTGAGE	8	\$1,302,600.00	1.17%	0	\$0.00	NA	0	\$0.00	NA
THE BRANCH BANKING AND TRUST COMPANY	4	\$372,297.98	0.33%	0	\$0.00	NA	0	\$0.00	NA
THE HUNTINGTON MORTGAGE COMPANY	20	\$1,299,068.59	1.16%	0	\$0.00	NA	0	\$0.00	NA
U. S. MORTGAGE CORP.	1	\$149,537.68	0.13%	0	\$0.00	NA	0	\$0.00	NA
UNION FEDERAL BANK OF INDIANAPOLIS	5	\$387,710.61	0.35%	0	\$0.00	NA	0	\$0.00	NA
UNION PLANTERS	12	\$857,397.09	0.77%	0	\$0.00	NA	0	\$0.00	NA

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	BANK NA										
	WASHINGTON MUTUAL BANK, FA	17	\$1,703,459.56	1.53%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	12	\$1,717,230.60	1.54%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHTENAW MORTGAGE COMPANY	1	\$93,528.17	0.08%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	706	\$78,932,511.59	70.69%	0	\$0.00	NA	0	\$0.00	NA	0
Total		1,026	\$111,674,802.28	100%	0	\$0.00		0	\$0.00		0
31371KRH6	AEGIS MORTGAGE CORPORATION	18	\$957,400.00	38.4%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL CITY MORTGAGE COMPANY	1	\$118,643.80	4.76%	0	\$0.00	NA	0	\$0.00	NA	0
	UNION FEDERAL BANK OF INDIANAPOLIS	3	\$103,648.71	4.16%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	18	\$1,313,482.99	52.68%	0	\$0.00	NA	0	\$0.00	NA	0
Total		40	\$2,493,175.50	100%	0	\$0.00		0	\$0.00		0
31371KRJ2	AEGIS MORTGAGE CORPORATION	7	\$494,400.00	5.08%	0	\$0.00	NA	0	\$0.00	NA	0
	CHASE MANHATTAN MORTGAGE CORPORATION	1	\$79,500.00	0.82%	0	\$0.00	NA	0	\$0.00	NA	0
	GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	1	\$27,000.00	0.28%	0	\$0.00	NA	0	\$0.00	NA	0
	HOME STAR MORTGAGE SERVICES, LLC	5	\$389,486.19	4%	0	\$0.00	NA	0	\$0.00	NA	0
	IRWIN MORTGAGE CORPORATION	3	\$202,995.91	2.08%	0	\$0.00	NA	0	\$0.00	NA	0
	SUNTRUST MORTGAGE INC.	1	\$39,934.17	0.41%	0	\$0.00	NA	0	\$0.00	NA	0
	THE BRANCH BANKING AND TRUST COMPANY	1	\$232,000.00	2.38%	0	\$0.00	NA	0	\$0.00	NA	0
	THE HUNTINGTON MORTGAGE COMPANY	2	\$144,741.99	1.49%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	84	\$8,130,037.41	83.46%	0	\$0.00	NA	0	\$0.00	NA	0
Total		105	\$9,740,095.67	100%	0	\$0.00		0	\$0.00		0

31371KRK9	HIBERNIA NATIONAL BANK	23	\$1,445,173.76	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		23	\$1,445,173.76	100%	0	\$0.00		0	\$0.00		0
31371KRL7	COUNTRYWIDE HOME LOANS, INC.	8	\$1,068,043.43	23.93%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	24	\$3,395,656.15	76.07%	0	\$0.00	NA	0	\$0.00	NA	0
Total		32	\$4,463,699.58	100%	0	\$0.00		0	\$0.00		0
31371KRM5	COUNTRYWIDE HOME LOANS, INC.	441	\$64,119,285.67	72.63%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	166	\$24,157,713.13	27.37%	0	\$0.00	NA	0	\$0.00	NA	0
Total		607	\$88,276,998.80	100%	0	\$0.00		0	\$0.00		0
31371KRN3	COUNTRYWIDE HOME LOANS, INC.	112	\$13,167,506.42	34.16%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	195	\$25,374,319.11	65.84%	0	\$0.00	NA	0	\$0.00	NA	0
Total		307	\$38,541,825.53	100%	0	\$0.00		0	\$0.00		0
31371KRP8	AMSOUTH BANK	1	\$96,057.80	1.9%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK ONE,NA	1	\$300,700.00	5.93%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST HORIZON HOME LOAN CORPORATION	3	\$373,327.44	7.37%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL CITY MORTGAGE COMPANY	2	\$215,202.07	4.25%	0	\$0.00	NA	0	\$0.00	NA	0
	OLYMPIA MORTGAGE CORPORATION	1	\$114,943.58	2.27%	0	\$0.00	NA	0	\$0.00	NA	0
	PRISM MORTGAGE COMPANY	1	\$135,021.97	2.66%	0	\$0.00	NA	0	\$0.00	NA	0
	PULTE MORTGAGE CORPORATION DBA DEL WEB FINANCE	1	\$99,645.01	1.97%	0	\$0.00	NA	0	\$0.00	NA	0
	RBC CENTURA BANK	2	\$269,559.96	5.32%	0	\$0.00	NA	0	\$0.00	NA	0
	REPUBLIC BANK	3	\$440,188.99	8.69%	0	\$0.00	NA	0	\$0.00	NA	0
	UNION FEDERAL BANK OF INDIANAPOLIS	2	\$233,960.00	4.62%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	18	\$2,788,925.30	55.02%	0	\$0.00	NA	0	\$0.00	NA	0
Total		35	\$5,067,532.12	100%	0	\$0.00		0	\$0.00		0
31371KRQ6	CHASE MANHATTAN MORTGAGE CORPORATION	3	\$383,296.43	6.53%	0	\$0.00	NA	0	\$0.00	NA	0

	GUARANTY BANK SSB	1	\$208,828.35	3.56%	0	\$0.00	NA	0	\$0.00	NA	0
	HSBC MORTGAGE CORPORATION (USA)	2	\$359,495.05	6.12%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL CITY MORTGAGE COMPANY	1	\$130,725.98	2.23%	0	\$0.00	NA	0	\$0.00	NA	0
	OHIO SAVINGS BANK	1	\$99,337.80	1.69%	0	\$0.00	NA	0	\$0.00	NA	0
	RBC CENTURA BANK	2	\$137,582.23	2.34%	0	\$0.00	NA	0	\$0.00	NA	0
	REPUBLIC BANK	4	\$402,139.46	6.85%	0	\$0.00	NA	0	\$0.00	NA	0
	THE BRANCH BANKING AND TRUST COMPANY	1	\$91,367.54	1.56%	0	\$0.00	NA	0	\$0.00	NA	0
	UNION FEDERAL BANK OF INDIANAPOLIS	1	\$113,037.52	1.92%	0	\$0.00	NA	0	\$0.00	NA	0
	WACHOVIA MORTGAGE CORPORATION	2	\$414,000.00	7.05%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	20	\$3,533,338.55	60.15%	0	\$0.00	NA	0	\$0.00	NA	0
Total		38	\$5,873,148.91	100%	0	\$0.00		0	\$0.00		0
31371KRR4	COUNTRYWIDE HOME LOANS, INC.	7	\$666,500.00	5.6%	0	\$0.00	NA	0	\$0.00	NA	0
	GATEWAY FUNDING DIVERSIFIED MORTGAGE SERVICES	2	\$324,000.00	2.72%	0	\$0.00	NA	0	\$0.00	NA	0
	HOME BANC MORTGAGE CORPORATION	9	\$1,242,150.00	10.44%	0	\$0.00	NA	0	\$0.00	NA	0
	NATIONAL CITY MORTGAGE COMPANY	7	\$956,535.65	8.04%	0	\$0.00	NA	0	\$0.00	NA	0
	POPULAR MORTGAGE, INC. DBA POPULAR HOME MORTGAGE	6	\$424,835.87	3.57%	0	\$0.00	NA	0	\$0.00	NA	0
	PRISM MORTGAGE COMPANY	3	\$296,950.00	2.5%	0	\$0.00	NA	0	\$0.00	NA	0
	UNION FEDERAL BANK OF INDIANAPOLIS	4	\$204,651.58	1.72%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	64	\$7,780,848.15	65.41%	0	\$0.00	NA	0	\$0.00	NA	0
Total		102	\$11,896,471.25	100%	0	\$0.00		0	\$0.00		0
31371KRS2	Unavailable	32	\$2,655,469.40	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total		32	\$2,655,469.40	100%	0	\$0.00		0	\$0.00		0

31371RE28	BANK ONE,NA	1	\$69,946.73	0.46%	0	\$0.00	NA	0	\$0.00	NA	0
	CITIMORTGAGE, INC.	17	\$1,661,490.59	10.95%	0	\$0.00	NA	0	\$0.00	NA	0
	HARWOOD STREET FUNDING I, LLC	6	\$572,013.56	3.77%	0	\$0.00	NA	0	\$0.00	NA	0
	HIBERNIA NATIONAL BANK	9	\$867,828.35	5.72%	0	\$0.00	NA	0	\$0.00	NA	0
	REGIONS MORTGAGE, INC.	15	\$1,080,831.12	7.12%	0	\$0.00	NA	0	\$0.00	NA	0
	THE HUNTINGTON MORTGAGE COMPANY	2	\$191,444.13	1.26%	0	\$0.00	NA	0	\$0.00	NA	0
	UNIVERSAL MORTGAGE CORPORATION	5	\$507,295.90	3.34%	0	\$0.00	NA	0	\$0.00	NA	0
	WACHOVIA MORTGAGE CORPORATION	6	\$553,282.44	3.65%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL BANK	5	\$467,795.14	3.08%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA	5	\$589,200.08	3.88%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	9	\$897,532.00	5.92%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON MUTUAL FEDERAL SAVINGS BANK	9	\$733,337.29	4.83%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	66	\$6,980,664.35	46.02%	0	\$0.00	NA	0	\$0.00	NA	0
Total		155	\$15,172,661.68	100%	0	\$0.00		0	\$0.00		0
31371RE36	CITIMORTGAGE, INC.	2	\$92,366.35	2.8%	0	\$0.00	NA	0	\$0.00	NA	0
	HARWOOD STREET FUNDING I, LLC	15	\$1,481,196.07	44.95%	0	\$0.00	NA	0	\$0.00	NA	0
	HIBERNIA NATIONAL BANK	3	\$320,780.17	9.74%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	15	\$1,400,704.13	42.51%	0	\$0.00	NA	0	\$0.00	NA	0
Total		35	\$3,295,046.72	100%	0	\$0.00		0	\$0.00		0
31371RE44	CITIMORTGAGE, INC.	2	\$160,830.43	1.64%	0	\$0.00	NA	0	\$0.00	NA	0
	HARWOOD STREET FUNDING I, LLC	2	\$197,078.88	2%	0	\$0.00	NA	0	\$0.00	NA	0
	REPUBLIC BANK	32	\$3,001,976.55	30.52%	0	\$0.00	NA	0	\$0.00	NA	0
	THE HUNTINGTON MORTGAGE COMPANY	7	\$714,806.57	7.27%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	53	\$5,761,826.11	58.57%	0	\$0.00	NA	0	\$0.00	NA	0

Total			96	\$9,836,518.54	100%	0	\$0.00		0	\$0.00		0
31371RE69		CITIMORTGAGE, INC.	1	\$69,944.03	3.85%	0	\$0.00	NA	0	\$0.00	NA	0
		HARWOOD STREET FUNDING I, LLC	1	\$64,950.53	3.58%	0	\$0.00	NA	0	\$0.00	NA	0
		REPUBLIC BANK	8	\$766,584.20	42.23%	0	\$0.00	NA	0	\$0.00	NA	0
		THE HUNTINGTON MORTGAGE COMPANY	5	\$530,069.11	29.2%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	4	\$383,621.96	21.14%	0	\$0.00	NA	0	\$0.00	NA	0
Total			19	\$1,815,169.83	100%	0	\$0.00		0	\$0.00		0
31371RE85		HIBERNIA NATIONAL BANK	8	\$525,704.03	44.44%	0	\$0.00	NA	0	\$0.00	NA	0
		REGIONS MORTGAGE, INC.	4	\$342,114.35	28.92%	0	\$0.00	NA	0	\$0.00	NA	0
		WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	1	\$100,000.00	8.45%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	2	\$215,097.70	18.19%	0	\$0.00	NA	0	\$0.00	NA	0
Total			15	\$1,182,916.08	100%	0	\$0.00		0	\$0.00		0
31371RE93		CITIMORTGAGE, INC.	5	\$373,100.79	7.63%	0	\$0.00	NA	0	\$0.00	NA	0
		HARWOOD STREET FUNDING I, LLC	13	\$1,527,466.26	31.22%	0	\$0.00	NA	0	\$0.00	NA	0
		WASHINGTON MUTUAL BANK, FA	10	\$980,283.59	20.04%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	22	\$2,011,994.07	41.11%	0	\$0.00	NA	0	\$0.00	NA	0
Total			50	\$4,892,844.71	100%	0	\$0.00		0	\$0.00		0
31371REV4		DOWNEY SAVINGS AND LOAN ASSOCIATION, F.A.	4	\$329,447.12	5.72%	0	\$0.00	NA	0	\$0.00	NA	0
		WASHINGTON MUTUAL BANK, FA	13	\$1,644,556.47	28.57%	0	\$0.00	NA	0	\$0.00	NA	0
		WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	2	\$173,600.00	3.02%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	30	\$3,608,728.48	62.69%	0	\$0.00	NA	0	\$0.00	NA	0
Total			49	\$5,756,332.07	100%	0	\$0.00		0	\$0.00		0
31371REY8		HARWOOD STREET FUNDING I, LLC	9	\$876,176.02	42.2%	0	\$0.00	NA	0	\$0.00	NA	0
		HIBERNIA NATIONAL BANK	4	\$387,868.14	18.68%	0	\$0.00	NA	0	\$0.00	NA	0

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		REGIONS MORTGAGE, INC.	4	\$335,188.99	16.14%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	6	\$477,047.82	22.98%	0	\$0.00	NA	0	\$0.00	NA	0
Total			23	\$2,076,280.97	100%	0	\$0.00		0	\$0.00		0
31371RFA9		HARWOOD STREET FUNDING I, LLC	3	\$411,297.88	4.22%	0	\$0.00	NA	0	\$0.00	NA	0
		WASHINGTON MUTUAL BANK, FA	23	\$2,893,408.55	29.7%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	53	\$6,438,388.07	66.08%	0	\$0.00	NA	0	\$0.00	NA	0
Total			79	\$9,743,094.50	100%	0	\$0.00		0	\$0.00		0
31371RFF8		CITIMORTGAGE, INC.	10	\$815,955.20	32.91%	0	\$0.00	NA	0	\$0.00	NA	0
		HARWOOD STREET FUNDING I, LLC	9	\$1,152,804.12	46.49%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	5	\$510,960.11	20.6%	0	\$0.00	NA	0	\$0.00	NA	0
Total			24	\$2,479,719.43	100%	0	\$0.00		0	\$0.00		0
31371RFL5		CITIMORTGAGE, INC.	7	\$584,303.33	64.99%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	3	\$314,812.84	35.01%	0	\$0.00	NA	0	\$0.00	NA	0
Total			10	\$899,116.17	100%	0	\$0.00		0	\$0.00		0
31371RFM3		CITIMORTGAGE, INC.	1	\$68,942.03	7.56%	0	\$0.00	NA	0	\$0.00	NA	0
		WASHINGTON MUTUAL BANK, FA (FKA NAMCO ASSET MGMT, INC.)	1	\$163,600.00	17.95%	0	\$0.00	NA	0	\$0.00	NA	0
		Unavailable	6	\$679,007.07	74.49%	0	\$0.00	NA	0	\$0.00	NA	0
Total			8	\$911,549.10	100%	0	\$0.00		0	\$0.00		0
31376JY29		BISHOPS GATE RESIDENTIAL MORTGAGE TRUST	137	\$23,131,092.66	100%	0	\$0.00	NA	0	\$0.00	NA	0
Total			137	\$23,131,092.66	100%	0	\$0.00		0	\$0.00		0
31376JY37		AMERICAN AIRLINES EMPLOYEES FEDERAL CREDIT UNION	20	\$2,607,379.81	3.26%	0	\$0.00	NA	0	\$0.00	NA	0
		AMERICAN EAGLE FEDERAL CREDIT UNION	3	\$337,250.00	0.42%	0	\$0.00	NA	0	\$0.00	NA	0
		AMERICAN HERITAGE FEDERAL CREDIT UNION	3	\$473,876.57	0.59%	0	\$0.00	NA	0	\$0.00	NA	0
		AMERICAN NATIONAL BANK,	1	\$209,430.00	0.26%	0	\$0.00	NA	0	\$0.00	NA	0

	TERRELL										
	ANCHORBANK SSB	3	\$482,800.00	0.6%	0	\$0.00	NA	0	\$0.00	NA	0
	ASSOCIATED MORTGAGE INC.	2	\$363,700.00	0.45%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK CALUMET, N.A.	1	\$198,000.00	0.25%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK OF HAWAII	4	\$621,117.63	0.78%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK OF NEWPORT	1	\$200,000.00	0.25%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK OF THE CASCADES	1	\$166,000.00	0.21%	0	\$0.00	NA	0	\$0.00	NA	0
	BETHPAGE FEDERAL CREDIT UNION	3	\$436,708.31	0.55%	0	\$0.00	NA	0	\$0.00	NA	0
	BLACKHAWK CREDIT UNION	1	\$184,840.69	0.23%	0	\$0.00	NA	0	\$0.00	NA	0
	BLUE BALL NATIONAL BANK	1	\$108,000.00	0.13%	0	\$0.00	NA	0	\$0.00	NA	0
	BOSTON FEDERAL SAVINGS BANK	2	\$440,000.00	0.55%	0	\$0.00	NA	0	\$0.00	NA	0
	BRYN MAWR TRUST COMPANY THE	4	\$663,020.31	0.83%	0	\$0.00	NA	0	\$0.00	NA	0
	CAPE COD FIVE CENTS SAVINGS BANK	3	\$392,000.00	0.49%	0	\$0.00	NA	0	\$0.00	NA	0
	CAPE SAVINGS BANK SAVINGS AND LOAN ASSOCIATION	1	\$130,000.00	0.16%	0	\$0.00	NA	0	\$0.00	NA	0
	CAPITAL CENTER, L.L.C.	2	\$222,000.00	0.28%	0	\$0.00	NA	0	\$0.00	NA	0
	CBC FEDERAL CREDIT UNION	1	\$173,584.69	0.22%	0	\$0.00	NA	0	\$0.00	NA	0
	CENTEX HOME EQUITY COMPANY, LLC	1	\$144,880.88	0.18%	0	\$0.00	NA	0	\$0.00	NA	0
	CENTRAL ONE FEDERAL CREDIT UNION	1	\$103,000.00	0.13%	0	\$0.00	NA	0	\$0.00	NA	0
	CENTRAL PACIFIC BANK	4	\$522,000.00	0.65%	0	\$0.00	NA	0	\$0.00	NA	0
	CITYWIDE MORTGAGE COMPANY	1	\$210,000.00	0.26%	0	\$0.00	NA	0	\$0.00	NA	0
	CLINTON SAVINGS BANK	1	\$159,858.81	0.2%	0	\$0.00	NA	0	\$0.00	NA	0
	CLYDE SAVINGS BANK COMPANY	1	\$108,000.00	0.13%	0	\$0.00	NA	0	\$0.00	NA	0
	CONNECTICUT RIVER BANK	1	\$165,000.00	0.21%	0	\$0.00	NA	0	\$0.00	NA	0
	CONTINENTAL CAPITAL	1	\$275,000.00	0.34%	0	\$0.00	NA	0	\$0.00	NA	0

	CORPORATION										
	CORTRUST BANK	1	\$119,200.00	0.15%	0	\$0.00	NA	0	\$0.00	NA	0
	CREDIT UNION OF THE PACIFIC	2	\$238,952.99	0.3%	0	\$0.00	NA	0	\$0.00	NA	0
	DEAN COOPERATIVE BANK	2	\$439,700.00	0.55%	0	\$0.00	NA	0	\$0.00	NA	0
	DESERT SCHOOLS FEDERAL CREDIT UNION	10	\$966,630.00	1.21%	0	\$0.00	NA	0	\$0.00	NA	0
	DUBUQUE BANK AND TRUST COMPANY	1	\$80,250.00	0.1%	0	\$0.00	NA	0	\$0.00	NA	0
	EMIGRANT MORTGAGE COMPANY, INC.	1	\$190,000.00	0.24%	0	\$0.00	NA	0	\$0.00	NA	0
	ENVISION CREDIT UNION	1	\$81,482.06	0.1%	0	\$0.00	NA	0	\$0.00	NA	0
	EXTRACO MORTGAGE	1	\$110,600.00	0.14%	0	\$0.00	NA	0	\$0.00	NA	0
	F & A FEDERAL CREDIT UNION	1	\$288,750.00	0.36%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST AMERICAN CREDIT UNION	1	\$142,873.81	0.18%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST CENTURY BANK, NA	2	\$307,000.00	0.38%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST CITIZENS BANK & TRUST COMPANY OF SC	3	\$552,000.00	0.69%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST FEDERAL BANK	1	\$100,000.00	0.12%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST FEDERAL SAVINGS AND LOAN ASSOCIATION OF CHARLESTON, SC	1	\$110,000.00	0.14%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST HAWAIIAN BANK	5	\$1,368,319.44	1.71%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST NATIONAL BANK ALASKA	1	\$196,000.00	0.24%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST NATIONAL BANK AND TRUST COMPANY	3	\$387,600.00	0.48%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST NATIONAL BANK OF HUDSON	2	\$281,657.26	0.35%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST NATIONAL BANK OF WATERLOO	1	\$137,600.00	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST PLACE BANK	9	\$1,398,335.44	1.75%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST SOUTHERN NATIONAL BANK	1	\$300,000.00	0.37%	0	\$0.00	NA	0	\$0.00	NA	0
		1	\$85,000.00	0.11%	0	\$0.00	NA	0	\$0.00	NA	0

	FORT JACKSON FEDERAL CREDIT UNION										
	FULTON BANK	11	\$1,362,754.28	1.7%	0	\$0.00	NA	0	\$0.00	NA	0
	GRANITE BANK	1	\$187,900.00	0.23%	0	\$0.00	NA	0	\$0.00	NA	0
	GUILD MORTGAGE COMPANY	3	\$620,264.00	0.78%	0	\$0.00	NA	0	\$0.00	NA	0
	HOME FEDERAL SAVINGS BANK	1	\$195,715.50	0.24%	0	\$0.00	NA	0	\$0.00	NA	0
	HOME FINANCING CENTER INC.	1	\$166,500.00	0.21%	0	\$0.00	NA	0	\$0.00	NA	0
	HUMBOLDT BANK	1	\$115,000.00	0.14%	0	\$0.00	NA	0	\$0.00	NA	0
	IOWA BANKERS MORTGAGE CORPORATION	1	\$160,000.00	0.2%	0	\$0.00	NA	0	\$0.00	NA	0
	KERN SCHOOLS FEDERAL CREDIT UNION	2	\$208,638.94	0.26%	0	\$0.00	NA	0	\$0.00	NA	0
	KEYSTONE SAVINGS BANK	5	\$668,166.94	0.84%	0	\$0.00	NA	0	\$0.00	NA	0
	KITSAP COMMUNITY FEDERAL CREDIT UNION	7	\$1,164,200.07	1.46%	0	\$0.00	NA	0	\$0.00	NA	0
	LANDMARK CREDIT UNION	3	\$370,359.50	0.46%	0	\$0.00	NA	0	\$0.00	NA	0
	LOS ALAMOS NATIONAL BANK	1	\$287,728.31	0.36%	0	\$0.00	NA	0	\$0.00	NA	0
	MARINE BANK MORTGAGE SERVICES	1	\$242,100.00	0.3%	0	\$0.00	NA	0	\$0.00	NA	0
	MERCANTILE TRUST & SAVINGS BANK	28	\$2,136,150.70	2.67%	0	\$0.00	NA	0	\$0.00	NA	0
	MERCHANTS BANK	8	\$1,301,682.20	1.63%	0	\$0.00	NA	0	\$0.00	NA	0
	MERCURY MORTGAGE COMPANY INC.	1	\$141,528.00	0.18%	0	\$0.00	NA	0	\$0.00	NA	0
	MERIWEST MORTGAGE CORPORATION	2	\$481,700.00	0.6%	0	\$0.00	NA	0	\$0.00	NA	0
	MID-ATLANTIC FEDERAL CREDIT UNION	2	\$400,240.00	0.5%	0	\$0.00	NA	0	\$0.00	NA	0
	MITCHELL MORTGAGE COMPANY	2	\$264,600.00	0.33%	0	\$0.00	NA	0	\$0.00	NA	0
	MONSON SAVINGS BANK	2	\$229,100.00	0.29%	0	\$0.00	NA	0	\$0.00	NA	0
		1	\$136,000.00	0.17%	0	\$0.00	NA	0	\$0.00	NA	0

	MORTGAGE AMERICA, INC.										
	NEW HAVEN SAVINGS BANK	1	\$150,000.00	0.19%	0	\$0.00	NA	0	\$0.00	NA	0
	NEWTOWN SAVINGS BANK	3	\$463,403.19	0.58%	0	\$0.00	NA	0	\$0.00	NA	0
	NORTHERN OHIO INVESTMENT COMPANY	1	\$142,400.00	0.18%	0	\$0.00	NA	0	\$0.00	NA	0
	NWA FEDERAL CREDIT UNION	4	\$726,019.81	0.91%	0	\$0.00	NA	0	\$0.00	NA	0
	ORANGE COUNTY TEACHERS FEDERAL CREDIT UNION	47	\$9,034,051.02	11.29%	0	\$0.00	NA	0	\$0.00	NA	0
	PENNSYLVANIA STATE EMPLOYEES CREDIT UNION	3	\$361,247.63	0.45%	0	\$0.00	NA	0	\$0.00	NA	0
	PHH MORTGAGE SERVICES CORPORATION	1	\$129,191.75	0.16%	0	\$0.00	NA	0	\$0.00	NA	0
	POLICE AND FIRE FEDERAL CREDIT UNION	1	\$88,000.00	0.11%	0	\$0.00	NA	0	\$0.00	NA	0
	PROVIDENT FUNDING ASSOCIATES, L.P.	137	\$26,393,373.69	32.99%	0	\$0.00	NA	0	\$0.00	NA	0
	PUTNAM SAVINGS BANK	1	\$105,000.00	0.13%	0	\$0.00	NA	0	\$0.00	NA	0
	QUAKER CITY BANK	2	\$260,000.00	0.32%	0	\$0.00	NA	0	\$0.00	NA	0
	ROCKLAND TRUST COMPANY	1	\$174,800.00	0.22%	0	\$0.00	NA	0	\$0.00	NA	0
	SABINE STATE BANK AND TRUST COMPANY	1	\$140,000.00	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	SAVINGS BANK OF MENDOCINO COUNTY	1	\$75,000.00	0.09%	0	\$0.00	NA	0	\$0.00	NA	0
	SEATTLE SAVINGS BANK	4	\$908,960.00	1.14%	0	\$0.00	NA	0	\$0.00	NA	0
	SECURITY MORTGAGE CORPORATION	2	\$220,300.00	0.28%	0	\$0.00	NA	0	\$0.00	NA	0
	SHREWSBURY STATE BANK	1	\$69,484.00	0.09%	0	\$0.00	NA	0	\$0.00	NA	0
	SKY FINANCIAL GROUP	1	\$193,000.00	0.24%	0	\$0.00	NA	0	\$0.00	NA	0
	STANDARD MORTGAGE CORPORATION	7	\$937,600.00	1.17%	0	\$0.00	NA	0	\$0.00	NA	0

	STERLING CAPITAL MORTGAGE COMPANY	2	\$427,450.00	0.53%	0	\$0.00	NA	0	\$0.00	NA	0
	SUFFOLK COUNTY NATIONAL BANK	1	\$161,600.00	0.2%	0	\$0.00	NA	0	\$0.00	NA	0
	TEACHERS FEDERAL CREDIT UNION	4	\$777,000.00	0.97%	0	\$0.00	NA	0	\$0.00	NA	0
	THE HARBOR BANK OF MARYLAND	1	\$244,286.19	0.31%	0	\$0.00	NA	0	\$0.00	NA	0
	THE LEADER MORTGAGE COMPANY	1	\$80,100.00	0.1%	0	\$0.00	NA	0	\$0.00	NA	0
	THE NATIONAL BANK OF INDIANAPOLIS	3	\$519,961.26	0.65%	0	\$0.00	NA	0	\$0.00	NA	0
	TIB-THE INDEPENDENT BANKERSBANK	1	\$148,273.31	0.19%	0	\$0.00	NA	0	\$0.00	NA	0
	U. S. MORTGAGE CORP.	1	\$300,000.00	0.37%	0	\$0.00	NA	0	\$0.00	NA	0
	VALLEY NATIONAL BANK	1	\$168,000.00	0.21%	0	\$0.00	NA	0	\$0.00	NA	0
	WASHINGTON CREDIT UNION	1	\$139,746.13	0.17%	0	\$0.00	NA	0	\$0.00	NA	0
	WESCOM CREDIT UNION	13	\$2,683,043.19	3.35%	0	\$0.00	NA	0	\$0.00	NA	0
	WINCHESTER SAVINGS BANK	1	\$205,818.19	0.26%	0	\$0.00	NA	0	\$0.00	NA	0
	WORKERS CREDIT UNION	2	\$223,798.75	0.28%	0	\$0.00	NA	0	\$0.00	NA	0
	WORLD SAVINGS BANK	2	\$288,000.00	0.36%	0	\$0.00	NA	0	\$0.00	NA	0
	Unavailable	27	\$4,255,015.44	5.34%	0	\$0.00	NA	0	\$0.00	NA	0
Total		483	\$80,013,650.69	100%	0	\$0.00		0	\$0.00		0
31376JYS2	1ST TRUST BANK FOR SAVINGS	4	\$885,049.00	2.93%	0	\$0.00	NA	0	\$0.00	NA	0
	ANCHORBANK SSB	1	\$109,897.56	0.36%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK OF MISSISSIPPI	1	\$85,472.63	0.28%	0	\$0.00	NA	0	\$0.00	NA	0
	BANK OF THE CASCADES	8	\$1,031,594.50	3.41%	0	\$0.00	NA	0	\$0.00	NA	0
	BOEING EMPLOYEES CREDIT UNION	3	\$345,179.87	1.14%	0	\$0.00	NA	0	\$0.00	NA	0
	BUSEY BANK FSB	5	\$360,501.22	1.19%	0	\$0.00	NA	0	\$0.00	NA	0
	CAPE COD FIVE CENTS SAVINGS BANK	2	\$356,783.00	1.18%	0	\$0.00	NA	0	\$0.00	NA	0
	CAPITAL CENTER, L.L.C.	2	\$248,527.44	0.82%	0	\$0.00	NA	0	\$0.00	NA	0

	CITYWIDE BANK	1	\$149,764.44	0.5%	0	\$0.00	NA	0	\$0.00	NA	0
	COLUMBIA EQUITIES LTD.	1	\$204,814.63	0.68%	0	\$0.00	NA	0	\$0.00	NA	0
	COLUMBIA RIVER BANKING COMPANY DBA COLUMBIA RIVER MORTGAGE GROUP	1	\$248,774.88	0.82%	0	\$0.00	NA	0	\$0.00	NA	0
	CORTRUST BANK	2	\$244,878.38	0.81%	0	\$0.00	NA	0	\$0.00	NA	0
	DEAN COOPERATIVE BANK	4	\$846,595.57	2.8%	0	\$0.00	NA	0	\$0.00	NA	0
	DESERT SCHOOLS FEDERAL CREDIT UNION	15	\$1,570,675.56	5.2%	0	\$0.00	NA	0	\$0.00	NA	0
	DEWOLFE NEW ENGLAND MORTGAGE SERVICES	5	\$1,082,435.82	3.58%	0	\$0.00	NA	0	\$0.00	NA	0
	FAA EMPLOYEES CREDIT UNION	1	\$175,840.88	0.58%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST INTERSTATE BANK	3	\$377,158.70	1.25%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST NATIONAL BANK ALASKA	1	\$172,843.56	0.57%	0	\$0.00	NA	0	\$0.00	NA	0
	FIRST NATIONAL BANK OF OMAHA	2	\$186,502.88	0.62%	0	\$0.00	NA	0	\$0.00	NA	0
	FREMONT BANK	5	\$811,157.76	2.69%	0	\$0.00	NA	0	\$0.00	NA	0
	FULTON BANK	8	\$796,906.37	2.64%	0	\$0.00	NA	0	\$0.00	NA	0
	GARDINER SAVINGS INSTITUTION FSB	1	\$134,874.81	0.45%	0	\$0.00	NA	0	\$0.00	NA	0
	GRANITE BANK	2	\$252,768.50	0.84%	0	\$0.00	NA	0	\$0.00	NA	0
	HANCOCK MORTGAGE COMPANY	4	\$504,288.25	1.67%	0	\$0.00	NA	0	\$0.00	NA	0
	HIBERNIA NATIONAL BANK	2	\$190,069.19	0.63%	0	\$0.00	NA	0	\$0.00		