

**Washington State Housing Finance Commission Single Family Program Bonds  
Mortgage Backed Securities (MBS) as of September 30, 2024**

**SUMMARY**

| Original Par Amount | Par Amount Outstanding | Type of MBS |
|---------------------|------------------------|-------------|
| 111,392,188.00      | 67,641,459.54          | FHLMC       |
| 725,792,732.00      | 329,550,909.99         | FNMA        |
| 1,061,217,286.00    | 458,919,094.23         | GNMA        |
| 1,898,402,206.00    | 856,111,463.76         | TOTAL       |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 3133WATX6       | QI4166         | 242,124.00          | 241,481.82             | 8.5300                            | FHLMC          |
| 3133W8KN2       | QI2101         | 290,832.00          | 289,654.77             | 8.0300                            | FHLMC          |
| 3133CDWQ3       | QH1555         | 356,034.00          | 353,322.05             | 7.8000                            | FHLMC          |
| 3133W6NN3       | QI0397         | 111,482.00          | 110,995.82             | 7.8000                            | FHLMC          |
| 3133CQE84       | QJ0159         | 719,698.00          | 718,063.38             | 7.7800                            | FHLMC          |
| 3133CSJ77       | QJ2086         | 617,125.00          | 616,749.19             | 7.7800                            | FHLMC          |
| 3133CH3X1       | QH5314         | 785,211.00          | 780,032.63             | 7.6750                            | FHLMC          |
| 3133CDWP5       | QH1554         | 315,048.00          | 311,835.41             | 7.5500                            | FHLMC          |
| 3133CDWN0       | QH1553         | 1,491,485.00        | 1,195,620.93           | 7.4250                            | FHLMC          |
| 3133CKZP6       | QH7050         | 655,419.00          | 651,881.61             | 7.4250                            | FHLMC          |
| 3133CF4M8       | QH3528         | 505,660.00          | 500,540.69             | 7.3000                            | FHLMC          |
| 3133WATW8       | QI4165         | 296,400.00          | 294,730.50             | 7.2800                            | FHLMC          |
| 3133CH3Y9       | QH5315         | 289,550.00          | 287,370.71             | 7.1750                            | FHLMC          |
| 3133CKZN1       | QH7049         | 408,790.00          | 406,153.36             | 7.1750                            | FHLMC          |
| 3133CU6Z4       | QJ4488         | 454,686.00          | 454,686.00             | 7.1550                            | FHLMC          |
| 3133CDWM2       | QH1552         | 533,026.00          | 528,314.72             | 7.0500                            | FHLMC          |
| 3133CKZM3       | QH7048         | 626,017.00          | 621,877.71             | 7.0500                            | FHLMC          |
| 3133WC5B6       | QI6242         | 341,610.00          | 340,636.18             | 7.0300                            | FHLMC          |
| 3133CF4L0       | QH3527         | 421,486.00          | 417,911.64             | 6.8000                            | FHLMC          |
| 3133W8KS1       | QI2105         | 140,542.00          | 139,535.86             | 6.6550                            | FHLMC          |
| 3133WFB22       | QI8157         | 257,050.00          | 256,459.60             | 6.6550                            | FHLMC          |
| 3133CH4B8       | QH5318         | 398,359.00          | 395,043.53             | 6.4250                            | FHLMC          |
| 3133W8KR3       | QI2104         | 305,305.00          | 303,808.79             | 6.4050                            | FHLMC          |
| 3133CMT61       | QH8673         | 1,120,171.00        | 748,643.43             | 6.3000                            | FHLMC          |
| 3133CMT87       | QH8675         | 758,488.00          | 753,309.62             | 6.3000                            | FHLMC          |
| 3133W6NL7       | QI0359         | 720,942.00          | 715,752.25             | 6.3000                            | FHLMC          |
| 3133W6NM5       | QI0396         | 199,500.00          | 198,335.06             | 6.3000                            | FHLMC          |
| 3133W8KQ5       | QI2103         | 247,147.00          | 245,803.56             | 6.2800                            | FHLMC          |
| 3133WC5A8       | QI6241         | 247,991.00          | 245,054.14             | 6.2800                            | FHLMC          |
| 312979JY4       | B32079         | 948,938.00          | 86,585.76              | 6.2500                            | FHLMC          |
| 3133CQE76       | QJ0158         | 145,377.00          | 145,131.18             | 6.1550                            | FHLMC          |
| 3133CDWS9       | QH1557         | 494,423.00          | 489,053.92             | 6.0500                            | FHLMC          |
| 3133CF4N6       | QH3529         | 2,298,024.00        | 2,272,457.00           | 6.0500                            | FHLMC          |
| 3133CH4A0       | QH5317         | 908,969.00          | 900,885.39             | 6.0500                            | FHLMC          |
| 3133CKZL5       | QH7047         | 841,017.00          | 834,278.68             | 6.0500                            | FHLMC          |
| 3133CMT20       | QH8669         | 1,517,540.00        | 1,409,462.24           | 6.0500                            | FHLMC          |
| 3133CMT46       | QH8671         | 1,394,151.00        | 1,383,996.44           | 6.0500                            | FHLMC          |
| 3133W6NK9       | QI0394         | 193,665.00          | 192,462.46             | 6.0500                            | FHLMC          |
| 3133W8KP7       | QI2102         | 413,643.00          | 411,462.34             | 6.0300                            | FHLMC          |
| 3133WATV0       | QI4164         | 743,980.00          | 740,705.00             | 6.0300                            | FHLMC          |
| 3133WC4Z4       | QI6240         | 1,179,433.00        | 1,175,216.47           | 6.0300                            | FHLMC          |
| 3133WFBY2       | QI8155         | 267,489.00          | 266,790.17             | 6.0300                            | FHLMC          |
| 312979J32       | B32082         | 866,028.00          | 59,983.84              | 6.0000                            | FHLMC          |
| 3133CAXS4       | QG9689         | 352,834.00          | 347,665.04             | 5.9250                            | FHLMC          |
| 3133BUDD6       | QF6400         | 647,095.00          | 634,301.31             | 5.8000                            | FHLMC          |
| 3133BWDX8       | QF8218         | 1,044,326.00        | 1,024,950.00           | 5.8000                            | FHLMC          |
| 3133BXZF1       | QF9742         | 846,477.00          | 579,531.85             | 5.8000                            | FHLMC          |
| 3133C1RQ5       | QG1395         | 261,663.00          | 257,436.22             | 5.8000                            | FHLMC          |

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|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 3133CH3Z6       | QH5316         | 352,336.00          | 348,120.02             | 5.8000                            | FHLMC          |
| 3133WFBW6       | QI8153         | 617,475.00          | 615,791.29             | 5.7800                            | FHLMC          |
| 3133CQE68       | QJ0157         | 1,406,957.00        | 1,403,673.88           | 5.7800                            | FHLMC          |
| 3133CSJ69       | QJ2085         | 3,619,359.00        | 3,616,066.00           | 5.7800                            | FHLMC          |
| 3133CU6Y7       | QJ4487         | 3,016,967.00        | 3,016,967.00           | 5.7800                            | FHLMC          |
| 312979JZ1       | B32080         | 934,060.00          | 106,856.36             | 5.7500                            | FHLMC          |
| 312979AZ0       | B31824         | 688,671.00          | 94,836.37              | 5.6250                            | FHLMC          |
| 3133C1RR3       | QG1396         | 256,256.00          | 251,588.15             | 5.5500                            | FHLMC          |
| 3133C32J4       | QG3477         | 836,227.00          | 586,710.65             | 5.5500                            | FHLMC          |
| 3133C6FQ7       | QG5575         | 1,347,700.00        | 1,325,228.52           | 5.5500                            | FHLMC          |
| 3133C8FM2       | QG7372         | 2,976,169.00        | 2,933,978.65           | 5.5500                            | FHLMC          |
| 3133CAXP0       | QG9686         | 982,384.00          | 969,683.46             | 5.5500                            | FHLMC          |
| 3133CDWR1       | QH1556         | 2,274,339.00        | 2,244,759.12           | 5.5500                            | FHLMC          |
| 312979J65       | B32085         | 594,994.00          | 97,176.52              | 5.5000                            | FHLMC          |
| 312979K22       | B32113         | 568,606.00          | 51,043.79              | 5.5000                            | FHLMC          |
| 3128KHG59       | A54720         | 1,854,727.00        | 78,001.25              | 5.3750                            | FHLMC          |
| 3129786T1       | B31782         | 494,471.00          | 25,408.51              | 5.3750                            | FHLMC          |
| 3129787G8       | B31795         | 317,938.00          | 50,595.99              | 5.3750                            | FHLMC          |
| 3129787C7       | B31791         | 883,009.00          | 46,126.84              | 5.3750                            | FHLMC          |
| 3128KREW0       | A61049         | 1,255,500.00        | 121,746.66             | 5.3750                            | FHLMC          |
| 3128KRFR0       | A61076         | 1,489,265.00        | 63,753.48              | 5.3750                            | FHLMC          |
| 312979A80       | B31831         | 270,754.00          | 80,760.46              | 5.3750                            | FHLMC          |
| 3128KRHQ0       | A61139         | 1,136,252.00        | 91,418.32              | 5.3750                            | FHLMC          |
| 3128KRKN3       | A61201         | 1,687,391.00        | 59,855.92              | 5.3750                            | FHLMC          |
| 312979BU0       | B31851         | 654,810.00          | 50,443.12              | 5.3750                            | FHLMC          |
| 312979B97       | B31864         | 617,820.00          | 126,282.75             | 5.3750                            | FHLMC          |
| 312979B89       | B31863         | 743,339.00          | 80,713.45              | 5.3750                            | FHLMC          |
| 3133BUDB0       | QF6398         | 339,162.00          | 332,036.26             | 5.3000                            | FHLMC          |
| 3133BWDW0       | QF8217         | 241,047.00          | 236,220.12             | 5.3000                            | FHLMC          |
| 3133BQ4J2       | QF3525         | 300,393.00          | 293,157.20             | 5.1750                            | FHLMC          |
| 3128KHHW9       | A54745         | 1,843,636.00        | 69,522.96              | 5.1250                            | FHLMC          |
| 312979AT4       | B31818         | 596,196.00          | 43,007.67              | 5.1250                            | FHLMC          |
| 3128KREV2       | A61048         | 1,700,051.00        | 90,463.96              | 5.1250                            | FHLMC          |
| 3128KRFQ2       | A61075         | 1,240,168.00        | 56,682.56              | 5.1250                            | FHLMC          |
| 3128KRG81       | A61123         | 1,305,099.00        | 71,041.63              | 5.1250                            | FHLMC          |
| 3128KRG57       | A61120         | 2,251,916.00        | 60,702.21              | 5.1250                            | FHLMC          |
| 3128KRKP8       | A61202         | 1,595,402.00        | 60,697.35              | 5.1250                            | FHLMC          |
| 3128KRLE2       | A61225         | 1,594,422.00        | 150,301.18             | 5.1250                            | FHLMC          |
| 3128KRNN0       | A61297         | 1,387,272.00        | 44,244.11              | 5.1250                            | FHLMC          |
| 3133BPJN9       | QF2069         | 184,806.00          | 180,099.71             | 5.0500                            | FHLMC          |
| 3133BSSC7       | QF5015         | 697,573.00          | 681,429.99             | 5.0500                            | FHLMC          |
| 3133BUC96       | QF6396         | 203,772.00          | 199,265.87             | 5.0500                            | FHLMC          |
| 3128L3PJ9       | A70425         | 1,206,020.00        | 147,439.05             | 5.0000                            | FHLMC          |
| 312926LV8       | A80340         | 2,367,688.00        | 280,770.60             | 5.0000                            | FHLMC          |
| 3128KHHV1       | A54744         | 1,305,897.00        | 67,536.74              | 4.8750                            | FHLMC          |
| 3128KRHR8       | A61140         | 1,628,299.00        | 47,873.97              | 4.8750                            | FHLMC          |
| 312979BG1       | B31839         | 362,849.00          | 13,387.37              | 4.8750                            | FHLMC          |
| 3128KRNM2       | A61296         | 2,085,180.00        | 68,087.46              | 4.8750                            | FHLMC          |
| 312979CV7       | B31884         | 783,964.00          | 38,605.95              | 4.8750                            | FHLMC          |
| 312979B71       | B31862         | 578,220.00          | 56,187.97              | 4.8750                            | FHLMC          |
| 312979DM6       | B31908         | 312,535.00          | 75,874.17              | 4.8750                            | FHLMC          |
| 3133BK6K0       | QE9874         | 1,956,993.00        | 1,902,072.05           | 4.8000                            | FHLMC          |
| 3133BPJM1       | QF2068         | 494,279.00          | 481,113.62             | 4.8000                            | FHLMC          |
| 3133BQ4H6       | QF3524         | 466,460.00          | 454,172.25             | 4.8000                            | FHLMC          |
| 3133BUC88       | QF6395         | 279,385.00          | 272,899.02             | 4.8000                            | FHLMC          |
| 312979AD9       | B31804         | 494,422.00          | 85,789.92              | 4.7500                            | FHLMC          |
| 3129786N4       | B31777         | 490,300.00          | 111,935.00             | 4.7500                            | FHLMC          |
| 3133BGMB1       | QE6654         | 875,119.00          | 843,559.10             | 4.3000                            | FHLMC          |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 3133BJXW7       | QE8793         | 254,693.00          | 246,100.31             | 4.3000                            | FHLMC          |
| 31321XYQ1       | U32519         | 65,351.00           | 17,696.65              | 4.2500                            | FHLMC          |
| 3133BQ4G8       | QF3523         | 219,127.00          | 212,421.74             | 3.8000                            | FHLMC          |
| 3133CSJ51       | QJ2084         | 128,659.00          | 128,488.47             | 3.7800                            | FHLMC          |
| 3133CU6X9       | QJ4486         | 223,105.00          | 223,105.00             | 3.7800                            | FHLMC          |
| 3133BEGN7       | QE4705         | 190,958.00          | 183,517.63             | 3.5500                            | FHLMC          |
| 3133BGMA3       | QE6653         | 388,434.00          | 373,814.50             | 3.5500                            | FHLMC          |
| 3133A1JC7       | QA6559         | 523,389.00          | 475,932.74             | 3.3100                            | FHLMC          |
| 3133A1JB9       | QA6558         | 999,482.00          | 309,572.57             | 3.1850                            | FHLMC          |
| 3133A2HD5       | QA7428         | 1,681,560.00        | 876,268.18             | 3.1850                            | FHLMC          |
| 3133A3J33       | QA8382         | 596,577.00          | 328,493.37             | 3.1850                            | FHLMC          |
| 3133A5AW3       | QA9921         | 391,516.00          | 230,022.86             | 3.1750                            | FHLMC          |
| 3133A9F26       | QB2885         | 389,272.00          | 206,888.37             | 3.1750                            | FHLMC          |
| 3133A9FZ3       | QB2884         | 135,498.00          | 123,779.53             | 3.0500                            | FHLMC          |
| 3133BAPM7       | QE1328         | 197,750.00          | 188,723.89             | 3.0500                            | FHLMC          |
| 3133BCB48       | QE2759         | 266,348.00          | 254,281.68             | 3.0500                            | FHLMC          |
| 3133A7Y86       | QB1635         | 630,833.00          | 553,289.90             | 2.9250                            | FHLMC          |
| 3133AANW8       | QB4005         | 235,600.00          | 216,526.13             | 2.8000                            | FHLMC          |
| 3133ABSS0       | QB5029         | 527,257.00          | 478,987.33             | 2.8000                            | FHLMC          |
| 3133ACZX9       | QB6158         | 169,470.00          | 155,784.95             | 2.5500                            | FHLMC          |
| 3133AFDF5       | QB8202         | 388,167.00          | 358,135.26             | 2.5500                            | FHLMC          |
| 3133B5LW0       | QD7541         | 1,046,911.00        | 990,483.86             | 2.5500                            | FHLMC          |
| 3133B7MW5       | QD9373         | 775,283.00          | 734,267.59             | 2.5500                            | FHLMC          |
| 3133AFDE8       | QB8201         | 138,961.00          | 127,837.86             | 2.3000                            | FHLMC          |
| 3133AGFZ7       | QB9184         | 819,818.00          | 501,820.56             | 2.3000                            | FHLMC          |
| 3133AKPP9       | QC1330         | 228,430.00          | 206,577.12             | 2.3000                            | FHLMC          |
| 3133AJLC5       | QC0323         | 890,082.00          | 593,037.58             | 2.3000                            | FHLMC          |
| 3133AJLB7       | QC0322         | 561,231.00          | 516,070.58             | 2.0500                            | FHLMC          |
| 3133AKPN4       | QC1329         | 520,100.00          | 476,651.71             | 2.0500                            | FHLMC          |
| 3133ALW79       | QC2470         | 600,822.00          | 555,621.20             | 2.0500                            | FHLMC          |
| 3133AM5R3       | QC3556         | 1,280,329.00        | 999,999.42             | 2.0500                            | FHLMC          |
| 3133APH51       | QC4752         | 844,623.00          | 783,857.53             | 2.0500                            | FHLMC          |
| 3133AQYF8       | QC6110         | 314,728.00          | 292,889.98             | 2.0500                            | FHLMC          |
| 3133ASXQ1       | QC7887         | 1,512,067.00        | 1,406,188.91           | 2.0500                            | FHLMC          |
| 3133AYDC1       | QD1899         | 987,206.00          | 924,600.76             | 2.0500                            | FHLMC          |
| 3140A6H82       | DA5654         | 588,661.00          | 585,497.69             | 8.0300                            | FNMA           |
| 3140A6K70       | DA5717         | 403,283.00          | 401,348.65             | 8.0300                            | FNMA           |
| 3140A0ZE2       | DA0740         | 445,936.00          | 442,910.18             | 7.9050                            | FNMA           |
| 3140AEJC4       | DB4758         | 629,375.00          | 628,223.04             | 7.7800                            | FNMA           |
| 3140AKMC6       | DB9354         | 839,727.00          | 839,727.00             | 7.7700                            | FNMA           |
| 3140A0WZ8       | DA0663         | 394,004.00          | 390,926.61             | 7.6550                            | FNMA           |
| 3140A0WX3       | DA0661         | 349,200.00          | 346,493.12             | 7.6550                            | FNMA           |
| 3140YWF73       | DA8289         | 417,905.00          | 416,048.23             | 7.6550                            | FNMA           |
| 3140A0WY1       | DA0662         | 664,026.00          | 658,708.61             | 7.5300                            | FNMA           |
| 3140A0ZD4       | DA0739         | 372,972.00          | 370,223.09             | 7.5300                            | FNMA           |
| 3140YWF65       | DA8288         | 544,002.00          | 541,504.45             | 7.5300                            | FNMA           |
| 3140A9V98       | DB0639         | 356,022.00          | 354,625.80             | 7.5300                            | FNMA           |
| 3140AEJB6       | DB4757         | 509,350.00          | 508,361.52             | 7.5300                            | FNMA           |
| 31372TNH0       | 282192         | 1,853,788.00        | 4,352.83               | 7.3250                            | FNMA           |
| 3140NQV70       | BY7837         | 329,578.00          | 324,869.70             | 7.2900                            | FNMA           |
| 3140AKMB8       | DB9353         | 250,631.00          | 250,631.00             | 7.2700                            | FNMA           |
| 3140NEXC4       | BX9674         | 533,500.00          | 525,534.49             | 7.1750                            | FNMA           |
| 31386BEK6       | 558238         | 313,658.00          | 3,898.94               | 7.0500                            | FNMA           |
| 31386BEN0       | 558241         | 735,636.00          | 6,034.27               | 7.0500                            | FNMA           |
| 31386BEQ3       | 558243         | 1,940,853.00        | 20,316.72              | 7.0500                            | FNMA           |
| 31386WZV3       | 575956         | 838,279.00          | 38,754.89              | 7.0500                            | FNMA           |
| 31385FS49       | 543339         | 1,552,805.00        | 35,030.88              | 6.9500                            | FNMA           |
| 31385KDS1       | 546513         | 411,164.00          | 8,606.86               | 6.9500                            | FNMA           |

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| 31374JPM7       | 315528         | 1,138,038.00        | 6,135.26               | 6.8500                            | FNMA           |
| 31374JPW5       | 315537         | 2,820,969.00        | 3,745.21               | 6.8500                            | FNMA           |
| 31376MYV8       | 359924         | 2,957,084.00        | 10,595.10              | 6.7000                            | FNMA           |
| 31376MYW6       | 359925         | 3,562,692.00        | 10,371.06              | 6.7000                            | FNMA           |
| 31378FNB7       | 397386         | 1,040,859.00        | 14,155.71              | 6.7000                            | FNMA           |
| 31378FNC5       | 397387         | 2,674,821.00        | 7,229.23               | 6.7000                            | FNMA           |
| 31378FND3       | 397388         | 570,722.00          | 12,423.66              | 6.7000                            | FNMA           |
| 3140A0ZC6       | DA0738         | 523,401.00          | 517,233.76             | 6.6550                            | FNMA           |
| 31377HX56       | 377900         | 1,468,405.00        | 10,081.71              | 6.6000                            | FNMA           |
| 31374JQK0       | 315558         | 1,362,565.00        | 6,094.73               | 6.5800                            | FNMA           |
| 31386WZ27       | 575961         | 771,833.00          | 29,725.37              | 6.4500                            | FNMA           |
| 31388JSW6       | 606333         | 1,045,394.00        | 36,278.06              | 6.4500                            | FNMA           |
| 3140A6LB0       | DA5721         | 431,307.00          | 428,441.25             | 6.4050                            | FNMA           |
| 3140A6H74       | DA5653         | 264,761.00          | 262,809.62             | 6.4050                            | FNMA           |
| 31376FRA7       | 354281         | 1,538,180.00        | 15,636.00              | 6.3500                            | FNMA           |
| 31375NH61       | 339653         | 820,862.00          | 6,952.45               | 6.3000                            | FNMA           |
| 3140YWF57       | DA8287         | 1,361,851.00        | 1,352,425.50           | 6.2800                            | FNMA           |
| 3140A9WD8       | DB0643         | 346,252.00          | 344,242.34             | 6.2800                            | FNMA           |
| 3140A9YS3       | DB0720         | 431,560.00          | 430,084.67             | 6.2800                            | FNMA           |
| 31379GXQ0       | 419287         | 2,271,370.00        | 4,431.44               | 6.1500                            | FNMA           |
| 3140AKMA0       | DB9352         | 346,415.00          | 346,415.00             | 6.1450                            | FNMA           |
| 31414NJE5       | 971061         | 501,471.00          | 187,004.04             | 6.0620                            | FNMA           |
| 3140A0W54       | DA0667         | 228,000.00          | 225,570.16             | 6.0300                            | FNMA           |
| 3140A0ZJ1       | DA0744         | 1,591,577.00        | 1,570,380.47           | 6.0300                            | FNMA           |
| 3140A4LN9       | DA3932         | 2,675,627.00        | 2,651,084.94           | 6.0300                            | FNMA           |
| 3140A6H66       | DA5652         | 2,840,602.00        | 2,807,428.71           | 6.0300                            | FNMA           |
| 3140A6LA2       | DA5720         | 620,765.00          | 616,375.84             | 6.0300                            | FNMA           |
| 3140YWF40       | DA8286         | 166,711.00          | 165,666.32             | 6.0300                            | FNMA           |
| 3140A9WC0       | DB0642         | 280,658.00          | 279,145.83             | 6.0300                            | FNMA           |
| 3140A9XK1       | DB0681         | 830,822.00          | 827,072.22             | 6.0300                            | FNMA           |
| 3140A9YR5       | DB0719         | 1,601,517.00        | 1,595,877.88           | 6.0300                            | FNMA           |
| 3140AEJA8       | DB4756         | 405,803.00          | 404,742.07             | 6.0300                            | FNMA           |
| 31413SS47       | 954239         | 819,541.00          | 72,788.01              | 6.0000                            | FNMA           |
| 31413SZE7       | 954441         | 585,976.00          | 139,324.62             | 6.0000                            | FNMA           |
| 31414BBS8       | 960949         | 263,777.00          | 103,112.69             | 6.0000                            | FNMA           |
| 3140N9HK5       | BX4733         | 479,776.00          | 470,793.90             | 5.9250                            | FNMA           |
| 31380NVG6       | 445315         | 2,724,790.00        | 20,982.12              | 5.8500                            | FNMA           |
| 31380NVH4       | 445316         | 1,171,564.00        | 15,069.87              | 5.8500                            | FNMA           |
| 31414MXS0       | 970589         | 918,948.00          | 147,622.40             | 5.8120                            | FNMA           |
| 31414NKQ6       | 971103         | 142,932.00          | 120,747.12             | 5.8120                            | FNMA           |
| 31416QXL4       | AA6982         | 162,846.00          | 139,098.95             | 5.8120                            | FNMA           |
| 31388SJT3       | 613274         | 380,650.00          | 16,752.89              | 5.8000                            | FNMA           |
| 31388SJU0       | 613275         | 1,443,516.00        | 20,391.90              | 5.8000                            | FNMA           |
| 3140N9HJ8       | BX4732         | 1,514,302.00        | 1,485,381.62           | 5.8000                            | FNMA           |
| 3140NB6C0       | BX7166         | 3,533,641.00        | 3,462,920.88           | 5.8000                            | FNMA           |
| 3140NCAY5       | BX7222         | 2,739,115.00        | 2,683,200.44           | 5.8000                            | FNMA           |
| 3140NEVK8       | BX9617         | 1,480,463.00        | 1,448,500.37           | 5.8000                            | FNMA           |
| 3140NEXB6       | BX9673         | 341,690.00          | 336,509.25             | 5.8000                            | FNMA           |
| 3140NLD48       | BY3722         | 141,249.00          | 139,255.61             | 5.8000                            | FNMA           |
| 3140A0W47       | DA0666         | 1,001,084.00        | 989,071.19             | 5.7800                            | FNMA           |
| 3140A0ZH5       | DA0743         | 237,784.00          | 235,338.99             | 5.7800                            | FNMA           |
| 3140AEH93       | DB4755         | 830,666.00          | 828,395.72             | 5.7800                            | FNMA           |
| 3140AEKV0       | DB4807         | 684,864.00          | 681,300.74             | 5.7800                            | FNMA           |
| 3140AKKR5       | DB9303         | 1,513,540.00        | 1,512,163.50           | 5.7800                            | FNMA           |
| 3140AKL94       | DB9351         | 2,744,364.00        | 2,744,364.00           | 5.7700                            | FNMA           |
| 31380KS50       | 442540         | 1,263,273.00        | 22,530.47              | 5.7500                            | FNMA           |
| 31380NVJ0       | 445317         | 435,017.00          | 10,777.15              | 5.7500                            | FNMA           |
| 31380XPK2       | 453226         | 1,049,620.00        | 31,209.53              | 5.7500                            | FNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 31380XPN6       | 453229         | 727,540.00          | 4,639.03               | 5.7500                            | FNMA           |
| 31380XPQ9       | 453231         | 555,155.00          | 20,210.07              | 5.7500                            | FNMA           |
| 31380XPR7       | 453232         | 327,913.00          | 4,898.45               | 5.7500                            | FNMA           |
| 31390JZ95       | 647968         | 1,430,864.00        | 99,386.95              | 5.7500                            | FNMA           |
| 31400KKR6       | 689804         | 25,734.00           | 8,341.48               | 5.7500                            | FNMA           |
| 31390UZ33       | 656962         | 903,791.00          | 34,160.82              | 5.7500                            | FNMA           |
| 31391QRW6       | 673801         | 284,188.00          | 21,003.96              | 5.7500                            | FNMA           |
| 31413SSV7       | 954232         | 56,267.00           | 37,008.20              | 5.7500                            | FNMA           |
| 31413SYF5       | 954410         | 3,640,652.00        | 126,286.03             | 5.7500                            | FNMA           |
| 31413S6Y5       | 954587         | 219,900.00          | 173,713.56             | 5.7500                            | FNMA           |
| 31414FER8       | 964644         | 312,450.00          | 178,765.63             | 5.7500                            | FNMA           |
| 31414CVG0       | 962415         | 648,256.00          | 57,036.22              | 5.7500                            | FNMA           |
| 31414NCU6       | 970883         | 235,854.00          | 197,024.41             | 5.7500                            | FNMA           |
| 31388SJX4       | 613278         | 869,657.00          | 27,672.57              | 5.6500                            | FNMA           |
| 31390JZ87       | 647967         | 102,113.00          | 16,102.71              | 5.6500                            | FNMA           |
| 31411ARW7       | 902401         | 51,378.00           | 26,321.03              | 5.6250                            | FNMA           |
| 31413D2R7       | 942784         | 271,983.00          | 170,097.88             | 5.6250                            | FNMA           |
| 31414DTC0       | 963247         | 530,141.00          | 173,135.81             | 5.6250                            | FNMA           |
| 31414NK45       | 971115         | 339,872.00          | 25,000.00              | 5.5620                            | FNMA           |
| 31414NKH6       | 971096         | 165,834.00          | 111,251.63             | 5.5620                            | FNMA           |
| 31414NLD4       | 971124         | 203,895.00          | 72,293.61              | 5.5620                            | FNMA           |
| 31414NLZ5       | 971144         | 148,253.00          | 95,320.20              | 5.5620                            | FNMA           |
| 31417TSE9       | AC6816         | 171,200.00          | 122,289.07             | 5.5620                            | FNMA           |
| 3140N67M8       | BX2699         | 354,050.00          | 346,615.40             | 5.5500                            | FNMA           |
| 3140N9HH2       | BX4731         | 685,399.00          | 670,015.94             | 5.5500                            | FNMA           |
| 3140NB6B2       | BX7165         | 236,325.00          | 231,695.94             | 5.5500                            | FNMA           |
| 3140NEVJ1       | BX9616         | 661,275.00          | 650,152.13             | 5.5500                            | FNMA           |
| 3140NEXA8       | BX9672         | 1,571,338.00        | 1,542,866.66           | 5.5500                            | FNMA           |
| 3140NLCQ0       | BY3677         | 2,565,445.00        | 2,523,630.34           | 5.5500                            | FNMA           |
| 3140NLCQ0       | BY3678         | 499,550.00          | 492,174.89             | 5.5500                            | FNMA           |
| 3140NLD30       | BY3721         | 2,859,980.00        | 2,814,450.25           | 5.5500                            | FNMA           |
| 3140NQV62       | BY7836         | 1,626,578.00        | 1,604,929.47           | 5.5400                            | FNMA           |
| 3140A0W39       | DA0665         | 1,872,121.00        | 1,578,254.19           | 5.5300                            | FNMA           |
| 3140A0ZG7       | DA0742         | 192,832.00          | 190,667.02             | 5.5300                            | FNMA           |
| 3140A4LM1       | DA3931         | 659,227.00          | 652,612.25             | 5.5300                            | FNMA           |
| 31413J2H6       | 947276         | 752,320.00          | 126,430.77             | 5.5000                            | FNMA           |
| 31413SZM9       | 954448         | 83,832.00           | 54,572.50              | 5.5000                            | FNMA           |
| 31413SYE8       | 954409         | 2,612,412.00        | 199,437.30             | 5.5000                            | FNMA           |
| 31414CGY8       | 962015         | 291,400.00          | 96,959.09              | 5.5000                            | FNMA           |
| 31414DBG0       | 962739         | 395,895.00          | 144,499.34             | 5.5000                            | FNMA           |
| 31414FKT7       | 964806         | 311,500.00          | 142,832.91             | 5.5000                            | FNMA           |
| 31414M5S1       | 970757         | 277,800.00          | 188,893.28             | 5.5000                            | FNMA           |
| 31416SSN2       | AA8624         | 561,337.00          | 129,839.51             | 5.5000                            | FNMA           |
| 31416SP88       | AA8546         | 566,291.00          | 96,271.07              | 5.5000                            | FNMA           |
| 31414ENF7       | 963990         | 964,198.00          | 88,534.13              | 5.5000                            | FNMA           |
| 31414FTV3       | 965064         | 83,915.00           | 70,124.63              | 5.5000                            | FNMA           |
| 31414M4F0       | 970722         | 525,725.00          | 132,285.66             | 5.5000                            | FNMA           |
| 31380XPP1       | 453230         | 1,123,358.00        | 22,999.92              | 5.4900                            | FNMA           |
| 31388JSV8       | 606332         | 2,358,682.00        | 26,016.55              | 5.4900                            | FNMA           |
| 31388SJZ9       | 613280         | 745,095.00          | 80,781.55              | 5.4900                            | FNMA           |
| 31389MR41       | 629707         | 621,765.00          | 29,445.11              | 5.4900                            | FNMA           |
| 31389MRX7       | 629702         | 1,203,650.00        | 38,004.99              | 5.4900                            | FNMA           |
| 31390JZ79       | 647966         | 355,564.00          | 13,904.21              | 5.4900                            | FNMA           |
| 31389MRZ2       | 629704         | 1,063,604.00        | 22,795.57              | 5.4900                            | FNMA           |
| 31390UZW9       | 656957         | 364,324.00          | 31,691.51              | 5.4900                            | FNMA           |
| 31390UZ41       | 656963         | 275,572.00          | 26,185.81              | 5.4900                            | FNMA           |
| 31400KKQ8       | 689803         | 207,437.00          | 86,626.37              | 5.4900                            | FNMA           |
| 31410DSZ4       | 886236         | 867,202.00          | 45,769.13              | 5.3750                            | FNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 31411FBW3       | 906453         | 333,275.00          | 69,936.71              | 5.3750                            | FNMA           |
| 31411FEE0       | 906533         | 214,560.00          | 132,170.93             | 5.3750                            | FNMA           |
| 31411FB45       | 906459         | 1,206,302.00        | 45,953.73              | 5.3750                            | FNMA           |
| 31411JN77       | 909514         | 378,519.00          | 116,403.80             | 5.3750                            | FNMA           |
| 31411J6L5       | 909975         | 1,159,150.00        | 41,729.47              | 5.3750                            | FNMA           |
| 31411S3T1       | 914410         | 1,705,271.00        | 33,552.46              | 5.3750                            | FNMA           |
| 31411UUX7       | 915098         | 1,805,007.00        | 123,230.51             | 5.3750                            | FNMA           |
| 31412XWG5       | 938147         | 340,990.00          | 100,975.20             | 5.3750                            | FNMA           |
| 31414DTB2       | 963246         | 643,254.00          | 146,638.88             | 5.3750                            | FNMA           |
| 31409EKB6       | 868890         | 204,578.00          | 119,704.21             | 5.3500                            | FNMA           |
| 31414FZF1       | 965242         | 519,595.00          | 225,614.42             | 5.3120                            | FNMA           |
| 31414F5F4       | 965346         | 290,500.00          | 32,459.80              | 5.3120                            | FNMA           |
| 31414MUX2       | 970498         | 306,825.00          | 87,419.04              | 5.3120                            | FNMA           |
| 31414MW28       | 970565         | 411,431.00          | 66,819.79              | 5.3120                            | FNMA           |
| 31414NL69       | 971149         | 139,495.00          | 66,290.81              | 5.3120                            | FNMA           |
| 31418NT34       | AD1469         | 323,971.00          | 36,634.31              | 5.3120                            | FNMA           |
| 3140N67L0       | BX2698         | 557,723.00          | 543,366.68             | 5.3000                            | FNMA           |
| 3140N9HG4       | BX4730         | 1,342,214.00        | 1,062,473.42           | 5.3000                            | FNMA           |
| 3140NB6A4       | BX7164         | 441,167.00          | 432,330.98             | 5.3000                            | FNMA           |
| 31400KKZ8       | 689812         | 223,729.00          | 61,204.98              | 5.2500                            | FNMA           |
| 31409JNW6       | 872605         | 580,181.00          | 55,925.99              | 5.2500                            | FNMA           |
| 31409JRD4       | 872684         | 615,903.00          | 52,831.97              | 5.2500                            | FNMA           |
| 31410AF35       | 883186         | 1,616,210.00        | 45,892.57              | 5.2500                            | FNMA           |
| 31411YWP4       | 918754         | 1,254,743.00        | 67,305.89              | 5.2500                            | FNMA           |
| 31411YWZ2       | 918764         | 2,242,585.00        | 28,411.15              | 5.2500                            | FNMA           |
| 31413JVF8       | 947114         | 65,204.00           | 39,849.54              | 5.2500                            | FNMA           |
| 31413KJL6       | 947667         | 341,535.00          | 107,888.42             | 5.2500                            | FNMA           |
| 31414FHD6       | 964728         | 805,270.00          | 51,556.93              | 5.2500                            | FNMA           |
| 31414FZH7       | 965244         | 272,408.00          | 67,618.00              | 5.2500                            | FNMA           |
| 31411S5F9       | 914446         | 1,015,764.00        | 195,545.10             | 5.2500                            | FNMA           |
| 31413SWP5       | 954354         | 505,150.00          | 192,938.48             | 5.2500                            | FNMA           |
| 31413SUA0       | 954277         | 271,880.00          | 132,179.82             | 5.2500                            | FNMA           |
| 31413J2J2       | 947277         | 674,595.00          | 71,602.77              | 5.2500                            | FNMA           |
| 31414A5R9       | 960856         | 254,236.00          | 82,113.72              | 5.2500                            | FNMA           |
| 31413SRZ9       | 954204         | 2,740,929.00        | 361,139.08             | 5.2500                            | FNMA           |
| 31413SYN8       | 954417         | 873,303.00          | 83,111.29              | 5.2500                            | FNMA           |
| 31414CQK7       | 962258         | 84,908.00           | 6,983.34               | 5.2500                            | FNMA           |
| 31407YKJ7       | 844597         | 372,103.00          | 72,354.75              | 5.1500                            | FNMA           |
| 31409AMJ5       | 865361         | 562,328.00          | 93,014.42              | 5.1500                            | FNMA           |
| 31409DX57       | 868400         | 266,840.00          | 35,263.00              | 5.1500                            | FNMA           |
| 31411YWQ2       | 918755         | 791,758.00          | 76,549.92              | 5.1250                            | FNMA           |
| 31410QSW2       | 894333         | 594,615.00          | 59,614.33              | 5.1250                            | FNMA           |
| 31410QSX0       | 894334         | 659,193.00          | 81,984.77              | 5.1250                            | FNMA           |
| 31411UF63       | 914689         | 422,399.00          | 119,193.38             | 5.1250                            | FNMA           |
| 31413SSK1       | 954222         | 92,261.00           | 55,481.11              | 5.1250                            | FNMA           |
| 31411JN36       | 909510         | 266,677.00          | 57,355.24              | 5.1250                            | FNMA           |
| 31411J6K7       | 909974         | 1,795,174.00        | 41,941.09              | 5.1250                            | FNMA           |
| 31411KJH7       | 910264         | 1,307,275.00        | 86,863.24              | 5.1250                            | FNMA           |
| 31413HZY7       | 946359         | 355,466.00          | 37,997.43              | 5.1250                            | FNMA           |
| 31413SSJ4       | 954221         | 626,935.00          | 57,402.53              | 5.1250                            | FNMA           |
| 31411YK69       | 918417         | 1,149,918.00        | 34,492.32              | 5.1250                            | FNMA           |
| 31414DS72       | 963242         | 321,891.00          | 59,080.98              | 5.1250                            | FNMA           |
| 31414DYM2       | 963416         | 1,711,115.00        | 40,363.82              | 5.1250                            | FNMA           |
| 31405RWW2       | 797261         | 566,651.00          | 41,123.94              | 5.1000                            | FNMA           |
| 31405RW36       | 797266         | 1,108,621.00        | 62,211.13              | 5.1000                            | FNMA           |
| 31409A2D0       | 865772         | 323,926.00          | 39,368.37              | 5.1000                            | FNMA           |
| 31409D4F7       | 868522         | 692,232.00          | 49,050.69              | 5.1000                            | FNMA           |
| 31417L2V6       | AC2587         | 44,851.00           | 30,763.28              | 5.0620                            | FNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 31417KSJ7       | AC1420         | 140,845.00          | 25,451.39              | 5.0620                            | FNMA           |
| 31417LZT5       | AC2553         | 200,280.00          | 46,797.24              | 5.0620                            | FNMA           |
| 31417NCQ2       | AC3678         | 862,513.00          | 114,127.50             | 5.0620                            | FNMA           |
| 31417TRG5       | AC6786         | 528,870.00          | 99,686.25              | 5.0620                            | FNMA           |
| 31417VS38       | AC8637         | 1,309,229.00        | 172,811.97             | 5.0620                            | FNMA           |
| 31417VTY9       | AC8666         | 652,356.00          | 83,064.24              | 5.0620                            | FNMA           |
| 31418NT26       | AD1468         | 427,231.00          | 71,018.58              | 5.0620                            | FNMA           |
| 31418NUX6       | AD1497         | 832,637.00          | 62,682.57              | 5.0620                            | FNMA           |
| 31418NWE6       | AD1544         | 233,045.00          | 89,083.18              | 5.0620                            | FNMA           |
| 31418NWZ9       | AD1563         | 279,693.00          | 100,109.13             | 5.0620                            | FNMA           |
| 3140N2GM7       | BW9203         | 1,000,805.00        | 971,104.61             | 5.0500                            | FNMA           |
| 3140N2JU6       | BW9274         | 1,704,474.00        | 1,464,668.31           | 5.0500                            | FNMA           |
| 3140N65C2       | BX2642         | 4,272,432.00        | 3,965,571.45           | 5.0500                            | FNMA           |
| 3140N65E8       | BX2644         | 178,100.00          | 173,741.46             | 5.0500                            | FNMA           |
| 3140N67K2       | BX2697         | 2,848,361.00        | 2,776,062.77           | 5.0500                            | FNMA           |
| 3140N9HF6       | BX4729         | 1,778,589.00        | 1,726,753.99           | 5.0500                            | FNMA           |
| 3140NB5Z0       | BX7163         | 187,606.00          | 180,821.70             | 5.0500                            | FNMA           |
| 31389MR33       | 629706         | 445,688.00          | 17,417.66              | 5.0000                            | FNMA           |
| 31391QRR7       | 673796         | 527,896.00          | 24,266.33              | 5.0000                            | FNMA           |
| 31400KKS4       | 689805         | 357,316.00          | 55,545.00              | 5.0000                            | FNMA           |
| 31405RWN2       | 797253         | 2,193,226.00        | 99,344.24              | 5.0000                            | FNMA           |
| 31406HFW2       | 810281         | 564,718.00          | 169,903.81             | 5.0000                            | FNMA           |
| 31409JRG7       | 872687         | 581,516.00          | 104,192.00             | 5.0000                            | FNMA           |
| 31410DSR2       | 886228         | 69,923.00           | 40,567.43              | 5.0000                            | FNMA           |
| 31413JQC1       | 946951         | 116,246.00          | 72,006.95              | 5.0000                            | FNMA           |
| 31411X6Q3       | 918079         | 5,378,930.00        | 162,564.84             | 5.0000                            | FNMA           |
| 31411YWN9       | 918753         | 827,742.00          | 77,999.98              | 5.0000                            | FNMA           |
| 31411YWY5       | 918763         | 3,331,490.00        | 197,872.71             | 5.0000                            | FNMA           |
| 31413SSC9       | 954215         | 216,067.00          | 134,356.23             | 5.0000                            | FNMA           |
| 31413DCM7       | 942076         | 121,962.00          | 30,932.56              | 5.0000                            | FNMA           |
| 31413DCT2       | 942082         | 2,075,373.00        | 178,817.78             | 5.0000                            | FNMA           |
| 31413SSB1       | 954214         | 162,413.00          | 101,906.17             | 5.0000                            | FNMA           |
| 31413D3U9       | 942811         | 645,950.00          | 56,913.98              | 5.0000                            | FNMA           |
| 31413D4K0       | 942826         | 1,359,606.00        | 56,190.44              | 5.0000                            | FNMA           |
| 31413S3B8       | 954494         | 59,601.00           | 37,541.47              | 5.0000                            | FNMA           |
| 31413JPT5       | 946934         | 491,040.00          | 99,012.72              | 5.0000                            | FNMA           |
| 31414BEY2       | 961051         | 90,293.00           | 55,033.47              | 5.0000                            | FNMA           |
| 31413S6W9       | 954585         | 99,670.00           | 62,876.59              | 5.0000                            | FNMA           |
| 31417Q4J0       | AC5324         | 498,229.00          | 132,009.54             | 5.0000                            | FNMA           |
| 31411X6R1       | 918080         | 2,004,385.00        | 116,065.37             | 5.0000                            | FNMA           |
| 31409EBD2       | 868636         | 150,460.00          | 83,648.63              | 4.9500                            | FNMA           |
| 31409EKD2       | 868892         | 209,204.00          | 55,879.40              | 4.9500                            | FNMA           |
| 31407KB99       | 832664         | 596,812.00          | 97,155.19              | 4.9500                            | FNMA           |
| 31407X5X5       | 844262         | 36,029.00           | 17,720.89              | 4.9500                            | FNMA           |
| 31407KSW0       | 833133         | 301,204.00          | 20,976.80              | 4.9500                            | FNMA           |
| 31409A7A1       | 865889         | 83,720.00           | 41,749.33              | 4.9500                            | FNMA           |
| 31405RWX0       | 797262         | 1,027,424.00        | 38,482.25              | 4.9000                            | FNMA           |
| 31406D3W4       | 807313         | 1,120,120.00        | 51,826.39              | 4.9000                            | FNMA           |
| 31407YCM9       | 844376         | 380,454.00          | 43,443.34              | 4.9000                            | FNMA           |
| 31407YKL2       | 844599         | 267,300.00          | 37,702.00              | 4.9000                            | FNMA           |
| 31407YM22       | 844677         | 641,774.00          | 78,980.90              | 4.9000                            | FNMA           |
| 31408EBS0       | 848849         | 654,079.00          | 28,983.40              | 4.9000                            | FNMA           |
| 31409BDA2       | 865997         | 189,146.00          | 104,582.50             | 4.9000                            | FNMA           |
| 31409EA84       | 868631         | 316,391.00          | 63,475.72              | 4.9000                            | FNMA           |
| 31413HZZ4       | 946360         | 99,163.00           | 59,922.86              | 4.8750                            | FNMA           |
| 31411JN69       | 909513         | 339,870.00          | 69,478.70              | 4.8750                            | FNMA           |
| 31411YWJ8       | 918749         | 168,984.00          | 84,282.43              | 4.8750                            | FNMA           |
| 31413H6R4       | 946480         | 187,216.00          | 9,447.82               | 4.8750                            | FNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 31413KNU1       | 947803         | 185,663.00          | 101,501.39             | 4.8750                            | FNMA           |
| 31411JWG7       | 909747         | 615,629.00          | 85,327.36              | 4.8750                            | FNMA           |
| 31411UUW9       | 915097         | 922,041.00          | 109,611.02             | 4.8750                            | FNMA           |
| 31406YS50       | 824140         | 57,370.00           | 31,077.77              | 4.8500                            | FNMA           |
| 31409ATRO       | 865560         | 613,951.00          | 45,950.82              | 4.8500                            | FNMA           |
| 31409EBL4       | 868643         | 69,585.00           | 12,938.76              | 4.8000                            | FNMA           |
| 31405GK90       | 788820         | 475,252.00          | 793.33                 | 4.8000                            | FNMA           |
| 31405RWM4       | 797252         | 2,164,184.00        | 35,460.97              | 4.8000                            | FNMA           |
| 31407BUQ0       | 825991         | 471,914.00          | 67,128.90              | 4.8000                            | FNMA           |
| 31409EBG5       | 868639         | 684,117.00          | 81,305.35              | 4.8000                            | FNMA           |
| 31407CA31       | 826326         | 230,588.00          | 41,269.71              | 4.8000                            | FNMA           |
| 3140MYN24       | BW6708         | 223,250.00          | 215,102.89             | 4.8000                            | FNMA           |
| 3140N2GL9       | BW9202         | 672,223.00          | 653,161.25             | 4.8000                            | FNMA           |
| 3140N65D0       | BX2643         | 456,167.00          | 445,327.74             | 4.8000                            | FNMA           |
| 3140N65B4       | BX2641         | 3,746,395.00        | 3,650,668.34           | 4.8000                            | FNMA           |
| 3140N67J5       | BX2696         | 2,170,592.00        | 2,115,019.78           | 4.8000                            | FNMA           |
| 31400KKT2       | 689806         | 412,943.00          | 14,265.45              | 4.7500                            | FNMA           |
| 31400KKX3       | 689810         | 427,918.00          | 25,551.79              | 4.7500                            | FNMA           |
| 31401XY68       | 721733         | 749,880.00          | 58,627.54              | 4.7500                            | FNMA           |
| 31402WZF8       | 740642         | 386,356.00          | 50,485.07              | 4.7500                            | FNMA           |
| 31401XY76       | 721734         | 1,271,524.00        | 44,195.19              | 4.7500                            | FNMA           |
| 31402WZK7       | 740646         | 893,049.00          | 73,813.28              | 4.7500                            | FNMA           |
| 31404GVR9       | 768424         | 426,126.00          | 54,303.70              | 4.7500                            | FNMA           |
| 31405GK74       | 788818         | 1,598,067.00        | 29,891.52              | 4.7500                            | FNMA           |
| 31406YS68       | 824141         | 57,693.00           | 30,316.63              | 4.7500                            | FNMA           |
| 31410DST8       | 886230         | 72,727.00           | 40,679.94              | 4.7500                            | FNMA           |
| 31409JEP1       | 872342         | 1,333,913.00        | 43,710.40              | 4.7500                            | FNMA           |
| 31410AFZ4       | 883184         | 1,119,403.00        | 62,955.82              | 4.7500                            | FNMA           |
| 31410AKN5       | 883301         | 536,163.00          | 65,081.79              | 4.7500                            | FNMA           |
| 31413D3W5       | 942813         | 214,198.00          | 39,615.93              | 4.7500                            | FNMA           |
| 31411X6P5       | 918078         | 4,588,443.00        | 223,049.08             | 4.7500                            | FNMA           |
| 31411YWV1       | 918760         | 1,120,449.00        | 54,271.19              | 4.7500                            | FNMA           |
| 31412XN83       | 937915         | 1,418,797.00        | 43,459.60              | 4.7500                            | FNMA           |
| 31414BBW9       | 960953         | 171,110.00          | 105,737.89             | 4.7500                            | FNMA           |
| 31419CHA4       | AE2024         | 234,962.00          | 42,829.86              | 4.7500                            | FNMA           |
| 3138ATR77       | AJ2309         | 209,059.00          | 154,399.19             | 4.7500                            | FNMA           |
| 31406D3V6       | 807312         | 621,526.00          | 95,486.55              | 4.7000                            | FNMA           |
| 31407KB81       | 832663         | 710,601.00          | 56,583.33              | 4.7000                            | FNMA           |
| 31407KG45       | 832819         | 571,134.00          | 4,480.23               | 4.7000                            | FNMA           |
| 31407PBU1       | 836251         | 607,045.00          | 59,383.62              | 4.7000                            | FNMA           |
| 31407YCB3       | 844366         | 217,578.00          | 52,508.31              | 4.7000                            | FNMA           |
| 31408ESU7       | 849331         | 50,820.00           | 28,027.73              | 4.6500                            | FNMA           |
| 31408ESY9       | 849335         | 94,777.00           | 52,691.04              | 4.6500                            | FNMA           |
| 31408EL75       | 849150         | 396,108.00          | 54,542.81              | 4.6500                            | FNMA           |
| 31409ATP4       | 865558         | 200,358.00          | 61,696.97              | 4.6500                            | FNMA           |
| 31401XY84       | 721735         | 891,704.00          | 39,000.79              | 4.6000                            | FNMA           |
| 31402WZQ4       | 740651         | 351,875.00          | 30,638.96              | 4.6000                            | FNMA           |
| 31404GVP3       | 768422         | 598,532.00          | 59,753.23              | 4.6000                            | FNMA           |
| 31404GVS7       | 768425         | 574,508.00          | 55,334.52              | 4.6000                            | FNMA           |
| 31405GK41       | 788815         | 286,899.00          | 27,139.71              | 4.6000                            | FNMA           |
| 31405RWL6       | 797251         | 1,156,706.00        | 106,645.48             | 4.6000                            | FNMA           |
| 31406HFN2       | 810273         | 873,414.00          | 87,252.22              | 4.6000                            | FNMA           |
| 31418SN88       | AD4914         | 563,184.00          | 222,433.31             | 4.5620                            | FNMA           |
| 31405GK66       | 788817         | 1,411,716.00        | 49,119.12              | 4.5500                            | FNMA           |
| 31405RW44       | 797267         | 514,633.00          | 43,578.42              | 4.5500                            | FNMA           |
| 31407JZR6       | 832452         | 359,036.00          | 74,267.16              | 4.5500                            | FNMA           |
| 3140JLDG6       | BN3702         | 2,773,822.00        | 498,302.40             | 4.5500                            | FNMA           |
| 3140JLFN9       | BN3772         | 9,092,549.00        | 2,284,134.06           | 4.5500                            | FNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 3140JMUM2       | BN5087         | 6,834,479.00        | 1,641,743.01           | 4.5500                            | FNMA           |
| 3140JQCR2       | BN7279         | 2,430,813.00        | 331,938.92             | 4.5500                            | FNMA           |
| 3140JQEH2       | BN7335         | 2,976,036.00        | 494,130.63             | 4.5500                            | FNMA           |
| 3140JSXK0       | BN9681         | 2,764,380.00        | 856,100.60             | 4.5500                            | FNMA           |
| 3140JUWX8       | BO0661         | 632,716.00          | 436,392.45             | 4.5500                            | FNMA           |
| 3140MYNZ1       | BW6707         | 271,188.00          | 262,112.15             | 4.5500                            | FNMA           |
| 3140N2GK1       | BW9201         | 455,876.00          | 442,525.44             | 4.5500                            | FNMA           |
| 31406S2C6       | 818971         | 418,541.00          | 4,959.80               | 4.5000                            | FNMA           |
| 31406YSW1       | 824133         | 312,568.00          | 58,524.04              | 4.5000                            | FNMA           |
| 31419CHB2       | AE2025         | 46,131.00           | 12,319.74              | 4.5000                            | FNMA           |
| 31419HS78       | AE6841         | 78,061.00           | 55,438.55              | 4.5000                            | FNMA           |
| 3138AGDY1       | AI2818         | 171,293.00          | 124,360.51             | 4.5000                            | FNMA           |
| 3138AKBQ1       | AI5446         | 134,909.00          | 97,088.40              | 4.5000                            | FNMA           |
| 3138ALA23       | AI6324         | 182,935.00          | 133,136.66             | 4.5000                            | FNMA           |
| 3138AHUC8       | AI4178         | 152,616.00          | 111,032.51             | 4.5000                            | FNMA           |
| 3138ANKG7       | AI8394         | 134,511.00          | 98,208.80              | 4.5000                            | FNMA           |
| 3138ANKH5       | AI8395         | 219,470.00          | 160,106.68             | 4.5000                            | FNMA           |
| 3138ALAY3       | AI6322         | 44,800.00           | 32,670.11              | 4.5000                            | FNMA           |
| 3138ASNV0       | AJ1303         | 92,588.00           | 68,081.50              | 4.5000                            | FNMA           |
| 3138AX7L9       | AJ6298         | 183,333.00          | 130,667.43             | 4.5000                            | FNMA           |
| 3138AVZX6       | AJ4357         | 163,802.00          | 121,197.57             | 4.5000                            | FNMA           |
| 31402WZG6       | 740643         | 737,820.00          | 79,162.50              | 4.4900                            | FNMA           |
| 31402WZJ0       | 740645         | 855,935.00          | 94,824.13              | 4.4900                            | FNMA           |
| 31402WZL5       | 740647         | 1,266,526.00        | 50,280.04              | 4.4900                            | FNMA           |
| 31402WZM3       | 740648         | 492,044.00          | 40,220.43              | 4.4900                            | FNMA           |
| 31404GVN8       | 768421         | 189,640.00          | 15,534.89              | 4.4900                            | FNMA           |
| 31404GVK4       | 768418         | 228,364.00          | 23,797.50              | 4.4900                            | FNMA           |
| 31409EBA8       | 868633         | 80,101.00           | 43,180.50              | 4.4500                            | FNMA           |
| 31407KCB3       | 832666         | 353,370.00          | 82,046.19              | 4.4500                            | FNMA           |
| 31407KSY6       | 833135         | 570,508.00          | 74,495.67              | 4.4500                            | FNMA           |
| 31407YCF4       | 844370         | 124,051.00          | 63,468.83              | 4.4500                            | FNMA           |
| 31407KB73       | 832662         | 1,661,610.00        | 185,578.67             | 4.4500                            | FNMA           |
| 31408DYM0       | 848616         | 194,786.00          | 104,532.51             | 4.4500                            | FNMA           |
| 31407PBP2       | 836246         | 779,898.00          | 183,146.31             | 4.4500                            | FNMA           |
| 31407YCA5       | 844365         | 284,757.00          | 69,673.17              | 4.4500                            | FNMA           |
| 31407YCJ6       | 844373         | 80,803.00           | 43,936.98              | 4.4500                            | FNMA           |
| 31407YM55       | 844680         | 368,175.00          | 50,022.47              | 4.4500                            | FNMA           |
| 31409A2E8       | 865773         | 999,622.00          | 29,966.82              | 4.4500                            | FNMA           |
| 3140JUWW0       | BO0660         | 1,431,807.00        | 289,120.58             | 4.4250                            | FNMA           |
| 3140JUY57       | BO0731         | 717,425.00          | 316,125.56             | 4.4250                            | FNMA           |
| 31404GVU2       | 768427         | 351,531.00          | 59,538.54              | 4.3500                            | FNMA           |
| 31405RW69       | 797269         | 91,161.00           | 26,412.56              | 4.3500                            | FNMA           |
| 31405GK58       | 788816         | 2,030,620.00        | 183,499.81             | 4.3500                            | FNMA           |
| 31405RWP7       | 797254         | 609,302.00          | 154,698.08             | 4.3500                            | FNMA           |
| 31406HFM4       | 810272         | 407,422.00          | 34,268.52              | 4.3500                            | FNMA           |
| 31406USL3       | 820523         | 309,617.00          | 41,012.76              | 4.3500                            | FNMA           |
| 31406YS43       | 824139         | 166,723.00          | 18,112.61              | 4.3500                            | FNMA           |
| 31406Y2T6       | 824386         | 268,570.00          | 39,419.40              | 4.3500                            | FNMA           |
| 31409A7G8       | 865895         | 150,310.00          | 70,400.97              | 4.3000                            | FNMA           |
| 31406VSJ6       | 821421         | 641,470.00          | 122,258.67             | 4.3000                            | FNMA           |
| 31407CA49       | 826327         | 319,296.00          | 34,426.18              | 4.3000                            | FNMA           |
| 31409A2P3       | 865782         | 530,705.00          | 97,394.19              | 4.3000                            | FNMA           |
| 3140JUWV2       | BO0659         | 435,530.00          | 115,924.18             | 4.3000                            | FNMA           |
| 3140JUY40       | BO0730         | 1,974,603.00        | 692,155.39             | 4.3000                            | FNMA           |
| 3140JYVT0       | BO4225         | 594,661.00          | 172,283.00             | 4.3000                            | FNMA           |
| 3140JWYN4       | BO2516         | 2,234,151.00        | 703,518.18             | 4.3000                            | FNMA           |
| 3140K1KP0       | BO5701         | 124,650.00          | 114,580.96             | 4.3000                            | FNMA           |
| 3140MURH5       | BW3187         | 400,000.00          | 349,569.58             | 4.3000                            | FNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 3140MUTU4       | BW3262         | 3,022,552.00        | 2,423,969.82           | 4.3000                            | FNMA           |
| 3140MYNY4       | BW6706         | 4,728,512.00        | 4,566,204.45           | 4.3000                            | FNMA           |
| 3140N2GJ4       | BW9200         | 2,474,459.00        | 2,367,583.43           | 4.3000                            | FNMA           |
| 3140N65A6       | BX2640         | 786,408.00          | 762,027.91             | 4.3000                            | FNMA           |
| 31419CHC0       | AE2026         | 101,123.00          | 39,072.84              | 4.2500                            | FNMA           |
| 3138AMT21       | AI7768         | 452,030.00          | 176,714.67             | 4.2500                            | FNMA           |
| 3138AX7M7       | AJ6299         | 164,185.00          | 119,644.63             | 4.2500                            | FNMA           |
| 3138E2BT1       | AJ9049         | 53,464.00           | 38,451.26              | 4.2500                            | FNMA           |
| 3140JWYM6       | BO2515         | 1,750,187.00        | 714,628.32             | 4.1750                            | FNMA           |
| 3140K1KN5       | BO5700         | 357,570.00          | 327,855.85             | 4.1750                            | FNMA           |
| 3140JYVS2       | BO4224         | 1,323,709.00        | 124,175.83             | 4.1750                            | FNMA           |
| 3140K1MY9       | BO5774         | 209,899.00          | 192,787.85             | 4.1750                            | FNMA           |
| 3140MURF9       | BW3185         | 1,253,240.00        | 646,137.83             | 4.0500                            | FNMA           |
| 3140MUTV2       | BW3263         | 521,886.00          | 504,983.14             | 4.0500                            | FNMA           |
| 3140MUTS9       | BW3260         | 1,633,946.00        | 1,577,560.05           | 4.0500                            | FNMA           |
| 3140MYNX6       | BW6705         | 178,375.00          | 172,366.15             | 4.0500                            | FNMA           |
| 3138AUWC7       | AJ3342         | 221,201.00          | 159,289.72             | 4.0000                            | FNMA           |
| 3138AYAA7       | AJ6300         | 170,548.00          | 123,713.28             | 4.0000                            | FNMA           |
| 3138E1ED5       | AJ8231         | 392,438.00          | 157,121.10             | 4.0000                            | FNMA           |
| 3138ED3C3       | AK8894         | 1,061,010.00        | 127,723.23             | 4.0000                            | FNMA           |
| 3140JJSB6       | BN2313         | 6,315,390.00        | 1,286,087.73           | 3.9250                            | FNMA           |
| 3140JLDF8       | BN3701         | 4,304,970.00        | 1,192,801.95           | 3.9250                            | FNMA           |
| 3140JMUL4       | BN5086         | 1,036,705.00        | 689,501.25             | 3.9250                            | FNMA           |
| 3140JLFM1       | BN3771         | 2,507,570.00        | 769,207.81             | 3.9250                            | FNMA           |
| 3140MURE2       | BW3184         | 1,813,781.00        | 1,745,118.04           | 3.8000                            | FNMA           |
| 3140MURG7       | BW3186         | 393,424.00          | 379,649.19             | 3.8000                            | FNMA           |
| 3140MUTR1       | BW3259         | 826,329.00          | 795,343.88             | 3.8000                            | FNMA           |
| 3140MUTT7       | BW3261         | 375,537.00          | 362,834.57             | 3.8000                            | FNMA           |
| 3140N64Z2       | BX2639         | 199,206.00          | 193,109.85             | 3.8000                            | FNMA           |
| 3140A4LL3       | DA3930         | 831,828.00          | 560,406.13             | 3.7800                            | FNMA           |
| 3140A6H58       | DA5651         | 208,724.00          | 205,946.11             | 3.7800                            | FNMA           |
| 3140A6H90       | DA5655         | 1,538,631.00        | 1,377,293.73           | 3.7800                            | FNMA           |
| 3140A6K96       | DA5719         | 629,705.00          | 622,934.46             | 3.7800                            | FNMA           |
| 3140YWF32       | DA8285         | 513,574.00          | 508,763.80             | 3.7800                            | FNMA           |
| 3140A9WB2       | DB0641         | 498,048.00          | 494,046.55             | 3.7800                            | FNMA           |
| 3140AEH85       | DB4754         | 462,940.00          | 461,091.14             | 3.7800                            | FNMA           |
| 3140AEKU2       | DB4806         | 577,014.00          | 575,400.41             | 3.7800                            | FNMA           |
| 3140AKKQ7       | DB9302         | 407,678.00          | 407,136.98             | 3.7800                            | FNMA           |
| 3140AKL86       | DB9350         | 835,489.00          | 835,489.00             | 3.7700                            | FNMA           |
| 3138AGDZ8       | AI2819         | 71,601.00           | 49,700.73              | 3.7500                            | FNMA           |
| 3138AGCS5       | AI2780         | 190,736.00          | 134,020.78             | 3.7500                            | FNMA           |
| 3138ANKF9       | AI8393         | 99,723.00           | 70,652.20              | 3.7500                            | FNMA           |
| 3140GUHM2       | BH5635         | 2,094,380.00        | 212,102.29             | 3.6750                            | FNMA           |
| 3140GWBG7       | BH7238         | 1,963,903.00        | 778,376.79             | 3.6750                            | FNMA           |
| 3140GYGU7       | BH9210         | 5,058,687.00        | 2,108,968.20           | 3.6750                            | FNMA           |
| 3140H1UZ1       | BJ0599         | 2,487,247.00        | 1,039,713.98           | 3.6750                            | FNMA           |
| 3140JGDF9       | BN0101         | 7,259,381.00        | 2,236,289.64           | 3.6750                            | FNMA           |
| 3140JJS A8      | BN2312         | 6,465,062.00        | 1,898,675.19           | 3.6750                            | FNMA           |
| 3140JLDE1       | BN3700         | 2,272,558.00        | 1,006,525.33           | 3.6750                            | FNMA           |
| 3140JLFL3       | BN3770         | 978,976.00          | 750,923.80             | 3.6750                            | FNMA           |
| 3140JYVR4       | BO4223         | 1,351,595.00        | 470,579.04             | 3.6750                            | FNMA           |
| 3140K1KM7       | BO5699         | 564,692.00          | 254,641.84             | 3.6750                            | FNMA           |
| 3140K1MX1       | BO5773         | 99,730.00           | 65,537.20              | 3.6750                            | FNMA           |
| 3138MKKD7       | AQ3891         | 298,288.00          | 82,114.64              | 3.6500                            | FNMA           |
| 3140HLQG4       | BK6754         | 261,900.00          | 231,193.32             | 3.5500                            | FNMA           |
| 3140HLRW8       | BK6800         | 2,679,415.00        | 951,615.62             | 3.5500                            | FNMA           |
| 3140JLDD3       | BN3699         | 907,705.00          | 172,893.75             | 3.5500                            | FNMA           |
| 3140JLFK5       | BN3769         | 225,921.00          | 75,263.85              | 3.5500                            | FNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 3140JMUJ9       | BN5084         | 488,435.00          | 151,090.36             | 3.5500                            | FNMA           |
| 3140JGBS3       | BN0048         | 7,504,031.00        | 3,128,971.59           | 3.5500                            | FNMA           |
| 3140JGDE2       | BN0100         | 5,619,051.00        | 1,714,917.76           | 3.5500                            | FNMA           |
| 3140JJR92       | BN2311         | 1,627,592.00        | 302,241.19             | 3.5500                            | FNMA           |
| 3140K7R54       | BP0507         | 217,344.00          | 195,348.19             | 3.5500                            | FNMA           |
| 3140MRMH7       | BW0359         | 252,200.00          | 241,991.30             | 3.5500                            | FNMA           |
| 3140MURD4       | BW3183         | 1,537,215.00        | 1,475,125.95           | 3.5500                            | FNMA           |
| 3140MUTQ3       | BW3258         | 822,594.00          | 789,582.28             | 3.5500                            | FNMA           |
| 31419HS94       | AE6843         | 257,528.00          | 67,190.99              | 3.5000                            | FNMA           |
| 3138AGCQ9       | AI2778         | 328,794.00          | 53,980.60              | 3.5000                            | FNMA           |
| 3138AGD21       | AI2820         | 275,602.00          | 179,140.88             | 3.5000                            | FNMA           |
| 3138AG7A0       | AI3588         | 250,387.00          | 105,079.48             | 3.5000                            | FNMA           |
| 3138AHUD6       | AI4179         | 344,019.00          | 142,140.14             | 3.5000                            | FNMA           |
| 3140HLQF6       | BK6753         | 1,665,233.00        | 210,751.07             | 3.4250                            | FNMA           |
| 3140JLFFJ8      | BN3768         | 154,620.00          | 132,260.06             | 3.4250                            | FNMA           |
| 3140HLRV0       | BK6799         | 6,220,462.00        | 1,757,182.06           | 3.4250                            | FNMA           |
| 3140JGBR5       | BN0047         | 1,812,532.00        | 488,806.25             | 3.4250                            | FNMA           |
| 3140JGDD4       | BN0099         | 1,015,191.00        | 337,747.73             | 3.4250                            | FNMA           |
| 3140HHP41       | BK4042         | 3,301,467.00        | 992,064.46             | 3.3000                            | FNMA           |
| 3140HHQH1       | BK4055         | 3,299,174.00        | 523,327.28             | 3.3000                            | FNMA           |
| 3140HLQE9       | BK6752         | 6,976,809.00        | 1,866,338.65           | 3.3000                            | FNMA           |
| 3140HLRU2       | BK6798         | 4,051,844.00        | 1,547,544.91           | 3.3000                            | FNMA           |
| 3140JGDC6       | BN0098         | 403,315.00          | 224,256.07             | 3.3000                            | FNMA           |
| 3140JGBQ7       | BN0046         | 2,096,521.00        | 465,735.90             | 3.3000                            | FNMA           |
| 3140JYVQ6       | BO4222         | 486,712.00          | 289,778.63             | 3.3000                            | FNMA           |
| 3140K1KL9       | BO5698         | 4,385,255.00        | 2,356,400.24           | 3.3000                            | FNMA           |
| 3140K1MW3       | BO5772         | 7,063,211.00        | 3,323,620.11           | 3.3000                            | FNMA           |
| 3140KAHS8       | BP2940         | 173,730.00          | 158,588.95             | 3.3000                            | FNMA           |
| 3140K4JL5       | BO8366         | 935,874.00          | 252,170.06             | 3.3000                            | FNMA           |
| 3140K7R39       | BP0505         | 1,125,000.00        | 913,051.35             | 3.3000                            | FNMA           |
| 3140MRMG9       | BW0358         | 506,650.00          | 484,252.06             | 3.3000                            | FNMA           |
| 3140MRMJ3       | BW0360         | 509,400.00          | 489,210.95             | 3.3000                            | FNMA           |
| 3140MURB8       | BW3181         | 1,035,273.00        | 832,297.68             | 3.3000                            | FNMA           |
| 3140MUTP5       | BW3257         | 927,656.00          | 887,461.89             | 3.3000                            | FNMA           |
| 3140MYNW8       | BW6704         | 207,700.00          | 199,874.10             | 3.3000                            | FNMA           |
| 3140N2GH8       | BW9199         | 346,450.00          | 333,908.61             | 3.3000                            | FNMA           |
| 3140N64Y5       | BX2638         | 1,208,248.00        | 1,167,158.20           | 3.3000                            | FNMA           |
| 3140N67H9       | BX2695         | 537,518.00          | 520,465.64             | 3.3000                            | FNMA           |
| 3140N9HE9       | BX4728         | 344,303.00          | 334,012.08             | 3.3000                            | FNMA           |
| 3140NCAX7       | BX7221         | 275,203.00          | 267,789.28             | 3.3000                            | FNMA           |
| 3140NB5Y3       | BX7162         | 1,697,069.00        | 1,647,479.63           | 3.3000                            | FNMA           |
| 3140NEVH5       | BX9615         | 869,340.00          | 847,330.63             | 3.3000                            | FNMA           |
| 3140NEW92       | BX9671         | 1,435,778.00        | 1,091,194.74           | 3.3000                            | FNMA           |
| 3140NLCN7       | BY3676         | 179,016.00          | 175,036.43             | 3.3000                            | FNMA           |
| 3140NLD22       | BY3720         | 493,571.00          | 475,674.88             | 3.3000                            | FNMA           |
| 3140NQV54       | BY7835         | 1,355,877.00        | 1,327,531.31           | 3.2900                            | FNMA           |
| 3140A0W21       | DA0664         | 2,098,947.00        | 2,061,620.21           | 3.2800                            | FNMA           |
| 3140A0ZF9       | DA0741         | 1,215,285.00        | 1,194,527.43           | 3.2800                            | FNMA           |
| 3140A4LK5       | DA3929         | 736,587.00          | 499,468.81             | 3.2800                            | FNMA           |
| 3140A9WA4       | DB0640         | 513,052.00          | 508,471.34             | 3.2800                            | FNMA           |
| 3140A6H41       | DA5650         | 674,053.00          | 665,019.52             | 3.2800                            | FNMA           |
| 3140A6K88       | DA5718         | 351,414.00          | 347,204.95             | 3.2800                            | FNMA           |
| 3138AG7C6       | AI3590         | 182,106.00          | 125,030.16             | 3.2500                            | FNMA           |
| 3138AG7H5       | AI3595         | 407,623.00          | 143,929.25             | 3.2500                            | FNMA           |
| 3138AKBN8       | AI5444         | 191,910.00          | 132,482.33             | 3.2500                            | FNMA           |
| 3140FV6K7       | BE9873         | 3,889,821.00        | 996,494.08             | 3.1750                            | FNMA           |
| 3140GPM47       | BH1278         | 5,932,304.00        | 2,255,934.76           | 3.1750                            | FNMA           |
| 3140GSET5       | BH3745         | 2,723,378.00        | 618,161.87             | 3.1750                            | FNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 3140GUHL4       | BH5634         | 3,217,151.00        | 1,608,069.41           | 3.1750                            | FNMA           |
| 3140GWBH5       | BH7239         | 538,390.00          | 293,749.11             | 3.1750                            | FNMA           |
| 3140K7R21       | BP0504         | 7,681,915.00        | 3,624,309.88           | 3.1750                            | FNMA           |
| 3140K7TC7       | BP0546         | 4,844,523.00        | 2,875,905.18           | 3.1750                            | FNMA           |
| 3140KAHR0       | BP2939         | 5,440,598.00        | 3,382,176.86           | 3.1750                            | FNMA           |
| 3140KAKG0       | BP2994         | 3,767,915.00        | 1,825,411.98           | 3.1750                            | FNMA           |
| 3140KCLK6       | BP4829         | 2,495,946.00        | 1,217,323.64           | 3.1750                            | FNMA           |
| 3140KCM41       | BP4878         | 921,532.00          | 471,738.63             | 3.1750                            | FNMA           |
| 3140KKA20       | BQ0024         | 419,930.00          | 365,994.92             | 3.1750                            | FNMA           |
| 3140KJCJ4       | BP9972         | 1,113,497.00        | 693,044.76             | 3.1750                            | FNMA           |
| 3140KKB78       | BQ0061         | 342,712.00          | 315,652.06             | 3.0500                            | FNMA           |
| 3140KJCH8       | BP9971         | 1,372,538.00        | 1,159,397.26           | 3.0500                            | FNMA           |
| 3140KKAZ7       | BQ0023         | 1,104,353.00        | 521,494.22             | 3.0500                            | FNMA           |
| 3140KX3M6       | BR0803         | 191,334.00          | 177,172.60             | 3.0500                            | FNMA           |
| 3140MLVT4       | BV6925         | 2,018,409.00        | 1,924,871.99           | 3.0500                            | FNMA           |
| 3140N2GG0       | BW9198         | 481,324.00          | 462,861.86             | 3.0500                            | FNMA           |
| 3140MRMF1       | BW0357         | 2,110,327.00        | 1,998,943.71           | 3.0500                            | FNMA           |
| 3140MURA0       | BW3180         | 495,070.00          | 473,956.54             | 3.0500                            | FNMA           |
| 3140MURC6       | BW3182         | 469,612.00          | 450,834.07             | 3.0500                            | FNMA           |
| 3138Y1MF9       | AX0357         | 3,064,382.00        | 1,080,974.03           | 3.0250                            | FNMA           |
| 3138Y3F48       | AX1986         | 2,033,082.00        | 560,267.04             | 3.0250                            | FNMA           |
| 3138Y6LC6       | AX4822         | 3,222,297.00        | 694,814.58             | 3.0250                            | FNMA           |
| 3138Y8LD0       | AX6623         | 1,532,334.00        | 726,424.76             | 3.0250                            | FNMA           |
| 3138YBDJ9       | AX9104         | 2,665,253.00        | 1,399,236.17           | 3.0250                            | FNMA           |
| 3138YEJ99       | AY1187         | 3,182,611.00        | 1,160,718.42           | 3.0250                            | FNMA           |
| 3138YGTT9       | AY3261         | 141,786.00          | 111,846.46             | 3.0250                            | FNMA           |
| 3140KAKS4       | BP3004         | 775,442.00          | 542,492.83             | 2.9250                            | FNMA           |
| 3140KJCG0       | BP9970         | 247,311.00          | 226,604.10             | 2.9250                            | FNMA           |
| 3140KCM33       | BP4877         | 1,826,328.00        | 1,370,142.40           | 2.9250                            | FNMA           |
| 3140KKAY0       | BQ0022         | 174,503.00          | 160,310.28             | 2.9250                            | FNMA           |
| 3140KKB60       | BQ0060         | 1,123,230.00        | 688,387.88             | 2.9250                            | FNMA           |
| 3140HLRT5       | BK6797         | 147,299.00          | 126,386.15             | 2.8000                            | FNMA           |
| 3140JLDB7       | BN3697         | 125,994.00          | 110,518.59             | 2.8000                            | FNMA           |
| 3140JJR76       | BN2309         | 267,212.00          | 234,246.51             | 2.8000                            | FNMA           |
| 3140JLFH2       | BN3767         | 373,883.00          | 189,179.05             | 2.8000                            | FNMA           |
| 3140JQEF6       | BN7333         | 550,180.00          | 468,614.45             | 2.8000                            | FNMA           |
| 3140JMUH3       | BN5083         | 315,691.00          | 278,054.68             | 2.8000                            | FNMA           |
| 3140JSXH7       | BN9679         | 107,830.00          | 95,817.74              | 2.8000                            | FNMA           |
| 3140JUY32       | BO0729         | 609,523.00          | 368,293.00             | 2.8000                            | FNMA           |
| 3140JWYK0       | BO2513         | 1,275,239.00        | 749,200.38             | 2.8000                            | FNMA           |
| 3140JYVP8       | BO4221         | 178,718.00          | 159,426.51             | 2.8000                            | FNMA           |
| 3140K1KK1       | BO5697         | 137,782.00          | 123,769.19             | 2.8000                            | FNMA           |
| 3140K7TB9       | BP0545         | 148,266.00          | 134,074.85             | 2.8000                            | FNMA           |
| 3140KAHQ2       | BP2938         | 211,666.00          | 191,793.73             | 2.8000                            | FNMA           |
| 3140KAKF2       | BP2993         | 293,294.00          | 139,564.06             | 2.8000                            | FNMA           |
| 3140KJCF2       | BP9969         | 162,000.00          | 148,297.57             | 2.8000                            | FNMA           |
| 3140KKAX2       | BQ0021         | 589,763.00          | 539,377.95             | 2.8000                            | FNMA           |
| 3140KX3L8       | BR0802         | 337,353.00          | 311,399.50             | 2.8000                            | FNMA           |
| 3140KKB52       | BQ0059         | 1,556,199.00        | 917,539.39             | 2.8000                            | FNMA           |
| 3140KQ6W6       | BQ5384         | 865,350.00          | 791,947.35             | 2.8000                            | FNMA           |
| 3140MLVS6       | BV6924         | 786,521.00          | 748,986.84             | 2.8000                            | FNMA           |
| 3140MLVU1       | BV6926         | 153,260.00          | 146,407.33             | 2.8000                            | FNMA           |
| 3140MRME4       | BW0356         | 436,279.00          | 415,921.45             | 2.8000                            | FNMA           |
| 3140MUQ94       | BW3179         | 234,259.00          | 147,432.29             | 2.8000                            | FNMA           |
| 3140FTHM6       | BE7435         | 396,720.00          | 151,650.14             | 2.6750                            | FNMA           |
| 3140FUM39       | BE8477         | 3,588,825.00        | 2,236,611.79           | 2.6750                            | FNMA           |
| 3140GSES7       | BH3744         | 438,491.00          | 99,596.22              | 2.6750                            | FNMA           |
| 3140FV6J0       | BE9872         | 4,794,023.00        | 1,518,009.73           | 2.6750                            | FNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 3140GPM39       | BH1277         | 851,659.00          | 399,252.85             | 2.6750                            | FNMA           |
| 3140GUHJ9       | BH5632         | 244,150.00          | 190,879.01             | 2.6750                            | FNMA           |
| 3140EB4J7       | BA7124         | 3,334,389.00        | 1,378,306.71           | 2.5500                            | FNMA           |
| 3140EXBK8       | BC2741         | 3,241,192.00        | 1,396,967.30           | 2.5500                            | FNMA           |
| 3140EYXA4       | BC4272         | 3,951,082.00        | 1,539,295.91           | 2.5500                            | FNMA           |
| 3140F13H3       | BC6199         | 4,033,843.00        | 1,111,931.29           | 2.5500                            | FNMA           |
| 3140F4P34       | BC8541         | 3,827,416.00        | 1,833,545.64           | 2.5500                            | FNMA           |
| 3140F7VD8       | BD0611         | 5,180,761.00        | 1,674,602.06           | 2.5500                            | FNMA           |
| 3140F92G9       | BD2574         | 2,503,313.00        | 1,569,564.98           | 2.5500                            | FNMA           |
| 3140FCH84       | BD4754         | 6,089,300.00        | 2,803,359.80           | 2.5500                            | FNMA           |
| 3140FFBK6       | BD7241         | 3,389,792.00        | 1,161,759.31           | 2.5500                            | FNMA           |
| 3140FHAJ6       | BD9008         | 4,147,190.00        | 1,877,070.92           | 2.5500                            | FNMA           |
| 3140FLQ84       | BE1378         | 4,888,550.00        | 2,187,167.09           | 2.5500                            | FNMA           |
| 3140FNT53       | BE3271         | 2,159,763.00        | 442,139.86             | 2.5500                            | FNMA           |
| 3140FQMG9       | BE4858         | 5,319,128.00        | 1,966,448.42           | 2.5500                            | FNMA           |
| 3140FTHL8       | BE7434         | 4,932,418.00        | 1,928,380.97           | 2.5500                            | FNMA           |
| 3140FUM21       | BE8476         | 3,407,803.00        | 1,565,118.35           | 2.5500                            | FNMA           |
| 3140FV6H4       | BE9871         | 1,375,005.00        | 408,397.58             | 2.5500                            | FNMA           |
| 3140KQ6V8       | BQ5383         | 367,810.00          | 337,486.98             | 2.5500                            | FNMA           |
| 3140KRAT6       | BQ5417         | 1,461,858.00        | 786,223.42             | 2.5500                            | FNMA           |
| 3140KX3K0       | BR0801         | 723,436.00          | 483,025.44             | 2.5500                            | FNMA           |
| 3140KX5U6       | BR0858         | 114,810.00          | 106,178.44             | 2.5500                            | FNMA           |
| 3140MAN59       | BU8511         | 265,562.00          | 250,927.38             | 2.5500                            | FNMA           |
| 3140MG5D9       | BV3543         | 7,406,314.00        | 6,673,553.15           | 2.5500                            | FNMA           |
| 3140MHAG4       | BV3606         | 2,892,734.00        | 2,204,395.72           | 2.5500                            | FNMA           |
| 3140MLVR8       | BV6923         | 1,414,602.00        | 1,103,337.13           | 2.5500                            | FNMA           |
| 3140MRMD6       | BW0355         | 525,820.00          | 500,456.60             | 2.5500                            | FNMA           |
| 3140E5PW8       | BA1336         | 1,010,335.00        | 448,248.64             | 2.5250                            | FNMA           |
| 3140E7UC2       | BA3278         | 2,161,851.00        | 1,171,531.93           | 2.5250                            | FNMA           |
| 3140EASQ7       | BA5926         | 4,800,970.00        | 1,477,443.69           | 2.5250                            | FNMA           |
| 3140KX3J3       | BR0800         | 296,794.00          | 272,465.73             | 2.3000                            | FNMA           |
| 3140KX4T0       | BR0833         | 471,242.00          | 296,399.43             | 2.3000                            | FNMA           |
| 3140KX5R3       | BR0855         | 1,839,730.00        | 1,461,772.72           | 2.3000                            | FNMA           |
| 3140KX7G5       | BR0894         | 413,219.00          | 378,682.16             | 2.3000                            | FNMA           |
| 3140L8AF7       | BR9005         | 189,347.00          | 174,582.38             | 2.3000                            | FNMA           |
| 3140L8BW9       | BR9052         | 178,794.00          | 165,739.07             | 2.3000                            | FNMA           |
| 3140M4AZ1       | BU2723         | 295,850.00          | 276,503.92             | 2.3000                            | FNMA           |
| 3140MAMQ4       | BU8466         | 4,349,140.00        | 3,891,624.26           | 2.3000                            | FNMA           |
| 3140MAN34       | BU8509         | 2,946,674.00        | 2,595,980.38           | 2.3000                            | FNMA           |
| 3140MG5C1       | BV3542         | 2,403,969.00        | 2,264,727.94           | 2.3000                            | FNMA           |
| 3140MHAF6       | BV3605         | 336,785.00          | 318,727.54             | 2.3000                            | FNMA           |
| 3138MPUQ6       | AQ7790         | 815,284.00          | 176,457.40             | 2.1500                            | FNMA           |
| 3140KX7F7       | BR0893         | 231,584.00          | 213,244.64             | 2.0500                            | FNMA           |
| 3140L8AE0       | BR9004         | 1,533,818.00        | 1,169,724.40           | 2.0500                            | FNMA           |
| 3140L8BV1       | BR9051         | 1,462,443.00        | 1,189,066.95           | 2.0500                            | FNMA           |
| 3140LSAX4       | BT3621         | 2,371,254.00        | 2,192,116.24           | 2.0500                            | FNMA           |
| 3140LSCB0       | BT3665         | 2,182,314.00        | 1,781,108.05           | 2.0500                            | FNMA           |
| 3140LWQK6       | BT7657         | 5,286,656.00        | 4,548,196.02           | 2.0500                            | FNMA           |
| 3140LWR74       | BT7709         | 3,855,706.00        | 3,123,207.05           | 2.0500                            | FNMA           |
| 3140M36N5       | BU2676         | 7,037,679.00        | 6,484,101.63           | 2.0500                            | FNMA           |
| 3140M4AY4       | BU2722         | 6,195,226.00        | 5,545,303.87           | 2.0500                            | FNMA           |
| 3140MAMP6       | BU8465         | 4,342,971.00        | 4,069,422.92           | 2.0500                            | FNMA           |
| 3140MAMR2       | BU8467         | 305,036.00          | 287,221.02             | 2.0500                            | FNMA           |
| 3140MAN42       | BU8510         | 401,196.00          | 378,546.07             | 2.0500                            | FNMA           |
| 3140MAN26       | BU8508         | 1,865,349.00        | 1,713,978.41           | 2.0500                            | FNMA           |
| 3140MG5B3       | BV3541         | 1,800,200.00        | 1,686,809.95           | 2.0500                            | FNMA           |
| 3140MHAE9       | BV3604         | 559,567.00          | 498,334.22             | 2.0500                            | FNMA           |
| 3138NYKM6       | AR2099         | 618,473.00          | 359,137.03             | 2.0300                            | FNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 3138W67M2       | AR8999         | 3,707,696.00        | 1,359,978.84           | 2.0250                            | FNMA           |
| 3138WS2Y3       | AT5290         | 4,409,234.00        | 1,648,130.94           | 2.0250                            | FNMA           |
| 3138WWTZ2       | AT8667         | 1,805,205.00        | 522,136.76             | 2.0250                            | FNMA           |
| 3138X04R6       | AU1731         | 1,647,618.00        | 532,615.38             | 2.0250                            | FNMA           |
| 3138X36N7       | AU4476         | 3,055,766.00        | 1,124,764.14           | 2.0250                            | FNMA           |
| 3138X6QP3       | AU6761         | 3,326,065.00        | 1,370,515.56           | 2.0250                            | FNMA           |
| 3138X9AK5       | AU9009         | 2,174,047.00        | 485,821.49             | 2.0250                            | FNMA           |
| 3138XDZT0       | AV2553         | 1,211,446.00        | 308,252.91             | 2.0250                            | FNMA           |
| 3138XH7D7       | AV6291         | 462,455.00          | 115,245.18             | 2.0250                            | FNMA           |
| 3138W23B9       | AR5293         | 393,484.00          | 188,489.36             | 1.5300                            | FNMA           |
| 3618GENN4       | CZ3097         | 409,413.00          | 407,268.55             | 8.3750                            | GNMA           |
| 3618FQ4N9       | CX4429         | 322,854.00          | 320,515.22             | 8.2500                            | GNMA           |
| 3618G5VZ7       | CY6032         | 362,277.00          | 360,122.99             | 8.2500                            | GNMA           |
| 3618GENM6       | CZ3096         | 250,236.00          | 248,779.85             | 8.2500                            | GNMA           |
| 3618GPJ61       | DA0285         | 244,348.00          | 243,334.50             | 8.2500                            | GNMA           |
| 3618FQ4M1       | CX4428         | 343,457.00          | 340,905.60             | 8.1250                            | GNMA           |
| 3618G5VY0       | CY6031         | 343,151.00          | 341,058.28             | 8.1250                            | GNMA           |
| 3618GENL8       | CZ3095         | 319,113.00          | 317,367.77             | 8.1250                            | GNMA           |
| 3618GPJ53       | DA0284         | 489,326.00          | 487,182.69             | 8.1250                            | GNMA           |
| 3618FQ4L3       | CX4427         | 1,248,926.00        | 1,239,353.10           | 8.0000                            | GNMA           |
| 3618FLFB4       | CX0162         | 1,238,025.00        | 1,227,472.79           | 7.8750                            | GNMA           |
| 3618FQ4K5       | CX4426         | 1,601,790.00        | 1,589,159.93           | 7.8750                            | GNMA           |
| 3618G2GR9       | CY2908         | 284,570.00          | 282,539.76             | 7.8750                            | GNMA           |
| 3618J5N34       | DE0410         | 359,728.00          | 359,492.76             | 7.8750                            | GNMA           |
| 3618F6WZ5       | CV9664         | 323,717.00          | 320,656.99             | 7.7500                            | GNMA           |
| 3618FLFA6       | CX0161         | 308,898.00          | 306,188.95             | 7.7500                            | GNMA           |
| 3618FQ4J8       | CX4425         | 3,304,526.00        | 2,883,473.34           | 7.7500                            | GNMA           |
| 3618G2GP3       | CY2906         | 1,691,121.00        | 1,678,559.07           | 7.7500                            | GNMA           |
| 3618G2GQ1       | CY2907         | 1,662,402.00        | 1,649,900.91           | 7.7500                            | GNMA           |
| 3618G5VX2       | CY6030         | 382,445.00          | 379,555.99             | 7.7500                            | GNMA           |
| 3618GPJ38       | DA0282         | 386,125.00          | 384,352.93             | 7.7500                            | GNMA           |
| 3618FLE90       | CX0160         | 628,005.00          | 619,678.43             | 7.6250                            | GNMA           |
| 3618FTQB5       | CX6750         | 350,072.00          | 345,855.16             | 7.6250                            | GNMA           |
| 3618FQ4H2       | CX4424         | 2,215,476.00        | 2,196,707.13           | 7.6250                            | GNMA           |
| 3618FTQC3       | CX6751         | 425,799.00          | 422,420.32             | 7.6250                            | GNMA           |
| 3618GPJ20       | DA0281         | 372,627.00          | 370,859.97             | 7.6250                            | GNMA           |
| 3618HKF99       | DC4692         | 834,006.00          | 832,346.08             | 7.6250                            | GNMA           |
| 3618J0CL7       | DD6375         | 884,423.00          | 883,216.97             | 7.6250                            | GNMA           |
| 3618J5N26       | DE0409         | 765,655.00          | 765,153.38             | 7.6250                            | GNMA           |
| 3618FLE82       | CX0159         | 1,058,164.00        | 1,047,993.41           | 7.5000                            | GNMA           |
| 3618FQ4G4       | CX4423         | 5,357,029.00        | 4,973,725.43           | 7.5000                            | GNMA           |
| 3618FTP91       | CX6748         | 2,687,578.00        | 2,666,834.94           | 7.5000                            | GNMA           |
| 3618FTQA7       | CX6749         | 333,617.00          | 331,051.27             | 7.5000                            | GNMA           |
| 3618GPJZ7       | DA0280         | 526,291.00          | 523,769.08             | 7.5000                            | GNMA           |
| 3618HFSX3       | DC1434         | 323,804.00          | 322,920.35             | 7.5000                            | GNMA           |
| 3618HUAW1       | DD1821         | 1,475,317.00        | 1,473,321.83           | 7.5000                            | GNMA           |
| 3618J5NZ3       | DE0408         | 664,780.00          | 664,331.32             | 7.5000                            | GNMA           |
| 36205JLU7       | 391939         | 1,438,498.00        | 2,769.13               | 7.3750                            | GNMA           |
| 3618FLE74       | CX0158         | 1,602,856.00        | 1,587,829.38           | 7.3750                            | GNMA           |
| 3618FQ4F6       | CX4422         | 6,093,147.00        | 6,040,453.35           | 7.3750                            | GNMA           |
| 3618FTP75       | CX6746         | 1,228,351.00        | 1,218,456.16           | 7.3750                            | GNMA           |
| 3618FTP83       | CX6747         | 1,666,582.00        | 1,651,202.73           | 7.3750                            | GNMA           |
| 3618G5VW4       | CY6029         | 1,408,036.00        | 1,395,420.58           | 7.3750                            | GNMA           |
| 3618GBGP3       | CZ0206         | 398,095.00          | 395,515.60             | 7.3750                            | GNMA           |
| 3618GENK0       | CZ3094         | 505,324.00          | 502,087.44             | 7.3750                            | GNMA           |
| 3618GPJX2       | DA0278         | 293,183.00          | 291,412.85             | 7.3750                            | GNMA           |
| 3618GPJY0       | DA0279         | 1,335,118.00        | 1,328,344.13           | 7.3750                            | GNMA           |
| 3618H8R69       | DB5909         | 349,551.00          | 348,332.30             | 7.3750                            | GNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 3618HFSW5       | DC1433         | 1,495,021.00        | 1,490,853.40           | 7.3750                            | GNMA           |
| 3618JHXR4       | DF0688         | 904,132.00          | 904,132.00             | 7.3750                            | GNMA           |
| 3618FLE66       | CX0157         | 1,270,640.00        | 1,258,323.37           | 7.2500                            | GNMA           |
| 3618FQ4E9       | CX4421         | 4,508,192.00        | 4,468,169.16           | 7.2500                            | GNMA           |
| 3618FTP67       | CX6745         | 1,894,412.00        | 1,877,709.61           | 7.2500                            | GNMA           |
| 3618G5VV6       | CY6028         | 948,810.00          | 941,246.03             | 7.2500                            | GNMA           |
| 3618GBGN8       | CZ0205         | 301,501.00          | 299,507.72             | 7.2500                            | GNMA           |
| 3618GPJW4       | DA0277         | 338,029.00          | 336,089.48             | 7.2500                            | GNMA           |
| 3618H0BC0       | DA9035         | 343,417.00          | 341,758.88             | 7.2500                            | GNMA           |
| 3618H8R51       | DB5908         | 506,715.00          | 504,853.25             | 7.2500                            | GNMA           |
| 3618JHXP8       | DF0686         | 909,889.00          | 909,889.00             | 7.2500                            | GNMA           |
| 3618HFSV7       | DC1432         | 824,039.00          | 821,684.45             | 7.2500                            | GNMA           |
| 3618HKF81       | DC4691         | 938,020.00          | 936,007.16             | 7.2500                            | GNMA           |
| 3618HUAV3       | DD1820         | 944,172.00          | 942,822.83             | 7.2500                            | GNMA           |
| 3618J5NY6       | DE0407         | 731,479.00          | 730,959.39             | 7.2500                            | GNMA           |
| 3618JHXQ6       | DF0687         | 294,566.00          | 294,566.00             | 7.2500                            | GNMA           |
| 3618FDKA8       | CW4789         | 764,139.00          | 756,488.05             | 7.1250                            | GNMA           |
| 3618FQ4D1       | CX4420         | 509,436.00          | 504,839.41             | 7.1250                            | GNMA           |
| 3618GPJV6       | DA0276         | 1,416,825.00        | 1,409,339.13           | 7.1250                            | GNMA           |
| 3618H0A98       | DA9032         | 1,692,811.00        | 1,685,134.89           | 7.1250                            | GNMA           |
| 3618J5NW0       | DE0405         | 401,097.00          | 400,796.75             | 7.1250                            | GNMA           |
| 3618H8R44       | DB5907         | 4,008,515.00        | 3,992,447.04           | 7.1250                            | GNMA           |
| 3618HKF73       | DC4690         | 635,338.00          | 633,930.02             | 7.1250                            | GNMA           |
| 3618HFSU9       | DC1431         | 4,760,613.00        | 4,745,622.88           | 7.1250                            | GNMA           |
| 3618JHXM5       | DF0684         | 1,315,489.00        | 1,315,489.00           | 7.1250                            | GNMA           |
| 3618J5NX8       | DE0406         | 668,878.00          | 668,392.47             | 7.1250                            | GNMA           |
| 3618JHXM3       | DF0685         | 3,694,688.00        | 3,694,688.00           | 7.1250                            | GNMA           |
| 3618FQ4C3       | CX4419         | 230,571.00          | 228,335.36             | 7.0000                            | GNMA           |
| 3618FTP59       | CX6744         | 730,317.00          | 723,972.93             | 7.0000                            | GNMA           |
| 3618GPJU8       | DA0275         | 1,059,890.00        | 1,054,252.75           | 7.0000                            | GNMA           |
| 3618H0BA4       | DA9033         | 394,915.00          | 393,116.97             | 7.0000                            | GNMA           |
| 3618H8R36       | DB5906         | 1,590,050.00        | 1,584,045.01           | 7.0000                            | GNMA           |
| 3618HFST2       | DC1430         | 2,019,701.00        | 2,010,532.33           | 7.0000                            | GNMA           |
| 36212H5L0       | 534651         | 910,769.00          | 18,555.36              | 6.9500                            | GNMA           |
| 36205JKX2       | 391910         | 6,463,790.00        | 1,241.74               | 6.9000                            | GNMA           |
| 36206SBS2       | 419549         | 1,410,467.00        | 6,147.65               | 6.9000                            | GNMA           |
| 36206SD35       | 419622         | 1,256,015.00        | 5,223.13               | 6.9000                            | GNMA           |
| 3618FDJ93       | CW4788         | 346,606.00          | 343,048.09             | 6.8750                            | GNMA           |
| 3618FQ4B5       | CX4418         | 1,216,612.00        | 1,204,968.20           | 6.8750                            | GNMA           |
| 3618GPJS3       | DA0273         | 253,326.00          | 251,951.53             | 6.8750                            | GNMA           |
| 3618GPJT1       | DA0274         | 229,025.00          | 227,489.01             | 6.8750                            | GNMA           |
| 3618H0A80       | DA9031         | 3,303,046.00        | 3,285,132.89           | 6.8750                            | GNMA           |
| 3618H8R28       | DB5905         | 3,077,612.00        | 3,065,612.79           | 6.8750                            | GNMA           |
| 3618HFSS4       | DC1429         | 3,208,452.00        | 3,196,159.36           | 6.8750                            | GNMA           |
| 3618HKF65       | DC4689         | 392,456.00          | 391,548.52             | 6.8750                            | GNMA           |
| 3618JHXL7       | DF0683         | 323,516.00          | 323,516.00             | 6.8750                            | GNMA           |
| 3618J5NV2       | DE0404         | 407,483.00          | 407,172.94             | 6.8750                            | GNMA           |
| 36205JHX6       | 391846         | 1,560,105.00        | 1,952.99               | 6.8500                            | GNMA           |
| 36205JHU2       | 391843         | 1,683,342.00        | 1,880.01               | 6.8500                            | GNMA           |
| 3618GPJR5       | DA0272         | 4,908,694.00        | 4,878,928.57           | 6.7500                            | GNMA           |
| 3618J5NT7       | DE0402         | 708,485.00          | 707,909.58             | 6.7500                            | GNMA           |
| 3618H0A72       | DA9030         | 4,453,101.00        | 4,427,323.33           | 6.7500                            | GNMA           |
| 3618H8RZ5       | DB5904         | 3,747,251.00        | 3,732,253.11           | 6.7500                            | GNMA           |
| 3618J5NU4       | DE0403         | 572,595.00          | 572,136.30             | 6.7500                            | GNMA           |
| 3618HFSR6       | DC1428         | 4,421,376.00        | 4,406,531.46           | 6.7500                            | GNMA           |
| 3618HKF57       | DC4688         | 1,508,327.00        | 1,504,735.99           | 6.7500                            | GNMA           |
| 36207LQP6       | 435262         | 2,089,862.00        | 6,408.44               | 6.7000                            | GNMA           |
| 36208NSU8       | 456031         | 2,536,765.00        | 6,711.96               | 6.7000                            | GNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 36205JK95       | 391920         | 3,734,051.00        | 2,607.88               | 6.6300                            | GNMA           |
| 36205JLN3       | 391933         | 3,042,164.00        | 3,985.79               | 6.6300                            | GNMA           |
| 36205JLV5       | 391940         | 4,060,115.00        | 6,818.52               | 6.6300                            | GNMA           |
| 36206SBT0       | 419550         | 3,816,381.00        | 8,452.97               | 6.6300                            | GNMA           |
| 3618H8RY8       | DB5903         | 709,825.00          | 706,934.50             | 6.6250                            | GNMA           |
| 36208NUD3       | 456080         | 742,825.00          | 9,376.66               | 6.6000                            | GNMA           |
| 3618H0BE6       | DA9037         | 996,270.00          | 991,286.55             | 6.5000                            | GNMA           |
| 3618HKF40       | DC4687         | 366,629.00          | 365,716.37             | 6.5000                            | GNMA           |
| 36212AS55       | 528040         | 967,650.00          | 26,916.33              | 6.4500                            | GNMA           |
| 36212H6J4       | 534673         | 345,958.00          | 25,694.66              | 6.4500                            | GNMA           |
| 3618HKF32       | DC4686         | 479,738.00          | 478,514.57             | 6.3750                            | GNMA           |
| 36206SDJ0       | 419605         | 3,214,413.00        | 5,057.45               | 6.3500                            | GNMA           |
| 36211NE46       | 517755         | 14,499,371.00       | 18,713.09              | 6.2500                            | GNMA           |
| 36211VEX4       | 524050         | 1,124,491.00        | 3,171.90               | 6.2500                            | GNMA           |
| 3618F6WY8       | CV9663         | 395,796.00          | 390,286.52             | 6.2500                            | GNMA           |
| 3618GKGS7       | CZ7409         | 1,666,244.00        | 1,653,808.02           | 6.2500                            | GNMA           |
| 3618GPJQ7       | DA0271         | 3,098,850.00        | 3,078,846.95           | 6.2500                            | GNMA           |
| 3618H0BG1       | DA9039         | 1,312,016.00        | 1,304,618.36           | 6.2500                            | GNMA           |
| 36209DMT8       | 468470         | 1,743,347.00        | 8,809.81               | 6.1500                            | GNMA           |
| 3618FTP42       | CX6743         | 406,761.00          | 402,651.33             | 6.1250                            | GNMA           |
| 36209DPG3       | 468523         | 1,210,153.00        | 17,725.29              | 6.0500                            | GNMA           |
| 36209WKP6       | 483702         | 1,034,627.00        | 7,494.82               | 6.0500                            | GNMA           |
| 36210V6X4       | 504086         | 257,634.00          | 5,482.26               | 6.0500                            | GNMA           |
| 3618FQ4R0       | CX4432         | 1,337,410.00        | 1,321,831.88           | 6.0000                            | GNMA           |
| 3618FTP34       | CX6742         | 451,259.00          | 446,619.58             | 6.0000                            | GNMA           |
| 3618G2GT5       | CY2910         | 5,713,386.00        | 5,653,584.44           | 6.0000                            | GNMA           |
| 3618G5V38       | CY6034         | 8,422,968.00        | 8,336,758.26           | 6.0000                            | GNMA           |
| 3618GBGM0       | CZ0204         | 7,473,023.00        | 7,409,137.82           | 6.0000                            | GNMA           |
| 3618GKGR9       | CZ7408         | 4,385,966.00        | 4,352,639.16           | 6.0000                            | GNMA           |
| 3618GPJP9       | DA0270         | 1,840,939.00        | 1,827,897.16           | 6.0000                            | GNMA           |
| 3618H0BF3       | DA9038         | 1,229,368.00        | 1,222,562.83           | 6.0000                            | GNMA           |
| 3618H8RX0       | DB5902         | 1,625,591.00        | 1,617,936.57           | 6.0000                            | GNMA           |
| 3618HFSQ8       | DC1427         | 3,954,792.00        | 3,938,623.78           | 6.0000                            | GNMA           |
| 3618HUAU5       | DD1819         | 493,892.00          | 490,355.96             | 6.0000                            | GNMA           |
| 3618HKF24       | DC4685         | 2,941,043.00        | 2,932,846.40           | 6.0000                            | GNMA           |
| 3618FTP26       | CX6741         | 347,922.00          | 342,527.92             | 5.8750                            | GNMA           |
| 36209WLS9       | 483737         | 9,133,958.00        | 3,449.12               | 5.8500                            | GNMA           |
| 36209PH91       | 477356         | 2,752,651.00        | 17,844.74              | 5.7500                            | GNMA           |
| 36209WME9       | 483757         | 1,391,021.00        | 16,990.48              | 5.7500                            | GNMA           |
| 36210G4G6       | 492323         | 4,512,854.00        | 10,615.32              | 5.7500                            | GNMA           |
| 36210G5F7       | 492346         | 1,483,334.00        | 29,507.21              | 5.7500                            | GNMA           |
| 36210L5Z2       | 495964         | 2,587,181.00        | 22,815.79              | 5.7500                            | GNMA           |
| 36210MC90       | 496096         | 2,936,577.00        | 39,592.24              | 5.7500                            | GNMA           |
| 36290NYN6       | 613717         | 10,904,071.00       | 40,479.39              | 5.7500                            | GNMA           |
| 36296TJ61       | 700585         | 536,051.00          | 84,793.38              | 5.7500                            | GNMA           |
| 36297AP64       | 706145         | 484,577.00          | 90,745.57              | 5.7500                            | GNMA           |
| 36297AM34       | 706078         | 352,683.00          | 111,144.15             | 5.7500                            | GNMA           |
| 3618AXSQ6       | CS5027         | 1,531,349.00        | 1,497,861.67           | 5.7500                            | GNMA           |
| 3618B6Q86       | CT1379         | 3,441,056.00        | 3,371,631.75           | 5.7500                            | GNMA           |
| 3618BBWR6       | CT6056         | 1,968,210.00        | 1,930,845.84           | 5.7500                            | GNMA           |
| 3618BHQV1       | CU0468         | 770,237.00          | 757,206.94             | 5.7500                            | GNMA           |
| 3618FDJ85       | CW4787         | 98,826.00           | 96,720.25              | 5.7500                            | GNMA           |
| 3618FQ4Q2       | CX4431         | 1,148,392.00        | 1,134,852.32           | 5.7500                            | GNMA           |
| 3618G2GS7       | CY2909         | 1,157,265.00        | 1,144,231.69           | 5.7500                            | GNMA           |
| 3618HKFZ1       | DC4684         | 2,993,085.00        | 2,984,403.82           | 5.7500                            | GNMA           |
| 3618HUAT8       | DD1818         | 4,118,200.00        | 4,110,255.17           | 5.7500                            | GNMA           |
| 3618J5NS9       | DE0401         | 5,872,394.00        | 5,866,766.54           | 5.7500                            | GNMA           |
| 3618JH XK9      | DF0682         | 7,400,798.00        | 7,400,798.00           | 5.7500                            | GNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 36290NUX8       | 613598         | 16,130,998.00       | 195,183.84             | 5.6500                            | GNMA           |
| 36295MTJ8       | 674753         | 250,102.00          | 45,492.91              | 5.5000                            | GNMA           |
| 36295YKZ5       | 684412         | 104,332.00          | 67,783.88              | 5.5000                            | GNMA           |
| 36296PHX2       | 696946         | 266,868.00          | 60,531.98              | 5.5000                            | GNMA           |
| 36296RR74       | 699010         | 540,604.00          | 78,164.36              | 5.5000                            | GNMA           |
| 36296TTR4       | 700860         | 205,040.00          | 51,845.57              | 5.5000                            | GNMA           |
| 36296TTT0       | 700862         | 610,531.00          | 154,264.38             | 5.5000                            | GNMA           |
| 36296W5Y8       | 703863         | 893,115.00          | 133,585.76             | 5.5000                            | GNMA           |
| 36296XBB9       | 703934         | 998,601.00          | 64,192.79              | 5.5000                            | GNMA           |
| 36297AU92       | 706308         | 1,215,149.00        | 109,051.86             | 5.5000                            | GNMA           |
| 36297AM26       | 706077         | 625,318.00          | 73,600.94              | 5.5000                            | GNMA           |
| 36297AY23       | 706429         | 2,213,918.00        | 57,610.74              | 5.5000                            | GNMA           |
| 36297AP56       | 706144         | 450,627.00          | 65,786.62              | 5.5000                            | GNMA           |
| 36297AQ97       | 706180         | 897,583.00          | 126,851.10             | 5.5000                            | GNMA           |
| 3620A2TK2       | 717054         | 539,687.00          | 38,119.38              | 5.5000                            | GNMA           |
| 3620A2SW7       | 717033         | 1,212,003.00        | 115,225.30             | 5.5000                            | GNMA           |
| 3618AXSP8       | CS5026         | 783,158.00          | 766,700.64             | 5.5000                            | GNMA           |
| 3618BBWQ8       | CT6055         | 198,831.00          | 193,554.36             | 5.5000                            | GNMA           |
| 3618BPV47       | CU6035         | 2,576,565.00        | 2,526,045.52           | 5.5000                            | GNMA           |
| 3618F3GE7       | CV6497         | 4,632,777.00        | 4,558,837.10           | 5.5000                            | GNMA           |
| 3618F6WX0       | CV9662         | 5,254,159.00        | 5,174,121.35           | 5.5000                            | GNMA           |
| 3618FDJ77       | CW4786         | 7,561,623.00        | 7,454,988.61           | 5.5000                            | GNMA           |
| 3618FQ4P4       | CX4430         | 5,932,122.00        | 5,853,179.17           | 5.5000                            | GNMA           |
| 3618G5V20       | CY6033         | 293,781.00          | 290,723.06             | 5.5000                            | GNMA           |
| 36210WAG4       | 504107         | 15,929,877.00       | 92,565.14              | 5.4900                            | GNMA           |
| 36211E6P8       | 511278         | 2,027,667.00        | 21,229.54              | 5.4900                            | GNMA           |
| 36290NRP9       | 613494         | 12,624,241.00       | 111,127.09             | 5.4900                            | GNMA           |
| 36201KYG5       | 585811         | 579,188.00          | 36,434.57              | 5.4900                            | GNMA           |
| 36290NUZ3       | 613600         | 13,416,795.00       | 190,750.79             | 5.4900                            | GNMA           |
| 36200BQZ3       | 596372         | 1,320,403.00        | 37,838.14              | 5.4900                            | GNMA           |
| 36211E7H5       | 511296         | 10,346,456.00       | 11,960.71              | 5.4500                            | GNMA           |
| 36211FBJ3       | 511341         | 2,843,747.00        | 18,595.97              | 5.4500                            | GNMA           |
| 36211NDC9       | 517699         | 1,050,874.00        | 9,311.49               | 5.4500                            | GNMA           |
| 36295JBX3       | 671554         | 181,592.00          | 110,231.46             | 5.3750                            | GNMA           |
| 36294TU60       | 659505         | 655,505.00          | 62,603.78              | 5.3750                            | GNMA           |
| 36294VYA2       | 661405         | 776,814.00          | 27,444.92              | 5.3750                            | GNMA           |
| 36294YKQ6       | 663703         | 677,238.00          | 39,788.62              | 5.3750                            | GNMA           |
| 36290NYP1       | 613718         | 3,238,320.00        | 72,959.32              | 5.2500                            | GNMA           |
| 36290NYR7       | 613720         | 2,672,182.00        | 90,644.72              | 5.2500                            | GNMA           |
| 36292HUB7       | 649578         | 320,040.00          | 91,417.50              | 5.2500                            | GNMA           |
| 36292MB27       | 652657         | 1,651,181.00        | 138,919.94             | 5.2500                            | GNMA           |
| 36294YDC5       | 663499         | 75,089.00           | 45,648.80              | 5.2500                            | GNMA           |
| 36295FMV3       | 669172         | 2,769,886.00        | 72,346.03              | 5.2500                            | GNMA           |
| 36295MTK5       | 674754         | 418,572.00          | 14,172.05              | 5.2500                            | GNMA           |
| 36295WUG0       | 682883         | 517,928.00          | 85,195.56              | 5.2500                            | GNMA           |
| 36296N5H5       | 696648         | 90,614.00           | 59,779.25              | 5.2500                            | GNMA           |
| 3620A6K71       | 720418         | 439,292.00          | 127,760.70             | 5.2500                            | GNMA           |
| 3620ADFK3       | 726570         | 3,117,037.00        | 121,404.11             | 5.2500                            | GNMA           |
| 3620ADHH8       | 726632         | 2,537,221.00        | 226,558.78             | 5.2500                            | GNMA           |
| 3620ADJ78       | 726686         | 303,896.00          | 97,987.85              | 5.2500                            | GNMA           |
| 3620AF5G8       | 729047         | 2,989,544.00        | 330,473.70             | 5.2500                            | GNMA           |
| 3620AF5P8       | 729054         | 591,034.00          | 138,254.07             | 5.2500                            | GNMA           |
| 3620AF6H5       | 729072         | 1,961,715.00        | 119,746.90             | 5.2500                            | GNMA           |
| 3618AQZP5       | CR9750         | 1,787,284.00        | 1,745,394.77           | 5.2500                            | GNMA           |
| 3618AXSN3       | CS5025         | 941,625.00          | 920,921.87             | 5.2500                            | GNMA           |
| 3618F3GD9       | CV6496         | 365,872.00          | 359,361.51             | 5.2500                            | GNMA           |
| 3618B6Q78       | CT1378         | 241,403.00          | 236,373.45             | 5.2500                            | GNMA           |
| 36292J2L2       | 650679         | 268,086.00          | 86,113.73              | 5.1500                            | GNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 36292KB39       | 650858         | 460,385.00          | 107,685.63             | 5.1500                            | GNMA           |
| 36294PXW8       | 655993         | 822,307.00          | 60,818.11              | 5.1250                            | GNMA           |
| 36294TQS7       | 659365         | 764,732.00          | 49,509.16              | 5.1250                            | GNMA           |
| 36294T6E0       | 659769         | 190,465.00          | 66,391.46              | 5.1250                            | GNMA           |
| 36294T6G5       | 659771         | 1,381,336.00        | 68,594.62              | 5.1250                            | GNMA           |
| 36294VU32       | 661302         | 706,346.00          | 180,003.57             | 5.1250                            | GNMA           |
| 36294VU57       | 661304         | 1,802,165.00        | 112,254.67             | 5.1250                            | GNMA           |
| 36294YC93       | 663496         | 225,622.00          | 137,747.42             | 5.1250                            | GNMA           |
| 36295CUN9       | 666689         | 717,203.00          | 100,812.12             | 5.1250                            | GNMA           |
| 36295EU54       | 668504         | 737,307.00          | 47,626.57              | 5.1250                            | GNMA           |
| 36291VQQ9       | 639563         | 62,033.00           | 17,655.48              | 5.1000                            | GNMA           |
| 36291RD82       | 635627         | 981,375.00          | 79,402.72              | 5.1000                            | GNMA           |
| 36291VZQ9       | 639851         | 312,136.00          | 90,769.11              | 5.1000                            | GNMA           |
| 36291VKZ5       | 639412         | 850,105.00          | 31,295.43              | 5.1000                            | GNMA           |
| 36201KYF7       | 585810         | 565,762.00          | 30,614.92              | 5.0000                            | GNMA           |
| 36201K3N4       | 585905         | 397,170.00          | 96,328.05              | 5.0000                            | GNMA           |
| 36290NYS5       | 613721         | 14,768,689.00       | 102,797.66             | 5.0000                            | GNMA           |
| 36291MTY9       | 632467         | 799,272.00          | 88,298.00              | 5.0000                            | GNMA           |
| 36291VZV8       | 639856         | 697,465.00          | 112,937.88             | 5.0000                            | GNMA           |
| 36292LVY7       | 652331         | 433,368.00          | 89,338.43              | 5.0000                            | GNMA           |
| 36292NXB1       | 654174         | 65,746.00           | 29,211.23              | 5.0000                            | GNMA           |
| 36295FMU5       | 669171         | 2,755,127.00        | 50,064.93              | 5.0000                            | GNMA           |
| 36295FSK1       | 669322         | 709,920.00          | 72,080.02              | 5.0000                            | GNMA           |
| 36295JJU1       | 671775         | 235,660.00          | 146,060.88             | 5.0000                            | GNMA           |
| 36295WTH0       | 682852         | 173,442.00          | 104,116.08             | 5.0000                            | GNMA           |
| 36295MWY1       | 674863         | 423,198.00          | 63,525.29              | 5.0000                            | GNMA           |
| 3620A6NB9       | 720486         | 875,380.00          | 81,242.00              | 5.0000                            | GNMA           |
| 3620ADFH0       | 726568         | 744,175.00          | 112,201.15             | 5.0000                            | GNMA           |
| 3620ADFJ6       | 726569         | 2,984,750.00        | 83,513.53              | 5.0000                            | GNMA           |
| 3620ADJ29       | 726681         | 1,796,165.00        | 143,654.38             | 5.0000                            | GNMA           |
| 3620ADJ37       | 726682         | 1,297,560.00        | 124,631.20             | 5.0000                            | GNMA           |
| 3620ADJ60       | 726685         | 1,382,436.00        | 109,899.61             | 5.0000                            | GNMA           |
| 3620ADL67       | 726749         | 1,816,614.00        | 102,258.97             | 5.0000                            | GNMA           |
| 3620AF5F0       | 729046         | 4,724,484.00        | 451,582.89             | 5.0000                            | GNMA           |
| 36230LW70       | 752470         | 254,186.00          | 118,570.66             | 5.0000                            | GNMA           |
| 3620AWQM5       | 742160         | 1,220,249.00        | 56,689.39              | 5.0000                            | GNMA           |
| 3620C43N8       | 748805         | 266,116.00          | 53,314.49              | 5.0000                            | GNMA           |
| 36230L4F3       | 752622         | 518,619.00          | 85,817.71              | 5.0000                            | GNMA           |
| 36230LYN3       | 752517         | 1,136,386.00        | 72,380.80              | 5.0000                            | GNMA           |
| 36212UQ95       | 544180         | 126,286.00          | 93,787.51              | 5.0000                            | GNMA           |
| 36176DW66       | 763269         | 354,375.00          | 70,535.08              | 5.0000                            | GNMA           |
| 3618AAC42       | CQ7291         | 2,595,116.00        | 2,291,316.98           | 5.0000                            | GNMA           |
| 3618ALNF1       | CR5790         | 3,669,043.00        | 3,359,943.88           | 5.0000                            | GNMA           |
| 3618AXSM5       | CS5024         | 651,496.00          | 635,818.28             | 5.0000                            | GNMA           |
| 3618B6Q60       | CT1377         | 188,123.00          | 183,975.36             | 5.0000                            | GNMA           |
| 3618BBWP0       | CT6054         | 273,716.00          | 267,979.14             | 5.0000                            | GNMA           |
| 3618AQZN0       | CR9749         | 3,454,425.00        | 2,685,747.86           | 5.0000                            | GNMA           |
| 36292NYZ7       | 654228         | 342,115.00          | 55,028.94              | 4.9500                            | GNMA           |
| 36292LTT1       | 652262         | 129,773.00          | 68,920.16              | 4.9500                            | GNMA           |
| 36292FAD9       | 647204         | 2,520,578.00        | 105,933.47             | 4.9500                            | GNMA           |
| 36292HTW3       | 649565         | 240,314.00          | 29,283.46              | 4.9500                            | GNMA           |
| 36292LZ56       | 652464         | 186,889.00          | 104,955.44             | 4.9500                            | GNMA           |
| 36291RFS6       | 635677         | 691,006.00          | 88,418.31              | 4.9000                            | GNMA           |
| 36291RD74       | 635626         | 807,192.00          | 43,321.00              | 4.9000                            | GNMA           |
| 36291VTP8       | 639658         | 255,464.00          | 37,673.34              | 4.9000                            | GNMA           |
| 36292JX20       | 650597         | 304,698.00          | 75,677.93              | 4.9000                            | GNMA           |
| 36292KA30       | 650826         | 636,038.00          | 89,148.38              | 4.9000                            | GNMA           |
| 36295FPP3       | 669230         | 350,626.00          | 69,222.06              | 4.8750                            | GNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 36294T6B6       | 659766         | 328,911.00          | 33,344.10              | 4.8750                            | GNMA           |
| 36294TWX9       | 659562         | 339,911.00          | 91,111.91              | 4.8750                            | GNMA           |
| 36294VU24       | 661301         | 666,852.00          | 32,113.20              | 4.8750                            | GNMA           |
| 36294VU40       | 661303         | 724,623.00          | 51,715.54              | 4.8750                            | GNMA           |
| 36294YKR4       | 663704         | 125,497.00          | 65,696.80              | 4.8750                            | GNMA           |
| 36294YHV9       | 663644         | 356,790.00          | 90,239.85              | 4.8750                            | GNMA           |
| 36295EU47       | 668503         | 562,535.00          | 102,946.27             | 4.8750                            | GNMA           |
| 36294YEV2       | 663548         | 516,525.00          | 67,983.93              | 4.8750                            | GNMA           |
| 36295FSH8       | 669320         | 510,381.00          | 103,856.79             | 4.8750                            | GNMA           |
| 36292LXH2       | 652380         | 646,292.00          | 62,286.46              | 4.8500                            | GNMA           |
| 36292CY65       | 645233         | 739,913.00          | 71,770.74              | 4.8000                            | GNMA           |
| 36292FAA5       | 647201         | 447,417.00          | 38,670.27              | 4.8000                            | GNMA           |
| 36291RHL9       | 635735         | 16,249,451.00       | 434,792.71             | 4.7500                            | GNMA           |
| 36291VKU6       | 639407         | 4,258,619.00        | 49,270.22              | 4.7500                            | GNMA           |
| 36291RDS8       | 635613         | 11,445,722.00       | 204,652.35             | 4.7500                            | GNMA           |
| 36291RGT3       | 635710         | 561,187.00          | 50,173.81              | 4.7500                            | GNMA           |
| 36291VWR0       | 639756         | 1,207,151.00        | 64,497.20              | 4.7500                            | GNMA           |
| 36291VSC8       | 639615         | 533,627.00          | 83,026.73              | 4.7500                            | GNMA           |
| 36292JY86       | 650635         | 338,841.00          | 79,738.58              | 4.7500                            | GNMA           |
| 36292LVN1       | 652321         | 111,393.00          | 18,686.59              | 4.7500                            | GNMA           |
| 36292NYY0       | 654227         | 723,992.00          | 49,827.02              | 4.7500                            | GNMA           |
| 36294TU86       | 659507         | 54,087.00           | 30,519.53              | 4.7500                            | GNMA           |
| 36295JGL4       | 671703         | 540,013.00          | 91,644.25              | 4.7500                            | GNMA           |
| 36295MTG4       | 674751         | 412,070.00          | 101,696.39             | 4.7500                            | GNMA           |
| 36295MTW9       | 674765         | 3,237,382.00        | 109,241.35             | 4.7500                            | GNMA           |
| 3620AWMK3       | 742062         | 2,995,209.00        | 199,969.50             | 4.7500                            | GNMA           |
| 3620AWMU1       | 742071         | 2,472,314.00        | 62,515.74              | 4.7500                            | GNMA           |
| 3620AWQC7       | 742151         | 1,467,713.00        | 116,858.80             | 4.7500                            | GNMA           |
| 3620C43P3       | 748806         | 3,951,179.00        | 245,080.44             | 4.7500                            | GNMA           |
| 36230LYM5       | 752516         | 5,890,380.00        | 917,879.72             | 4.7500                            | GNMA           |
| 36176DUZ4       | 763200         | 1,484,261.00        | 444,505.92             | 4.7500                            | GNMA           |
| 36176DW25       | 763265         | 868,554.00          | 99,610.07              | 4.7500                            | GNMA           |
| 36176M6B4       | 770666         | 653,237.00          | 102,442.38             | 4.7500                            | GNMA           |
| 36176NA43       | 770727         | 1,163,114.00        | 60,819.57              | 4.7500                            | GNMA           |
| 36176NDL2       | 770807         | 1,530,994.00        | 96,885.16              | 4.7500                            | GNMA           |
| 36176NJE2       | 770961         | 437,289.00          | 176,886.66             | 4.7500                            | GNMA           |
| 36176NJB8       | 770958         | 3,440,771.00        | 185,793.96             | 4.7500                            | GNMA           |
| 36212URP8       | 544194         | 3,727,852.00        | 350,258.90             | 4.7500                            | GNMA           |
| 36176M4K6       | 770626         | 3,595,590.00        | 109,826.10             | 4.7500                            | GNMA           |
| 36176YED5       | 779832         | 1,182,339.00        | 73,696.62              | 4.7500                            | GNMA           |
| 36294NLE6       | 654725         | 785,197.00          | 282,550.89             | 4.7500                            | GNMA           |
| 36176YBD8       | 779736         | 330,958.00          | 54,699.91              | 4.7500                            | GNMA           |
| 36177QWT6       | 796057         | 117,796.00          | 88,512.34              | 4.7500                            | GNMA           |
| 3618ALNE4       | CR5789         | 6,390,457.00        | 5,575,825.42           | 4.7500                            | GNMA           |
| 3618AXSL7       | CS5023         | 360,339.00          | 351,243.09             | 4.7500                            | GNMA           |
| 3618AQZM2       | CR9748         | 3,443,085.00        | 3,353,694.60           | 4.7500                            | GNMA           |
| 36291RD66       | 635625         | 1,303,578.00        | 103,252.49             | 4.7000                            | GNMA           |
| 36291VWD1       | 639744         | 1,037,910.00        | 74,313.70              | 4.7000                            | GNMA           |
| 36292HTX1       | 649566         | 325,316.00          | 44,887.70              | 4.7000                            | GNMA           |
| 36291RHM7       | 635736         | 5,035,619.00        | 98,636.97              | 4.6000                            | GNMA           |
| 36201KXJ0       | 585781         | 1,557,264.00        | 58,800.65              | 4.6000                            | GNMA           |
| 36291DDK6       | 624806         | 1,228,670.00        | 71,061.78              | 4.6000                            | GNMA           |
| 36291DFW8       | 624881         | 1,444,578.00        | 87,278.99              | 4.6000                            | GNMA           |
| 36291MZC0       | 632639         | 932,203.00          | 34,085.00              | 4.6000                            | GNMA           |
| 36291MTW3       | 632465         | 1,746,260.00        | 34,770.03              | 4.6000                            | GNMA           |
| 36291RF31       | 635686         | 330,245.00          | 40,154.87              | 4.6000                            | GNMA           |
| 36291RKC5       | 635791         | 274,130.00          | 27,761.72              | 4.6000                            | GNMA           |
| 36291VQC0       | 639551         | 289,146.00          | 61,613.34              | 4.6000                            | GNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 36292BXL5       | 644283         | 129,652.00          | 69,124.10              | 4.6000                            | GNMA           |
| 36291RDV1       | 635616         | 5,718,527.00        | 107,995.31             | 4.5500                            | GNMA           |
| 36292CY40       | 645231         | 396,588.00          | 54,703.02              | 4.5500                            | GNMA           |
| 36292E3Y4       | 647115         | 229,560.00          | 69,520.41              | 4.5500                            | GNMA           |
| 36291VY72       | 639834         | 1,261,598.00        | 29,751.41              | 4.5000                            | GNMA           |
| 3620C43R9       | 748808         | 303,551.00          | 59,560.21              | 4.5000                            | GNMA           |
| 3620C43Q1       | 748807         | 2,754,833.00        | 136,246.80             | 4.5000                            | GNMA           |
| 36230MAR8       | 752716         | 194,335.00          | 134,618.15             | 4.5000                            | GNMA           |
| 36176DXB4       | 763274         | 370,387.00          | 105,913.98             | 4.5000                            | GNMA           |
| 36176NF97       | 770892         | 256,375.00          | 40,107.61              | 4.5000                            | GNMA           |
| 36213SQN8       | 563061         | 143,051.00          | 99,230.69              | 4.5000                            | GNMA           |
| 36176DU50       | 763204         | 1,681,533.00        | 138,258.02             | 4.5000                            | GNMA           |
| 36176M5Y5       | 770663         | 239,157.00          | 49,548.87              | 4.5000                            | GNMA           |
| 36176NET4       | 770846         | 116,817.00          | 85,083.05              | 4.5000                            | GNMA           |
| 36176NJF9       | 770962         | 83,617.00           | 59,670.55              | 4.5000                            | GNMA           |
| 36212UQ87       | 544179         | 677,676.00          | 40,407.53              | 4.5000                            | GNMA           |
| 36213SQ40       | 563075         | 543,884.00          | 121,128.00             | 4.5000                            | GNMA           |
| 36176NAZ4       | 770724         | 899,229.00          | 74,217.96              | 4.5000                            | GNMA           |
| 36176NEX5       | 770850         | 425,011.00          | 77,044.84              | 4.5000                            | GNMA           |
| 36176NGB1       | 770894         | 757,653.00          | 136,386.35             | 4.5000                            | GNMA           |
| 36212URT0       | 544198         | 2,244,568.00        | 183,361.92             | 4.5000                            | GNMA           |
| 36176M4H3       | 770624         | 3,334,254.00        | 82,636.72              | 4.5000                            | GNMA           |
| 36294NHR2       | 654640         | 1,556,169.00        | 47,754.92              | 4.5000                            | GNMA           |
| 36294NLK2       | 654730         | 1,513,298.00        | 179,457.72             | 4.5000                            | GNMA           |
| 36176M4B6       | 770618         | 1,859,679.00        | 125,007.92             | 4.5000                            | GNMA           |
| 36176YEE3       | 779833         | 1,989,735.00        | 83,396.79              | 4.5000                            | GNMA           |
| 36177HBA0       | 779933         | 1,129,249.00        | 63,210.49              | 4.5000                            | GNMA           |
| 3617J6CZ5       | BK5488         | 1,755,505.00        | 709,348.01             | 4.5000                            | GNMA           |
| 3617JCN80       | BL0415         | 5,025,722.00        | 1,752,616.82           | 4.5000                            | GNMA           |
| 3617JJTX4       | BL5966         | 4,800,207.00        | 1,068,412.76           | 4.5000                            | GNMA           |
| 3617JUUG4       | BM4183         | 3,120,792.00        | 1,148,038.39           | 4.5000                            | GNMA           |
| 3617JUUM1       | BM4188         | 3,539,313.00        | 1,092,866.64           | 4.5000                            | GNMA           |
| 3617KJQC1       | BO3151         | 211,734.00          | 192,182.51             | 4.5000                            | GNMA           |
| 3617K7NF3       | BN3990         | 2,500,867.00        | 931,971.86             | 4.5000                            | GNMA           |
| 3617K7PZ7       | BN4040         | 2,175,571.00        | 1,221,291.49           | 4.5000                            | GNMA           |
| 3617FSRS1       | CP3197         | 1,275,647.00        | 1,234,384.80           | 4.5000                            | GNMA           |
| 3618ALND6       | CR5788         | 248,006.00          | 241,006.18             | 4.5000                            | GNMA           |
| 3618AAC34       | CQ7290         | 176,781.00          | 171,607.84             | 4.5000                            | GNMA           |
| 36291RHN5       | 635737         | 8,931,433.00        | 275,757.36             | 4.4900                            | GNMA           |
| 36292FAG2       | 647207         | 1,166,189.00        | 81,192.81              | 4.4500                            | GNMA           |
| 36292FAB3       | 647202         | 1,951,978.00        | 151,073.30             | 4.4500                            | GNMA           |
| 36292HU76       | 649606         | 445,571.00          | 52,546.74              | 4.4500                            | GNMA           |
| 36292HU84       | 649607         | 646,929.00          | 37,657.18              | 4.4500                            | GNMA           |
| 36292G2F1       | 648874         | 249,963.00          | 136,137.42             | 4.4500                            | GNMA           |
| 36292NWN6       | 654153         | 166,607.00          | 15,703.37              | 4.4500                            | GNMA           |
| 3617K7PY0       | BN4039         | 1,733,316.00        | 333,145.93             | 4.3750                            | GNMA           |
| 3617KJPH1       | BO3124         | 819,069.00          | 199,929.26             | 4.3750                            | GNMA           |
| 36291RFZ0       | 635684         | 179,160.00          | 88,383.52              | 4.3500                            | GNMA           |
| 36291RDU3       | 635615         | 9,301,885.00        | 392,373.11             | 4.3500                            | GNMA           |
| 36291VTS2       | 639661         | 132,965.00          | 48,053.71              | 4.3500                            | GNMA           |
| 36292CTS3       | 645061         | 385,602.00          | 22,346.16              | 4.3000                            | GNMA           |
| 36292CWX8       | 645162         | 810,650.00          | 75,378.63              | 4.3000                            | GNMA           |
| 36176DU76       | 763206         | 1,806,246.00        | 235,586.85             | 4.2500                            | GNMA           |
| 36176NA92       | 770732         | 306,449.00          | 95,880.36              | 4.2500                            | GNMA           |
| 36294NHM3       | 654636         | 981,649.00          | 72,275.18              | 4.2500                            | GNMA           |
| 36294NLJ5       | 654729         | 1,558,262.00        | 311,958.38             | 4.2500                            | GNMA           |
| 36176YEC7       | 779831         | 1,887,326.00        | 81,156.77              | 4.2500                            | GNMA           |
| 36176YGB7       | 779894         | 646,415.00          | 99,699.82              | 4.2500                            | GNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 3620AFV20       | 728833         | 803,326.00          | 347,793.33             | 4.2500                            | GNMA           |
| 3617KJPG3       | BO3123         | 1,917,014.00        | 1,011,107.35           | 4.2500                            | GNMA           |
| 3617KJS39       | BO3238         | 2,153,268.00        | 1,508,350.62           | 4.2500                            | GNMA           |
| 3617LAYU0       | BP4323         | 273,390.00          | 249,952.38             | 4.2500                            | GNMA           |
| 3617FPJX5       | CP0278         | 1,732,534.00        | 1,668,168.42           | 4.2500                            | GNMA           |
| 3617FSRR3       | CP3196         | 5,223,055.00        | 5,038,611.51           | 4.2500                            | GNMA           |
| 3618AAC26       | CQ7289         | 253,079.00          | 245,347.78             | 4.2500                            | GNMA           |
| 3618AQZL4       | CR9747         | 306,234.00          | 297,637.83             | 4.2500                            | GNMA           |
| 3618ALNC8       | CR5787         | 2,066,586.00        | 1,997,813.45           | 4.2500                            | GNMA           |
| 3617KJS21       | BO3237         | 473,640.00          | 212,667.12             | 4.1250                            | GNMA           |
| 3617LAYT3       | BP4322         | 289,239.00          | 263,900.78             | 4.1250                            | GNMA           |
| 36176DWY5       | 763263         | 623,196.00          | 323,671.39             | 4.0000                            | GNMA           |
| 36177HBB8       | 779934         | 1,851,571.00        | 58,960.16              | 4.0000                            | GNMA           |
| 36176X6T1       | 779682         | 5,429,538.00        | 298,269.90             | 4.0000                            | GNMA           |
| 36177QWS8       | 796056         | 2,593,400.00        | 230,349.71             | 4.0000                            | GNMA           |
| 36178CJ61       | AA4785         | 2,028,961.00        | 203,824.68             | 4.0000                            | GNMA           |
| 3617FG3F1       | CO5298         | 325,004.00          | 312,867.07             | 4.0000                            | GNMA           |
| 3617FPJW7       | CP0277         | 1,359,052.00        | 1,309,919.70           | 4.0000                            | GNMA           |
| 3617FSRQ5       | CP3195         | 194,780.00          | 187,146.90             | 4.0000                            | GNMA           |
| 3617HTPM2       | BJ5828         | 251,853.00          | 224,376.84             | 3.8750                            | GNMA           |
| 3617J0YY7       | BK0727         | 4,888,617.00        | 2,230,695.11           | 3.8750                            | GNMA           |
| 3617J6CY8       | BK5487         | 7,319,102.00        | 3,828,581.61           | 3.8750                            | GNMA           |
| 3617JCN72       | BL0414         | 915,883.00          | 413,676.91             | 3.8750                            | GNMA           |
| 36176YF93       | 779892         | 412,211.00          | 102,870.29             | 3.7500                            | GNMA           |
| 36176YBF3       | 779738         | 1,537,544.00        | 270,836.28             | 3.7500                            | GNMA           |
| 36176X6S3       | 779681         | 2,982,069.00        | 144,664.27             | 3.7500                            | GNMA           |
| 36177QWU3       | 796058         | 3,058,340.00        | 501,746.40             | 3.7500                            | GNMA           |
| 36176P3K0       | 772402         | 729,752.00          | 162,856.72             | 3.7500                            | GNMA           |
| 36178CJ38       | AA4782         | 1,888,029.00        | 63,421.45              | 3.7500                            | GNMA           |
| 36178CJ46       | AA4783         | 4,577,316.00        | 265,424.75             | 3.7500                            | GNMA           |
| 36178CKA0       | AA4789         | 2,156,562.00        | 383,241.33             | 3.7500                            | GNMA           |
| 36178CKJ1       | AA4797         | 1,386,029.00        | 134,289.89             | 3.7500                            | GNMA           |
| 36178U3H4       | AB8000         | 754,316.00          | 58,183.89              | 3.7500                            | GNMA           |
| 3617FG3E4       | CO5297         | 2,486,246.00        | 2,389,026.77           | 3.7500                            | GNMA           |
| 3617J0YX9       | BK0726         | 6,261,874.00        | 3,526,431.35           | 3.6750                            | GNMA           |
| 3617B4GY7       | BC1115         | 1,274,475.00        | 324,352.24             | 3.6250                            | GNMA           |
| 3617B4H67       | BC1153         | 3,232,668.00        | 1,258,757.63           | 3.6250                            | GNMA           |
| 3617BKAL5       | BD3611         | 2,602,643.00        | 680,308.47             | 3.6250                            | GNMA           |
| 3617BKBB6       | BD3634         | 970,082.00          | 304,522.77             | 3.6250                            | GNMA           |
| 3617HHF49       | BI7387         | 1,288,348.00        | 546,093.06             | 3.6250                            | GNMA           |
| 3617HTPL4       | BJ5827         | 4,449,895.00        | 1,564,674.45           | 3.6250                            | GNMA           |
| 3617J6CX0       | BK5486         | 688,041.00          | 454,502.50             | 3.6250                            | GNMA           |
| 3617JCN64       | BL0413         | 930,266.00          | 307,085.57             | 3.6250                            | GNMA           |
| 3617KJSZ8       | BO3236         | 359,370.00          | 195,397.75             | 3.6250                            | GNMA           |
| 3617LAYS5       | BP4321         | 978,217.00          | 543,170.20             | 3.6250                            | GNMA           |
| 3617LMRT5       | BQ3198         | 616,940.00          | 392,118.03             | 3.6250                            | GNMA           |
| 3617LUR75       | BQ9510         | 470,584.00          | 192,211.96             | 3.6250                            | GNMA           |
| 3617M1AV3       | BR2720         | 209,019.00          | 190,226.68             | 3.6250                            | GNMA           |
| 36176DUW1       | 763197         | 355,593.00          | 138,031.47             | 3.5000                            | GNMA           |
| 36176DW58       | 763268         | 742,679.00          | 104,587.21             | 3.5000                            | GNMA           |
| 36178CJ95       | AA4788         | 769,792.00          | 187,739.05             | 3.5000                            | GNMA           |
| 36178CKH5       | AA4796         | 762,499.00          | 111,442.33             | 3.5000                            | GNMA           |
| 36179E2S6       | AC5285         | 307,959.00          | 77,163.72              | 3.5000                            | GNMA           |
| 3617HE2K4       | BI5278         | 1,362,445.00        | 590,212.94             | 3.5000                            | GNMA           |
| 3617HHF31       | BI7386         | 8,921,970.00        | 3,214,282.74           | 3.5000                            | GNMA           |
| 3617HTPK6       | BJ5826         | 2,631,092.00        | 986,468.87             | 3.5000                            | GNMA           |
| 3617J0YW1       | BK0725         | 1,502,217.00        | 434,551.66             | 3.5000                            | GNMA           |
| 3617F24W4       | CN3537         | 1,009,923.00        | 966,111.90             | 3.5000                            | GNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 3617FG3D6       | CO5296         | 2,476,597.00        | 2,366,089.16           | 3.5000                            | GNMA           |
| 3617H9YV6       | BI0724         | 1,395,119.00        | 253,290.16             | 3.3750                            | GNMA           |
| 3617HE2J7       | BI5277         | 5,617,967.00        | 1,980,973.85           | 3.3750                            | GNMA           |
| 3617HHF23       | BI7385         | 2,297,123.00        | 868,273.17             | 3.3750                            | GNMA           |
| 3617H0H28       | BH2949         | 3,292,091.00        | 1,081,628.41           | 3.2500                            | GNMA           |
| 3617H0J42       | BH2983         | 2,833,000.00        | 1,117,905.80           | 3.2500                            | GNMA           |
| 3617H9YU8       | BI0723         | 6,543,707.00        | 1,776,507.74           | 3.2500                            | GNMA           |
| 3617HE2H1       | BI5276         | 4,160,888.00        | 1,845,718.92           | 3.2500                            | GNMA           |
| 3617HHFZ0       | BI7384         | 1,714,863.00        | 367,203.10             | 3.2500                            | GNMA           |
| 3617LAYR7       | BP4320         | 437,261.00          | 238,123.08             | 3.2500                            | GNMA           |
| 3617LMRU2       | BQ3199         | 4,664,784.00        | 1,823,163.71           | 3.2500                            | GNMA           |
| 3617LUR67       | BQ9509         | 4,828,678.00        | 2,051,839.25           | 3.2500                            | GNMA           |
| 3617M1AU5       | BR2719         | 1,358,794.00        | 699,749.10             | 3.2500                            | GNMA           |
| 3617MBDY2       | BS1019         | 610,418.00          | 336,461.60             | 3.2500                            | GNMA           |
| 3617F24V6       | CN3536         | 465,268.00          | 443,595.63             | 3.2500                            | GNMA           |
| 3617FG3C8       | CO5295         | 588,331.00          | 314,002.24             | 3.2500                            | GNMA           |
| 36197MRE0       | AZ8585         | 3,229,411.00        | 470,233.54             | 3.1250                            | GNMA           |
| 3617ALYB0       | BA7906         | 2,973,249.00        | 464,177.00             | 3.1250                            | GNMA           |
| 3617B4GX9       | BC1114         | 393,989.00          | 155,342.10             | 3.1250                            | GNMA           |
| 3617B4H59       | BC1152         | 258,994.00          | 219,883.54             | 3.1250                            | GNMA           |
| 3617ALZU7       | BA7955         | 2,812,501.00        | 1,232,874.77           | 3.1250                            | GNMA           |
| 3617LUR59       | BQ9508         | 607,318.00          | 272,427.53             | 3.1250                            | GNMA           |
| 3617M1AT8       | BR2718         | 4,300,557.00        | 2,631,873.99           | 3.1250                            | GNMA           |
| 3617MBDX4       | BS1018         | 4,917,277.00        | 3,071,373.31           | 3.1250                            | GNMA           |
| 3617MNK36       | BT0314         | 5,829,793.00        | 3,253,882.18           | 3.1250                            | GNMA           |
| 3617MNNT6       | BT0402         | 3,120,794.00        | 2,241,333.72           | 3.1250                            | GNMA           |
| 3617N4TZ7       | BU3268         | 3,778,774.00        | 2,339,808.04           | 3.1250                            | GNMA           |
| 3617NLHW9       | BV6545         | 4,009,925.00        | 2,436,466.12           | 3.1250                            | GNMA           |
| 3617Q2EG6       | BW9135         | 400,707.00          | 365,942.95             | 3.1250                            | GNMA           |
| 3617NLMX1       | BV6674         | 1,630,988.00        | 860,630.77             | 3.1250                            | GNMA           |
| 3617NLP83       | BV6747         | 639,579.00          | 413,363.44             | 3.1250                            | GNMA           |
| 36183CM52       | AJ6680         | 1,002,157.00        | 90,700.63              | 3.0000                            | GNMA           |
| 36183CM86       | AJ6683         | 1,016,658.00        | 270,215.43             | 3.0000                            | GNMA           |
| 36183KET1       | AK1946         | 1,278,000.00        | 277,586.24             | 3.0000                            | GNMA           |
| 3617NLP75       | BV6746         | 592,490.00          | 107,851.68             | 3.0000                            | GNMA           |
| 3617Q2EF8       | BW9134         | 1,078,050.00        | 550,438.35             | 3.0000                            | GNMA           |
| 3617QJN20       | BY2209         | 529,754.00          | 353,106.31             | 3.0000                            | GNMA           |
| 3617QXTS6       | BZ3261         | 186,333.00          | 169,551.35             | 3.0000                            | GNMA           |
| 3617F2Y27       | CN3429         | 1,292,052.00        | 1,229,318.93           | 3.0000                            | GNMA           |
| 3617F24U8       | CN3535         | 1,812,455.00        | 1,722,680.58           | 3.0000                            | GNMA           |
| 3617F3CN3       | CN3677         | 610,681.00          | 583,549.40             | 3.0000                            | GNMA           |
| 3617FPJU1       | CP0275         | 156,854.00          | 149,748.10             | 3.0000                            | GNMA           |
| 3617NLHV1       | BV6544         | 577,621.00          | 522,318.34             | 2.8750                            | GNMA           |
| 3617NLP67       | BV6745         | 261,669.00          | 238,896.35             | 2.8750                            | GNMA           |
| 3617NLMW3       | BV6673         | 474,910.00          | 432,965.83             | 2.8750                            | GNMA           |
| 3617Q2EE1       | BW9133         | 628,453.00          | 574,416.57             | 2.8750                            | GNMA           |
| 3617QJNZ7       | BY2208         | 1,198,187.00        | 1,096,457.95           | 2.8750                            | GNMA           |
| 3617UCTB4       | CA5046         | 272,704.00          | 251,718.68             | 2.8750                            | GNMA           |
| 3617Q2ED3       | BW9132         | 190,289.00          | 173,922.78             | 2.7500                            | GNMA           |
| 3617QMTQ4       | BY5059         | 220,196.00          | 201,922.69             | 2.7500                            | GNMA           |
| 3617QJNY0       | BY2207         | 799,523.00          | 364,145.33             | 2.7500                            | GNMA           |
| 3617QXTR8       | BZ3260         | 190,837.00          | 175,358.77             | 2.7500                            | GNMA           |
| 3617F2YZ4       | CN3428         | 1,527,393.00        | 1,451,452.20           | 2.7500                            | GNMA           |
| 3617F24T1       | CN3534         | 284,431.00          | 270,261.04             | 2.7500                            | GNMA           |
| 36196LVS7       | AX8725         | 424,215.00          | 294,736.59             | 2.6250                            | GNMA           |
| 36197DD54       | AZ1024         | 1,994,103.00        | 406,034.35             | 2.6250                            | GNMA           |
| 36197MQY7       | AZ8571         | 2,998,968.00        | 1,208,272.76           | 2.6250                            | GNMA           |
| 36197MRD2       | AZ8584         | 2,032,323.00        | 1,211,223.50           | 2.6250                            | GNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 36188KKL6       | AP0299         | 455,793.00          | 357,963.37             | 2.5000                            | GNMA           |
| 36188KKW2       | AP0309         | 2,786,326.00        | 857,091.82             | 2.5000                            | GNMA           |
| 36189RSM0       | AQ2324         | 3,197,745.00        | 804,088.18             | 2.5000                            | GNMA           |
| 36192YDX2       | AR3718         | 3,114,772.00        | 1,493,827.64           | 2.5000                            | GNMA           |
| 36192YEQ6       | AR3743         | 2,871,722.00        | 1,390,070.66           | 2.5000                            | GNMA           |
| 36192YFS1       | AR3777         | 2,202,432.00        | 717,747.37             | 2.5000                            | GNMA           |
| 36193PM85       | AS4883         | 2,452,654.00        | 636,078.21             | 2.5000                            | GNMA           |
| 36193PN92       | AS4916         | 2,571,180.00        | 842,096.58             | 2.5000                            | GNMA           |
| 36193PP41       | AS4943         | 1,627,457.00        | 120,633.22             | 2.5000                            | GNMA           |
| 36194MZP9       | AU0750         | 889,144.00          | 253,684.00             | 2.5000                            | GNMA           |
| 36194M2T7       | AU0786         | 2,550,466.00        | 669,592.93             | 2.5000                            | GNMA           |
| 36195JHF7       | AV7430         | 3,016,410.00        | 945,165.90             | 2.5000                            | GNMA           |
| 36195JH83       | AV7455         | 2,819,235.00        | 785,471.57             | 2.5000                            | GNMA           |
| 36195JJ57       | AV7484         | 3,222,223.00        | 902,445.42             | 2.5000                            | GNMA           |
| 36195JKE6       | AV7493         | 1,624,563.00        | 286,143.88             | 2.5000                            | GNMA           |
| 36196LUD1       | AX8680         | 3,134,367.00        | 1,051,493.45           | 2.5000                            | GNMA           |
| 36197DDX3       | AZ1018         | 1,998,231.00        | 525,735.25             | 2.5000                            | GNMA           |
| 36197DD47       | AZ1023         | 1,678,468.00        | 334,468.01             | 2.5000                            | GNMA           |
| 36197MQX9       | AZ8570         | 368,081.00          | 84,026.24              | 2.5000                            | GNMA           |
| 3617ALX96       | BA7904         | 344,698.00          | 206,263.58             | 2.5000                            | GNMA           |
| 3617QMTP6       | BY5058         | 887,708.00          | 649,163.30             | 2.5000                            | GNMA           |
| 3617QXTQ0       | BZ3259         | 605,850.00          | 554,355.71             | 2.5000                            | GNMA           |
| 3617UCTA6       | CA5045         | 481,132.00          | 442,030.40             | 2.5000                            | GNMA           |
| 3617UUMZ8       | CB8476         | 211,969.00          | 193,882.76             | 2.5000                            | GNMA           |
| 3617UAFH0       | CA2868         | 1,109,889.00        | 1,016,058.24           | 2.5000                            | GNMA           |
| 3617XLKS3       | CJ3905         | 2,417,005.00        | 2,277,023.56           | 2.5000                            | GNMA           |
| 3617F24S3       | CN3533         | 282,785.00          | 268,489.41             | 2.5000                            | GNMA           |
| 3617XW7G0       | CK2695         | 7,241,706.00        | 6,589,618.18           | 2.5000                            | GNMA           |
| 3617YMP48       | CM2243         | 2,303,326.00        | 2,178,411.01           | 2.5000                            | GNMA           |
| 3617F2YY7       | CN3427         | 1,179,521.00        | 1,117,998.23           | 2.5000                            | GNMA           |
| 3617UAFG2       | CA2867         | 260,000.00          | 237,956.28             | 2.2500                            | GNMA           |
| 3617UCS90       | CA5044         | 2,033,665.00        | 1,330,976.97           | 2.2500                            | GNMA           |
| 3617VDH99       | CD2956         | 291,026.00          | 268,373.89             | 2.2500                            | GNMA           |
| 3617UUMY1       | CB8475         | 2,630,241.00        | 2,206,577.01           | 2.2500                            | GNMA           |
| 3617UUQ50       | CB8576         | 1,618,337.00        | 997,718.47             | 2.2500                            | GNMA           |
| 3617WSR29       | CH1405         | 260,200.00          | 242,473.17             | 2.2500                            | GNMA           |
| 3617XLGN9       | CJ3805         | 3,785,357.00        | 3,058,075.92           | 2.2500                            | GNMA           |
| 3617XLKR5       | CJ3904         | 2,533,912.00        | 2,373,195.72           | 2.2500                            | GNMA           |
| 3617F2YX9       | CN3426         | 691,732.00          | 653,689.40             | 2.2500                            | GNMA           |
| 3617XW7F2       | CK2694         | 2,854,429.00        | 2,688,315.87           | 2.2500                            | GNMA           |
| 3617YMP30       | CM2242         | 355,689.00          | 335,847.49             | 2.2500                            | GNMA           |
| 36178U3F8       | AB7998         | 2,185,619.00        | 186,356.17             | 2.0000                            | GNMA           |
| 36179E2R8       | AC5284         | 2,059,125.00        | 636,772.26             | 2.0000                            | GNMA           |
| 36179E3F3       | AC5298         | 6,082,520.00        | 1,121,362.82           | 2.0000                            | GNMA           |
| 36179E3T3       | AC5310         | 2,535,505.00        | 385,225.04             | 2.0000                            | GNMA           |
| 36179E4A3       | AC5317         | 1,428,158.00        | 475,552.31             | 2.0000                            | GNMA           |
| 36180JTN4       | AD6857         | 2,249,964.00        | 745,633.75             | 2.0000                            | GNMA           |
| 36180JTT1       | AD6862         | 2,158,510.00        | 943,539.46             | 2.0000                            | GNMA           |
| 36180JT20       | AD6869         | 2,813,325.00        | 310,559.88             | 2.0000                            | GNMA           |
| 36180JUD4       | AD6880         | 2,611,728.00        | 364,246.08             | 2.0000                            | GNMA           |
| 36181MM94       | AF5784         | 150,707.00          | 100,511.51             | 2.0000                            | GNMA           |
| 36181MMT0       | AF5770         | 1,254,276.00        | 472,889.06             | 2.0000                            | GNMA           |
| 3617UUQ43       | CB8575         | 476,723.00          | 437,213.12             | 2.0000                            | GNMA           |
| 3617VDH81       | CD2955         | 1,450,702.00        | 1,203,342.78           | 2.0000                            | GNMA           |
| 3617VDMR3       | CD3068         | 1,485,575.00        | 1,364,924.22           | 2.0000                            | GNMA           |
| 3617W2F52       | CF1088         | 2,025,771.00        | 1,865,251.64           | 2.0000                            | GNMA           |
| 3617W2KE7       | CF1193         | 2,614,710.00        | 2,419,494.00           | 2.0000                            | GNMA           |
| 3617W2MW5       | CF1273         | 2,625,442.00        | 2,435,858.56           | 2.0000                            | GNMA           |

| CUSIP<br>Number | Pool<br>Number | Original Par Amount | Par Amount Outstanding | Pass Through<br>Interest Rate (%) | Type of<br>MBS |
|-----------------|----------------|---------------------|------------------------|-----------------------------------|----------------|
| 3617WSLN9       | CH1233         | 5,507,887.00        | 4,953,651.39           | 2.0000                            | GNMA           |
| 3617WSPF2       | CH1322         | 5,786,002.00        | 5,168,033.15           | 2.0000                            | GNMA           |
| 3617YMP22       | CM2241         | 277,212.00          | 259,381.95             | 2.0000                            | GNMA           |
| 3617WSRZ6       | CH1404         | 6,399,655.00        | 5,973,699.06           | 2.0000                            | GNMA           |
| 3617XW7E5       | CK2693         | 1,069,304.00        | 1,004,391.12           | 2.0000                            | GNMA           |
| 3617XLGM1       | CJ3804         | 2,153,541.00        | 2,011,905.46           | 2.0000                            | GNMA           |
| 3617XLKQ7       | CJ3903         | 814,683.00          | 763,544.31             | 2.0000                            | GNMA           |