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# Louisiana Housing Finance Agency



## Single Family Committee

Brenda Evans, Program Administrator  
Mary Antoon, Program Manager

July 13, 2011

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## MEMORANDUM

**TO:** Commissioner Joseph Scontrino III, Chairman  
Commissioner Mayson Foster  
Commissioner Michael Airhart  
Commissioner John N. Kennedy  
Commissioner Frank Thaxton  
Commissioner Adena Boris

**From:** Brenda Evans, Program Administrator

**Date:** 7/6/2011

**Re:** Single Family Committee Meeting

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Notice is hereby given of a regular meeting of the Single Family Committee to be held on Wednesday July 13, 2011 at 9:30 a.m. at Louisiana Housing Finance Agency, in Committee Room 1, located at 2415 Quail Drive, Baton Rouge, LA by order of the Chairperson.

Call to order, roll call, and introduction of guests.

Approval of the minutes for June 8, 2011 Single Family Committee Meeting.

Updates:

- **2011A Program Update and Whole Loan Report**
- **Status of conversion to Bank of America from Standard Mortgage**

Discussion and Decision regarding proposed Morgan Keegan “Turnkey” Mortgage Origination Program

Other Business

Adjournment

July 5, 2011

**SINGLE FAMILY COMMITTEE MEETING**

Notice is hereby given of a regular meeting of the Single Family Committee to be held on **Wednesday, July 13, 2011 at 9:30 a.m.** at Louisiana Housing Finance Agency, in **Committee Room 1**, located at 2415 Quail Drive, B.R., LA, by order of the Chairperson.

**AGENDA**

1. Call to order, roll call, and introduction of guests.
2. Approval of the minutes for June 8, 2011 Single Family Committee Meeting.
3. Updates:
  - **2011A Program Update and Whole Loan Report**
  - **Status of conversion to Bank of America from Standard Mortgage**
4. Discussion and Decision regarding proposed Morgan Keegan “Turnkey” Mortgage Origination Program
5. Other Business
6. Adjournment

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**Alesia Y. Wilkins-Braxton, LHFA Vice President**

**If you require special services or accommodations, please contact Barry E. Brooks at (225) 763 8773, or via email [bbrooks@lhfa.state.la.us](mailto:bbrooks@lhfa.state.la.us)**

Pursuant to the provisions of LSA-R.S. 42:17, upon two-thirds vote of the members present, the Board of Commissioners of the Louisiana Housing Finance Agency may choose to enter executive session, and by this notice, the Agency reserves its right to go into executive session, as provided by law.

**Louisiana Housing Finance Agency  
Single Family Committee Meeting Minutes  
Wednesday, June 8, 2011  
2415 Quail Drive  
Committee Room 1  
Baton Rouge, LA 70808  
9:30 A.M.**

**Committee Members Present**

Joseph Scontrino, III  
Frank H. Thaxton  
Michael Airhart  
Adena Boris  
Mayson Foster

**Committee Members Absent**

John Kennedy

**Other Commissioners Present**

Donald B. Vallee

**Staff Present**

Brenda Evans  
Keith Cunningham  
Mary Antoon  
Kesha Clark  
Annie Clark  
Tracey Roberts  
Sydney Edmonston  
Ashli Mitchell  
Anne Fulton  
Danny Veals  
Jeff DeGraff

**Visitors Present**

Tim Rittenhouse  
Wayne Neveu  
Sujoyot Patel  
Glen Weller  
Larry England  
Carliss Knesel

Emily Heller  
Carolyn Dawson  
Buck Landry  
Don Wright  
Abdul Mondol

**Call to order, roll call and introduction of guests.** Chairman Scontrino called the meeting to order at 9:35 a.m. and asked for roll call. A quorum was established.

**Approval of the minutes.** A motion was made by Commissioner Frank Thaxton with a second by Commissioner Adena Boris to approve the minutes of the April 13, 2011 committee meeting. The minutes were approved.

**Updates on the 2011A Program and Whole Loan Report.** Ms. Brenda Evans, Program Administrator provided updates.

**Status of Conversion to Bank of America from Standard Mortgage.** Ms. Evans provided updates. There was a brief discussion that provided updates on the status of the conversion.

**Discussion and Resolution regarding approval and authorization of the issuance not exceeding Three Million Seven Hundred Thousand (\$3,700,000) Louisiana Housing Finance Agency Single Family Mortgage Revenue Refunding Bonds, Series 2011.**

- Commissioner Michael Airhart moved to approve the resolution regarding approval and authorization of the issuance not exceeding Three Million Seven Hundred Thousand (\$3,700,000) Louisiana Housing Finance Agency Single Family Mortgage Revenue Refunding Bonds, Series 2011. Seconded by Commissioner Adena Boris and was unanimously approved for recommendation to the Full Board.

**Other Business.**

No other business.

**Adjournment.** A motion to adjourn was made by Commissioner Foster and seconded by Commissioner Thaxton. The motion passed unanimously, and the committee adjourned at 10:00 a.m.

## VIEW FIRST MORTGAGE ALLOCATIONS

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Summary by Staff  
Bond Issue: 2011A  
7/6/11

| PROGRAM      | ALLOCATION<br>AMOUNT | AMOUNT<br>USED    | AVAILABLE<br>AMOUNT |
|--------------|----------------------|-------------------|---------------------|
| Assisted     | 34,140,628           | 32,577,926        | 1,562,702           |
| Unassisted   | 1,206,309            | 713,854           | 492,455             |
| HOME         | 8,491,563            | 8,397,887         | 93,676              |
| CDBG         | 3,975,955            | 605,375           | 3,370,580           |
| <b>TOTAL</b> | <b>47,814,455</b>    | <b>42,295,042</b> | <b>5,519,413</b>    |

PROGRAM PIPELINE  
2011A  
7/6/2011

| Loan                                                |            |                   |                |                     |             |                       |      |
|-----------------------------------------------------|------------|-------------------|----------------|---------------------|-------------|-----------------------|------|
| Loan Nbr                                            | Allocation | Servicer          | Reservation Dt | Loan Amount         | Program Rat | Program               | ator |
| Allocation: 2011A CDBG/MRB                          |            |                   |                |                     |             |                       |      |
| Program Rate: 3.1500 %                              |            |                   |                |                     |             |                       |      |
| Servicer: Bank of America (Master Servicer)         |            |                   |                |                     |             |                       |      |
| 5231                                                | 2011A C    | Bank of America ( | 1/26/2011      | \$164,715.00        | 3.1500 %    | 2011A SF MRB PROG NO  |      |
| 5258                                                | 2011A C    | Bank of America ( | 2/10/2011      | \$97,465.00         | 3.1500 %    | 2011A SF MRB PROG Mai |      |
| 5377                                                | 2011A C    | Bank of America ( | 3/29/2011      | \$90,193.00         | 3.1500 %    | 2011A SF MRB PROG Co  |      |
| 5379                                                | 2011A C    | Bank of America ( | 3/30/2011      | \$129,222.00        | 3.1500 %    | 2011A SF MRB PROG Co  |      |
| Loans: 4                                            |            |                   |                | Total: \$481,595.00 |             |                       |      |
| Servicer: Standard Mortgage Corp. (Master Servicer) |            |                   |                |                     |             |                       |      |
| 5075                                                | 2011A C    | Standard Mortgag  | 11/8/2010      | \$123,780.00        | 3.1500 %    | 2011A SF MRB PROG Gul |      |
| Loans: 1                                            |            |                   |                | Total: \$123,780.00 |             |                       |      |
| # Loans: 5                                          |            |                   |                | Total: \$605,375.00 |             |                       |      |
| # Loans: 5                                          |            |                   |                | Total: \$605,375.00 |             |                       |      |
| Allocation: 2011A HOME/MRB                          |            |                   |                |                     |             |                       |      |
| Program Rate: 2.9500 %                              |            |                   |                |                     |             |                       |      |
| Servicer: Bank of America (Master Servicer)         |            |                   |                |                     |             |                       |      |
| 5226                                                | 2011A H    | Bank of America ( | 1/20/2011      | \$118,000.00        | 2.9500 %    | 2011A SF MRB PROG DH  |      |
| 5274                                                | 2011A H    | Bank of America ( | 2/16/2011      | \$112,514.00        | 2.9500 %    | 2011A SF MRB PROG Ibe |      |
| 5284                                                | 2011A H    | Bank of America ( | 2/22/2011      | \$88,693.00         | 2.9500 %    | 2011A SF MRB PROG Re  |      |
| 5295                                                | 2011A H    | Bank of America ( | 3/1/2011       | \$67,718.00         | 2.9500 %    | 2011A SF MRB PROG Ba  |      |
| 5297                                                | 2011A H    | Bank of America ( | 3/1/2011       | \$184,455.00        | 2.9500 %    | 2011A SF MRB PROG Re  |      |
| 5310                                                | 2011A H    | Bank of America ( | 3/4/2011       | \$102,313.00        | 2.9500 %    | 2011A SF MRB PROG Mai |      |
| 5311                                                | 2011A H    | Bank of America ( | 3/4/2011       | \$97,970.00         | 2.9500 %    | 2011A SF MRB PROG Mai |      |
| 5318                                                | 2011A H    | Bank of America ( | 3/9/2011       | \$70,144.00         | 2.9500 %    | 2011A SF MRB PROG Mai |      |
| 5323                                                | 2011A H    | Bank of America ( | 3/10/2011      | \$47,757.00         | 2.9500 %    | 2011A SF MRB PROG Re  |      |
| 5324                                                | 2011A H    | Bank of America ( | 3/10/2011      | \$172,500.00        | 2.9500 %    | 2011A SF MRB PROG DH  |      |
| 5329                                                | 2011A H    | Bank of America ( | 3/14/2011      | \$77,874.00         | 2.9500 %    | 2011A SF MRB PROG Re  |      |
| 5332                                                | 2011A H    | Bank of America ( | 3/15/2011      | \$117,362.00        | 2.9500 %    | 2011A SF MRB PROG Mai |      |
| 5335                                                | 2011A H    | Bank of America ( | 3/15/2011      | \$110,090.00        | 2.9500 %    | 2011A SF MRB PROG Mai |      |
| 5336                                                | 2011A H    | Bank of America ( | 3/15/2011      | \$145,077.00        | 2.9500 %    | 2011A SF MRB PROG NO  |      |
| 5337                                                | 2011A H    | Bank of America ( | 3/15/2011      | \$148,186.00        | 2.9500 %    | 2011A SF MRB PROG NO  |      |
| 5339                                                | 2011A H    | Bank of America ( | 3/16/2011      | \$136,378.00        | 2.9500 %    | 2011A SF MRB PROG DH  |      |
| 5341                                                | 2011A H    | Bank of America ( | 3/18/2011      | \$136,100.00        | 2.9500 %    | 2011A SF MRB PROG DH  |      |
| 5342                                                | 2011A H    | Bank of America ( | 3/18/2011      | \$101,000.00        | 2.9500 %    | 2011A SF MRB PROG DH  |      |
| 5351                                                | 2011A H    | Bank of America ( | 3/22/2011      | \$144,585.00        | 2.9500 %    | 2011A SF MRB PROG Mai |      |
| 5369                                                | 2011A H    | Bank of America ( | 3/25/2011      | \$103,799.00        | 2.9500 %    | 2011A SF MRB PROG Gul |      |
| 5391                                                | 2011A H    | Bank of America ( | 4/4/2011       | \$132,500.00        | 2.9500 %    | 2011A SF MRB PROG DH  |      |
| 5413                                                | 2011A H    | Bank of America ( | 4/4/2011       | \$121,000.00        | 2.9500 %    | 2011A SF MRB PROG DH  |      |
| 5414                                                | 2011A H    | Bank of America ( | 4/5/2011       | \$131,089.00        | 2.9500 %    | 2011A SF MRB PROG Ho  |      |
| 5419                                                | 2011A H    | Bank of America ( | 4/7/2011       | \$118,100.00        | 2.9500 %    | 2011A SF MRB PROG DH  |      |
| 5655                                                | 2011A H    | Bank of America ( | 4/7/2011       | \$116,958.00        | 2.9500 %    | 2011A SF MRB PROG Gul |      |
| 5670                                                | 2011A H    | Bank of America ( | 4/15/2011      | \$171,500.00        | 2.9500 %    | 2011A SF MRB PROG DH  |      |
| 5676                                                | 2011A H    | Bank of America ( | 4/18/2011      | \$125,000.00        | 2.9500 %    | 2011A SF MRB PROG DH  |      |
| 5701                                                | 2011A H    | Bank of America ( | 4/28/2011      | \$112,084.00        | 2.9500 %    | 2011A SF MRB PROG Cor |      |
| 5703                                                | 2011A H    | Bank of America ( | 4/28/2011      | \$94,930.00         | 2.9500 %    | 2011A SF MRB PROG FAI |      |

PROGRAM PIPELINE  
2011A  
7/6/2011

| Loan                                                |            |                   |                |                       |             |                   |      |
|-----------------------------------------------------|------------|-------------------|----------------|-----------------------|-------------|-------------------|------|
| Loan Nbr                                            | Allocation | Servicer          | Reservation Dt | Loan Amount           | Program Rat | Program           | ator |
| 5705                                                | 2011A H    | Bank of America ( | 4/28/2011      | \$116,958.00          | 2.9500 %    | 2011A SF MRB PROG | Mai  |
| 5712                                                | 2011A H    | Bank of America ( | 4/29/2011      | \$129,140.00          | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5713                                                | 2011A H    | Bank of America ( | 5/2/2011       | \$118,372.00          | 2.9500 %    | 2011A SF MRB PROG | Gul  |
| 5714                                                | 2011A H    | Bank of America ( | 5/3/2011       | \$128,000.00          | 2.9500 %    | 2011A SF MRB PROG | DH   |
| 5715                                                | 2011A H    | Bank of America ( | 5/4/2011       | \$70,174.00           | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5717                                                | 2011A H    | Bank of America ( | 5/4/2011       | \$131,577.00          | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5719                                                | 2011A H    | Bank of America ( | 5/4/2011       | \$126,704.00          | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5721                                                | 2011A H    | Bank of America ( | 5/5/2011       | \$75,922.00           | 2.9500 %    | 2011A SF MRB PROG | Ho   |
| 5724                                                | 2011A H    | Bank of America ( | 5/6/2011       | \$97,353.00           | 2.9500 %    | 2011A SF MRB PROG | Wh   |
| 5729                                                | 2011A H    | Bank of America ( | 5/9/2011       | \$95,515.00           | 2.9500 %    | 2011A SF MRB PROG | Ba   |
| 5732                                                | 2011A H    | Bank of America ( | 5/10/2011      | \$73,098.00           | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5736                                                | 2011A H    | Bank of America ( | 5/12/2011      | \$94,404.00           | 2.9500 %    | 2011A SF MRB PROG | NO   |
| 5741                                                | 2011A H    | Bank of America ( | 5/12/2011      | \$115,922.00          | 2.9500 %    | 2011A SF MRB PROG | Gul  |
| 5743                                                | 2011A H    | Bank of America ( | 5/13/2011      | \$107,211.00          | 2.9500 %    | 2011A SF MRB PROG | SB   |
| 5751                                                | 2011A H    | Bank of America ( | 5/17/2011      | \$104,352.00          | 2.9500 %    | 2011A SF MRB PROG | Gul  |
| 5754                                                | 2011A H    | Bank of America ( | 5/17/2011      | \$113,989.00          | 2.9500 %    | 2011A SF MRB PROG | SB   |
| 5757                                                | 2011A H    | Bank of America ( | 5/19/2011      | \$122,416.00          | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5758                                                | 2011A H    | Bank of America ( | 5/19/2011      | \$107,211.00          | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5762                                                | 2011A H    | Bank of America ( | 5/23/2011      | \$122,318.00          | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5768                                                | 2011A H    | Bank of America ( | 5/25/2011      | \$167,639.00          | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5775                                                | 2011A H    | Bank of America ( | 5/26/2011      | \$116,958.00          | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5788                                                | 2011A H    | Bank of America ( | 6/7/2011       | \$121,831.00          | 2.9500 %    | 2011A SF MRB PROG | Gul  |
| 5790                                                | 2011A H    | Bank of America ( | 6/7/2011       | \$63,352.00           | 2.9500 %    | 2011A SF MRB PROG | NO   |
| 5793                                                | 2011A H    | Bank of America ( | 6/8/2011       | \$68,000.00           | 2.9500 %    | 2011A SF MRB PROG | Ibe  |
| 5795                                                | 2011A H    | Bank of America ( | 6/9/2011       | \$145,300.00          | 2.9500 %    | 2011A SF MRB PROG | DH   |
| 5799                                                | 2011A H    | Bank of America ( | 6/13/2011      | \$97,300.00           | 2.9500 %    | 2011A SF MRB PROG | DH   |
| 5802                                                | 2011A H    | Bank of America ( | 6/14/2011      | \$107,211.00          | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5803                                                | 2011A H    | Bank of America ( | 6/15/2011      | \$100,290.00          | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5807                                                | 2011A H    | Bank of America ( | 6/16/2011      | \$159,274.00          | 2.9500 %    | 2011A SF MRB PROG | NO   |
| 5808                                                | 2011A H    | Bank of America ( | 6/16/2011      | \$134,611.00          | 2.9500 %    | 2011A SF MRB PROG | NO   |
| 5813                                                | 2011A H    | Bank of America ( | 6/21/2011      | \$159,585.00          | 2.9500 %    | 2011A SF MRB PROG | NO   |
| 5819                                                | 2011A H    | Bank of America ( | 6/23/2011      | \$136,451.00          | 2.9500 %    | 2011A SF MRB PROG | NO   |
| 5820                                                | 2011A H    | Bank of America ( | 6/23/2011      | \$119,881.00          | 2.9500 %    | 2011A SF MRB PROG | Mai  |
| 5821                                                | 2011A H    | Bank of America ( | 6/23/2011      | \$96,200.00           | 2.9500 %    | 2011A SF MRB PROG | DH   |
| 5834                                                | 2011A H    | Bank of America ( | 7/1/2011       | \$112,571.00          | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5835                                                | 2011A H    | Bank of America ( | 7/1/2011       | \$154,025.00          | 2.9500 %    | 2011A SF MRB PROG | DH   |
| 5836                                                | 2011A H    | Bank of America ( | 7/1/2011       | \$76,612.00           | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 5837                                                | 2011A H    | Bank of America ( | 7/1/2011       | \$143,273.00          | 2.9500 %    | 2011A SF MRB PROG | Re   |
| Loans: 67                                           |            |                   |                | Total: \$7,736,676.00 |             |                   |      |
| Servicer: Standard Mortgage Corp. (Master Servicer) |            |                   |                |                       |             |                   |      |
| 4769                                                | 2011A H    | Standard Mortgag  | 8/27/2010      | \$73,016.00           | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 4790                                                | 2011A H    | Standard Mortgag  | 9/3/2010       | \$71,043.00           | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 4812                                                | 2011A H    | Standard Mortgag  | 9/14/2010      | \$59,103.00           | 2.9500 %    | 2011A SF MRB PROG | Re   |
| 4820                                                | 2011A H    | Standard Mortgag  | 9/16/2010      | \$141,968.00          | 2.9500 %    | 2011A SF MRB PROG | SW   |
| 4965                                                | 2011A H    | Standard Mortgag  | 10/11/2010     | \$77,972.00           | 2.9500 %    | 2011A SF MRB PROG | Re   |

PROGRAM PIPELINE  
2011A  
7/6/2011

| Loan                                                |            |                  |                |                       |             |                   |      |
|-----------------------------------------------------|------------|------------------|----------------|-----------------------|-------------|-------------------|------|
| Loan Nbr                                            | Allocation | Servicer         | Reservation Dt | Loan Amount           | Program Rat | Program           | ator |
| 5125                                                | 2011A H    | Standard Mortgag | 11/22/2010     | \$123,119.00          | 2.9500 %    | 2011A SF MRB PROG | Ch   |
| 5126                                                | 2011A H    | Standard Mortgag | 11/22/2010     | \$120,500.00          | 2.9500 %    | 2011A SF MRB PROG | DH   |
| Loans: 7                                            |            |                  |                | Total: \$666,721.00   |             |                   |      |
| # Loans: 74                                         |            |                  |                | Total: \$8,403,397.00 |             |                   |      |
| # Loans: 74                                         |            |                  |                | Total: \$8,403,397.00 |             |                   |      |
| Allocation: 2011A MRB Assisted                      |            |                  |                |                       |             |                   |      |
| Program Rate: 3.9500 %                              |            |                  |                |                       |             |                   |      |
| Servicer: Standard Mortgage Corp. (Master Servicer) |            |                  |                |                       |             |                   |      |
| 4772                                                | 2011A M    | Standard Mortgag | 8/30/2010      | \$150,914.00          | 3.9500 %    | 2011A SF MRB PROG | Lib  |
| 4789                                                | 2011A M    | Standard Mortgag | 9/2/2010       | \$67,096.00           | 3.9500 %    | 2011A SF MRB PROG | Re   |
| 4795                                                | 2011A M    | Standard Mortgag | 9/10/2010      | \$107,791.00          | 3.9500 %    | 2011A SF MRB PROG | Wh   |
| 4817                                                | 2011A M    | Standard Mortgag | 9/15/2010      | \$74,003.00           | 3.9500 %    | 2011A SF MRB PROG | Fid  |
| 4851                                                | 2011A M    | Standard Mortgag | 9/28/2010      | \$118,306.00          | 3.9500 %    | 2011A SF MRB PROG | SW   |
| 4853                                                | 2011A M    | Standard Mortgag | 9/28/2010      | \$146,033.00          | 3.9500 %    | 2011A SF MRB PROG | Brit |
| 4917                                                | 2011A M    | Standard Mortgag | 9/30/2010      | \$135,476.00          | 3.9500 %    | 2011A SF MRB PROG | Ba   |
| 4932                                                | 2011A M    | Standard Mortgag | 10/4/2010      | \$168,126.00          | 3.9500 %    | 2011A SF MRB PROG | Ba   |
| 4937                                                | 2011A M    | Standard Mortgag | 10/5/2010      | \$94,724.40           | 3.9500 %    | 2011A SF MRB PROG | Fid  |
| 4938                                                | 2011A M    | Standard Mortgag | 10/6/2010      | \$125,729.00          | 3.9500 %    | 2011A SF MRB PROG | Gul  |
| 4940                                                | 2011A M    | Standard Mortgag | 10/6/2010      | \$143,073.00          | 3.9500 %    | 2011A SF MRB PROG | Dry  |
| 4955                                                | 2011A M    | Standard Mortgag | 10/8/2010      | \$135,000.00          | 3.9500 %    | 2011A SF MRB PROG | We   |
| 4963                                                | 2011A M    | Standard Mortgag | 10/11/2010     | \$95,515.00           | 3.9500 %    | 2011A SF MRB PROG | Re   |
| 4967                                                | 2011A M    | Standard Mortgag | 10/12/2010     | \$116,958.00          | 3.9500 %    | 2011A SF MRB PROG | Gul  |
| 4976                                                | 2011A M    | Standard Mortgag | 10/14/2010     | \$76,022.00           | 3.9500 %    | 2011A SF MRB PROG | Re   |
| 4977                                                | 2011A M    | Standard Mortgag | 10/14/2010     | \$166,650.00          | 3.9500 %    | 2011A SF MRB PROG | Gul  |
| 4980                                                | 2011A M    | Standard Mortgag | 10/15/2010     | \$136,451.00          | 3.9500 %    | 2011A SF MRB PROG | We   |
| 4990                                                | 2011A M    | Standard Mortgag | 10/18/2010     | \$143,218.00          | 3.9500 %    | 2011A SF MRB PROG | SW   |
| 5003                                                | 2011A M    | Standard Mortgag | 10/22/2010     | \$112,084.00          | 3.9500 %    | 2011A SF MRB PROG | Fir  |
| 5006                                                | 2011A M    | Standard Mortgag | 10/22/2010     | \$157,874.00          | 3.9500 %    | 2011A SF MRB PROG | Gul  |
| 5013                                                | 2011A M    | Standard Mortgag | 10/26/2010     | \$95,515.00           | 3.9500 %    | 2011A SF MRB PROG | Ch   |
| 5017                                                | 2011A M    | Standard Mortgag | 10/27/2010     | \$165,690.00          | 3.9500 %    | 2011A SF MRB PROG | Ba   |
| Loans: 22                                           |            |                  |                | Total: \$2,732,248.40 |             |                   |      |
| # Loans: 22                                         |            |                  |                | Total: \$2,732,248.40 |             |                   |      |
| Program Rate: 4.2500 %                              |            |                  |                |                       |             |                   |      |
| Servicer: Standard Mortgage Corp. (Master Servicer) |            |                  |                |                       |             |                   |      |
| 5034                                                | 2011A M    | Standard Mortgag | 11/1/2010      | \$182,709.00          | 4.2500 %    | 2011A SF MRB PROG | SW   |
| 5041                                                | 2011A M    | Standard Mortgag | 11/1/2010      | \$180,310.00          | 4.2500 %    | 2011A SF MRB PROG | Lib  |
| 5046                                                | 2011A M    | Standard Mortgag | 11/1/2010      | \$107,211.00          | 4.2500 %    | 2011A SF MRB PROG | Lib  |
| 5051                                                | 2011A M    | Standard Mortgag | 11/2/2010      | \$141,324.00          | 4.2500 %    | 2011A SF MRB PROG | Ch   |
| 5053                                                | 2011A M    | Standard Mortgag | 11/3/2010      | \$65,000.00           | 4.2500 %    | 2011A SF MRB PROG | Lib  |
| 5054                                                | 2011A M    | Standard Mortgag | 11/3/2010      | \$83,332.00           | 4.2500 %    | 2011A SF MRB PROG | Re   |
| 5056                                                | 2011A M    | Standard Mortgag | 11/3/2010      | \$200,777.00          | 4.2500 %    | 2011A SF MRB PROG | Cor  |
| 5065                                                | 2011A M    | Standard Mortgag | 11/4/2010      | \$107,362.00          | 4.2500 %    | 2011A SF MRB PROG | Lib  |
| 5071                                                | 2011A M    | Standard Mortgag | 11/5/2010      | \$119,783.00          | 4.2500 %    | 2011A SF MRB PROG | Gul  |
| 5076                                                | 2011A M    | Standard Mortgag | 11/8/2010      | \$172,999.00          | 4.2500 %    | 2011A SF MRB PROG | Re   |
| 5079                                                | 2011A M    | Standard Mortgag | 11/8/2010      | \$132,642.00          | 4.2500 %    | 2011A SF MRB PROG | Wh   |

PROGRAM PIPELINE  
2011A  
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| Loan                                                |            |                   |                |                       |             |                   |      |
|-----------------------------------------------------|------------|-------------------|----------------|-----------------------|-------------|-------------------|------|
| Loan Nbr                                            | Allocation | Servicer          | Reservation Dt | Loan Amount           | Program Rat | Program           | ator |
| 5083                                                | 2011A M    | Standard Mortgag  | 11/10/2010     | \$111,894.00          | 4.2500 %    | 2011A SF MRB PROG | Re   |
| 5084                                                | 2011A M    | Standard Mortgag  | 11/12/2010     | \$162,952.00          | 4.2500 %    | 2011A SF MRB PROG | NO   |
| 5088                                                | 2011A M    | Standard Mortgag  | 11/12/2010     | \$164,870.00          | 4.2500 %    | 2011A SF MRB PROG | NO   |
| 5090                                                | 2011A M    | Standard Mortgag  | 11/12/2010     | \$73,098.00           | 4.2500 %    | 2011A SF MRB PROG | Re   |
| 5099                                                | 2011A M    | Standard Mortgag  | 11/16/2010     | \$134,192.00          | 4.2500 %    | 2011A SF MRB PROG | Ibe  |
| 5104                                                | 2011A M    | Standard Mortgag  | 11/17/2010     | \$104,774.00          | 4.2500 %    | 2011A SF MRB PROG | Gul  |
| 5107                                                | 2011A M    | Standard Mortgag  | 11/18/2010     | \$138,409.00          | 4.2500 %    | 2011A SF MRB PROG | Am   |
| Loans: 18                                           |            |                   |                | Total: \$2,383,638.00 |             |                   |      |
| # Loans: 18                                         |            |                   |                | Total: \$2,383,638.00 |             |                   |      |
| Program Rate: 4.5000 %                              |            |                   |                |                       |             |                   |      |
| Servicer: Bank of America (Master Servicer)         |            |                   |                |                       |             |                   |      |
| 5181                                                | 2011A M    | Bank of America ( | 12/8/2010      | \$194,627.00          | 4.5000 %    | 2011A SF MRB PROG | NO   |
| Loans: 1                                            |            |                   |                | Total: \$194,627.00   |             |                   |      |
| Servicer: Standard Mortgage Corp. (Master Servicer) |            |                   |                |                       |             |                   |      |
| 5109                                                | 2011A M    | Standard Mortgag  | 11/18/2010     | \$146,099.00          | 4.5000 %    | 2011A SF MRB PROG | Lib  |
| 5112                                                | 2011A M    | Standard Mortgag  | 11/19/2010     | \$102,338.00          | 4.5000 %    | 2011A SF MRB PROG | Lib  |
| 5113                                                | 2011A M    | Standard Mortgag  | 11/19/2010     | \$107,211.00          | 4.5000 %    | 2011A SF MRB PROG | Gul  |
| 5119                                                | 2011A M    | Standard Mortgag  | 11/22/2010     | \$168,126.00          | 4.5000 %    | 2011A SF MRB PROG | Re   |
| 5121                                                | 2011A M    | Standard Mortgag  | 11/22/2010     | \$144,900.00          | 4.5000 %    | 2011A SF MRB PROG | Cor  |
| 5129                                                | 2011A M    | Standard Mortgag  | 11/23/2010     | \$90,642.00           | 4.5000 %    | 2011A SF MRB PROG | Re   |
| 5132                                                | 2011A M    | Standard Mortgag  | 11/23/2010     | \$79,433.00           | 4.5000 %    | 2011A SF MRB PROG | Cro  |
| 5136                                                | 2011A M    | Standard Mortgag  | 11/24/2010     | \$141,324.00          | 4.5000 %    | 2011A SF MRB PROG | Sta  |
| 5139                                                | 2011A M    | Standard Mortgag  | 11/24/2010     | \$143,175.00          | 4.5000 %    | 2011A SF MRB PROG | Re   |
| 5141                                                | 2011A M    | Standard Mortgag  | 11/29/2010     | \$168,547.00          | 4.5000 %    | 2011A SF MRB PROG | Wh   |
| 5143                                                | 2011A M    | Standard Mortgag  | 11/30/2010     | \$140,836.00          | 4.5000 %    | 2011A SF MRB PROG | We   |
| 5147                                                | 2011A M    | Standard Mortgag  | 12/1/2010      | \$136,451.00          | 4.5000 %    | 2011A SF MRB PROG | Gul  |
| 5163                                                | 2011A M    | Standard Mortgag  | 12/3/2010      | \$162,766.00          | 4.5000 %    | 2011A SF MRB PROG | Ba   |
| 5165                                                | 2011A M    | Standard Mortgag  | 12/4/2010      | \$135,963.00          | 4.5000 %    | 2011A SF MRB PROG | NO   |
| 5167                                                | 2011A M    | Standard Mortgag  | 12/6/2010      | \$147,645.00          | 4.5000 %    | 2011A SF MRB PROG | Fid  |
| 5168                                                | 2011A M    | Standard Mortgag  | 12/6/2010      | \$118,907.00          | 4.5000 %    | 2011A SF MRB PROG | Fid  |
| 5169                                                | 2011A M    | Standard Mortgag  | 12/6/2010      | \$170,488.00          | 4.5000 %    | 2011A SF MRB PROG | Wh   |
| 5171                                                | 2011A M    | Standard Mortgag  | 12/7/2010      | \$109,160.00          | 4.5000 %    | 2011A SF MRB PROG | Re   |
| 5172                                                | 2011A M    | Standard Mortgag  | 12/7/2010      | \$71,402.00           | 4.5000 %    | 2011A SF MRB PROG | Re   |
| 5177                                                | 2011A M    | Standard Mortgag  | 12/7/2010      | \$175,339.00          | 4.5000 %    | 2011A SF MRB PROG | Gul  |
| 5183                                                | 2011A M    | Standard Mortgag  | 12/8/2010      | \$143,273.00          | 4.5000 %    | 2011A SF MRB PROG | Jef  |
| Loans: 21                                           |            |                   |                | Total: \$2,804,025.00 |             |                   |      |
| # Loans: 22                                         |            |                   |                | Total: \$2,998,652.00 |             |                   |      |
| Program Rate: 4.7500 %                              |            |                   |                |                       |             |                   |      |
| Servicer: Bank of America (Master Servicer)         |            |                   |                |                       |             |                   |      |
| 5674                                                | 2011A M    | Bank of America ( | 4/18/2011      | \$140,906.00          | 4.7500 %    | 2011A SF MRB PROG | SW   |
| 5683                                                | 2011A M    | Bank of America ( | 4/20/2011      | \$103,312.00          | 4.7500 %    | 2011A SF MRB PROG | Re   |
| 5697                                                | 2011A M    | Bank of America ( | 4/26/2011      | \$112,084.00          | 4.7500 %    | 2011A SF MRB PROG | Fir  |
| 5710                                                | 2011A M    | Bank of America ( | 4/29/2011      | \$78,946.00           | 4.7500 %    | 2011A SF MRB PROG | Eu   |
| 5735                                                | 2011A M    | Bank of America ( | 5/11/2011      | \$118,907.00          | 4.7500 %    | 2011A SF MRB PROG | Wh   |
| 5745                                                | 2011A M    | Bank of America ( | 5/16/2011      | \$125,729.00          | 4.7500 %    | 2011A SF MRB PROG | Eu   |

PROGRAM PIPELINE  
2011A  
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| Loan     |            |                   |                |              |             |                   |      |
|----------|------------|-------------------|----------------|--------------|-------------|-------------------|------|
| Loan Nbr | Allocation | Servicer          | Reservation Dt | Loan Amount  | Program Rat | Program           | ator |
| 5746     | 2011A M    | Bank of America ( | 5/16/2011      | \$161,658.00 | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5749     | 2011A M    | Bank of America ( | 5/16/2011      | \$112,950.00 | 4.7500 %    | 2011A SF MRB PROG | Sta  |
| 5752     | 2011A M    | Bank of America ( | 5/17/2011      | \$100,000.00 | 4.7500 %    | 2011A SF MRB PROG | Fid  |
| 5753     | 2011A M    | Bank of America ( | 5/17/2011      | \$77,484.00  | 4.7500 %    | 2011A SF MRB PROG | Re   |
| 5759     | 2011A M    | Bank of America ( | 5/20/2011      | \$76,997.00  | 4.7500 %    | 2011A SF MRB PROG | Re   |
| 5761     | 2011A M    | Bank of America ( | 5/23/2011      | \$133,527.00 | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5763     | 2011A M    | Bank of America ( | 5/24/2011      | \$153,020.00 | 4.7500 %    | 2011A SF MRB PROG | Eu   |
| 5765     | 2011A M    | Bank of America ( | 5/25/2011      | \$126,704.00 | 4.7500 %    | 2011A SF MRB PROG | Mai  |
| 5767     | 2011A M    | Bank of America ( | 5/25/2011      | \$107,211.00 | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5774     | 2011A M    | Bank of America ( | 5/26/2011      | \$177,927.00 | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5777     | 2011A M    | Bank of America ( | 5/27/2011      | \$82,845.00  | 4.7500 %    | 2011A SF MRB PROG | Fid  |
| 5778     | 2011A M    | Bank of America ( | 5/27/2011      | \$116,453.00 | 4.7500 %    | 2011A SF MRB PROG | Mai  |
| 5779     | 2011A M    | Bank of America ( | 5/27/2011      | \$105,262.00 | 4.7500 %    | 2011A SF MRB PROG | Eu   |
| 5780     | 2011A M    | Bank of America ( | 5/27/2011      | \$121,831.00 | 4.7500 %    | 2011A SF MRB PROG | Eu   |
| 5781     | 2011A M    | Bank of America ( | 5/27/2011      | \$73,098.00  | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5782     | 2011A M    | Bank of America ( | 5/31/2011      | \$92,591.00  | 4.7500 %    | 2011A SF MRB PROG | Pre  |
| 5784     | 2011A M    | Bank of America ( | 6/1/2011       | \$73,098.00  | 4.7500 %    | 2011A SF MRB PROG | Lib  |
| 5785     | 2011A M    | Bank of America ( | 6/3/2011       | \$129,140.50 | 4.7500 %    | 2011A SF MRB PROG | Eu   |
| 5786     | 2011A M    | Bank of America ( | 6/6/2011       | \$92,109.00  | 4.7500 %    | 2011A SF MRB PROG | Pre  |
| 5787     | 2011A M    | Bank of America ( | 6/6/2011       | \$117,000.00 | 4.7500 %    | 2011A SF MRB PROG | DH   |
| 5789     | 2011A M    | Bank of America ( | 6/7/2011       | \$121,733.00 | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5792     | 2011A M    | Bank of America ( | 6/8/2011       | \$116,907.00 | 4.7500 %    | 2011A SF MRB PROG | Re   |
| 5794     | 2011A M    | Bank of America ( | 6/8/2011       | \$121,831.00 | 4.7500 %    | 2011A SF MRB PROG | Eu   |
| 5796     | 2011A M    | Bank of America ( | 6/10/2011      | \$115,983.00 | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5797     | 2011A M    | Bank of America ( | 6/10/2011      | \$121,831.00 | 4.7500 %    | 2011A SF MRB PROG | Pre  |
| 5798     | 2011A M    | Bank of America ( | 6/10/2011      | \$112,083.00 | 4.7500 %    | 2011A SF MRB PROG | Gul  |
| 5800     | 2011A M    | Bank of America ( | 6/13/2011      | \$141,324.25 | 4.7500 %    | 2011A SF MRB PROG | Wh   |
| 5801     | 2011A M    | Bank of America ( | 6/13/2011      | \$115,983.00 | 4.7500 %    | 2011A SF MRB PROG | Pre  |
| 5804     | 2011A M    | Bank of America ( | 6/15/2011      | \$103,047.00 | 4.7500 %    | 2011A SF MRB PROG | Mai  |
| 5805     | 2011A M    | Bank of America ( | 6/15/2011      | \$155,944.00 | 4.7500 %    | 2011A SF MRB PROG | Lib  |
| 5806     | 2011A M    | Bank of America ( | 6/15/2011      | \$75,048.00  | 4.7500 %    | 2011A SF MRB PROG | Sta  |
| 5809     | 2011A M    | Bank of America ( | 6/16/2011      | \$127,679.00 | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5810     | 2011A M    | Bank of America ( | 6/20/2011      | \$112,084.00 | 4.7500 %    | 2011A SF MRB PROG | Eu   |
| 5812     | 2011A M    | Bank of America ( | 6/21/2011      | \$109,160.00 | 4.7500 %    | 2011A SF MRB PROG | Wh   |
| 5814     | 2011A M    | Bank of America ( | 6/22/2011      | \$119,067.00 | 4.7500 %    | 2011A SF MRB PROG | Re   |
| 5815     | 2011A M    | Bank of America ( | 6/22/2011      | \$265,104.80 | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5816     | 2011A M    | Bank of America ( | 6/22/2011      | \$149,121.00 | 4.7500 %    | 2011A SF MRB PROG | Mai  |
| 5817     | 2011A M    | Bank of America ( | 6/22/2011      | \$141,226.00 | 4.7500 %    | 2011A SF MRB PROG | Re   |
| 5818     | 2011A M    | Bank of America ( | 6/23/2011      | \$133,527.00 | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5822     | 2011A M    | Bank of America ( | 6/23/2011      | \$80,800.00  | 4.7500 %    | 2011A SF MRB PROG | Gul  |
| 5823     | 2011A M    | Bank of America ( | 6/24/2011      | \$119,514.00 | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5824     | 2011A M    | Bank of America ( | 6/24/2011      | \$109,647.00 | 4.7500 %    | 2011A SF MRB PROG | Re   |
| 5825     | 2011A M    | Bank of America ( | 6/24/2011      | \$73,098.00  | 4.7500 %    | 2011A SF MRB PROG | Gul  |
| 5826     | 2011A M    | Bank of America ( | 6/27/2011      | \$112,084.00 | 4.7500 %    | 2011A SF MRB PROG | Ba   |
| 5827     | 2011A M    | Bank of America ( | 6/27/2011      | \$130,275.00 | 4.7500 %    | 2011A SF MRB PROG | Ibe  |
| 5828     | 2011A M    | Bank of America ( | 6/27/2011      | \$156,062.00 | 4.7500 %    | 2011A SF MRB PROG | Gul  |

PROGRAM PIPELINE  
2011A  
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| Loan                                                |            |                   |                |                       |             |                   |      |
|-----------------------------------------------------|------------|-------------------|----------------|-----------------------|-------------|-------------------|------|
| Loan Nbr                                            | Allocation | Servicer          | Reservation Dt | Loan Amount           | Program Rat | Program           | ator |
| 5829                                                | 2011A M    | Bank of America ( | 6/28/2011      | \$121,734.00          | 4.7500 %    | 2011A SF MRB PROG | Sta  |
| 5830                                                | 2011A M    | Bank of America ( | 6/28/2011      | \$97,367.00           | 4.7500 %    | 2011A SF MRB PROG | Re   |
| 5831                                                | 2011A M    | Bank of America ( | 6/30/2011      | \$119,394.00          | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5832                                                | 2011A M    | Bank of America ( | 6/30/2011      | \$73,098.00           | 4.7500 %    | 2011A SF MRB PROG | Re   |
| 5833                                                | 2011A M    | Bank of America ( | 7/1/2011       | \$115,140.00          | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5838                                                | 2011A M    | Bank of America ( | 7/1/2011       | \$116,958.00          | 4.7500 %    | 2011A SF MRB PROG | Eu   |
| 5839                                                | 2011A M    | Bank of America ( | 7/1/2011       | \$134,715.00          | 4.7500 %    | 2011A SF MRB PROG | Re   |
| 5841                                                | 2011A M    | Bank of America ( | 7/1/2011       | \$93,078.00           | 4.7500 %    | 2011A SF MRB PROG | Re   |
| 5842                                                | 2011A M    | Bank of America ( | 7/5/2011       | \$152,045.00          | 4.7500 %    | 2011A SF MRB PROG | Eu   |
| 5843                                                | 2011A M    | Bank of America ( | 7/5/2011       | \$191,031.00          | 4.7500 %    | 2011A SF MRB PROG | Gul  |
| 5844                                                | 2011A M    | Bank of America ( | 7/5/2011       | \$96,891.00           | 4.7500 %    | 2011A SF MRB PROG | Co   |
| Loans: 63                                           |            |                   |                | Total: \$7,462,403.55 |             |                   |      |
| Servicer: Standard Mortgage Corp. (Master Servicer) |            |                   |                |                       |             |                   |      |
| 5187                                                | 2011A M    | Standard Mortgag  | 12/10/2010     | \$58,479.00           | 4.7500 %    | 2011A SF MRB PROG | Ba   |
| 5188                                                | 2011A M    | Standard Mortgag  | 12/10/2010     | \$182,373.00          | 4.7500 %    | 2011A SF MRB PROG | Re   |
| 5189                                                | 2011A M    | Standard Mortgag  | 12/10/2010     | \$182,383.00          | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5190                                                | 2011A M    | Standard Mortgag  | 12/10/2010     | \$146,400.00          | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5191                                                | 2011A M    | Standard Mortgag  | 12/13/2010     | \$154,481.00          | 4.7500 %    | 2011A SF MRB PROG | Gul  |
| 5193                                                | 2011A M    | Standard Mortgag  | 12/14/2010     | \$106,236.00          | 4.7500 %    | 2011A SF MRB PROG | NO   |
| 5194                                                | 2011A M    | Standard Mortgag  | 12/14/2010     | \$155,944.00          | 4.7500 %    | 2011A SF MRB PROG | Re   |
| 5196                                                | 2011A M    | Standard Mortgag  | 12/15/2010     | \$119,689.00          | 4.7500 %    | 2011A SF MRB PROG | Fir  |
| Loans: 8                                            |            |                   |                | Total: \$1,105,985.00 |             |                   |      |
| # Loans: 71                                         |            |                   |                | Total: \$8,568,388.55 |             |                   |      |
| Program Rate: 4.9900 %                              |            |                   |                |                       |             |                   |      |
| Servicer: Bank of America (Master Servicer)         |            |                   |                |                       |             |                   |      |
| 5215                                                | 2011A M    | Bank of America ( | 1/3/2011       | \$108,088.00          | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5217                                                | 2011A M    | Bank of America ( | 1/6/2011       | \$87,620.00           | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5219                                                | 2011A M    | Bank of America ( | 1/7/2011       | \$67,367.00           | 4.9900 %    | 2011A SF MRB PROG | Ibe  |
| 5220                                                | 2011A M    | Bank of America ( | 1/11/2011      | \$87,718.00           | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5221                                                | 2011A M    | Bank of America ( | 1/11/2011      | \$88,693.00           | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5222                                                | 2011A M    | Bank of America ( | 1/13/2011      | \$82,551.00           | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5223                                                | 2011A M    | Bank of America ( | 1/19/2011      | \$100,407.00          | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5224                                                | 2011A M    | Bank of America ( | 1/19/2011      | \$186,158.00          | 4.9900 %    | 2011A SF MRB PROG | Cor  |
| 5229                                                | 2011A M    | Bank of America ( | 1/25/2011      | \$137,327.00          | 4.9900 %    | 2011A SF MRB PROG | DH   |
| 5233                                                | 2011A M    | Bank of America ( | 1/26/2011      | \$129,628.00          | 4.9900 %    | 2011A SF MRB PROG | Ch   |
| 5235                                                | 2011A M    | Bank of America ( | 1/27/2011      | \$165,592.00          | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5237                                                | 2011A M    | Bank of America ( | 1/27/2011      | \$146,392.00          | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5238                                                | 2011A M    | Bank of America ( | 1/28/2011      | \$171,295.00          | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5239                                                | 2011A M    | Bank of America ( | 1/28/2011      | \$201,618.00          | 4.9900 %    | 2011A SF MRB PROG | Ha   |
| 5240                                                | 2011A M    | Bank of America ( | 1/28/2011      | \$160,621.00          | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5241                                                | 2011A M    | Bank of America ( | 1/31/2011      | \$155,440.00          | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5246                                                | 2011A M    | Bank of America ( | 2/2/2011       | \$141,968.00          | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5248                                                | 2011A M    | Bank of America ( | 2/2/2011       | \$134,715.00          | 4.9900 %    | 2011A SF MRB PROG | Ba   |
| 5249                                                | 2011A M    | Bank of America ( | 2/3/2011       | \$141,324.00          | 4.9900 %    | 2011A SF MRB PROG | Wh   |
| 5250                                                | 2011A M    | Bank of America ( | 2/4/2011       | \$194,930.00          | 4.9900 %    | 2011A SF MRB PROG | Gul  |

PROGRAM PIPELINE  
2011A  
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| Loan     |            |                   |                |              |             |                   |      |
|----------|------------|-------------------|----------------|--------------|-------------|-------------------|------|
| Loan Nbr | Allocation | Servicer          | Reservation Dt | Loan Amount  | Program Rat | Program           | ator |
| 5255     | 2011A M    | Bank of America ( | 2/8/2011       | \$73,098.00  | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5256     | 2011A M    | Bank of America ( | 2/9/2011       | \$139,274.00 | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5257     | 2011A M    | Bank of America ( | 2/9/2011       | \$124,755.00 | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5259     | 2011A M    | Bank of America ( | 2/10/2011      | \$112,474.00 | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5261     | 2011A M    | Bank of America ( | 2/11/2011      | \$158,872.00 | 4.9900 %    | 2011A SF MRB PROG | Cor  |
| 5262     | 2011A M    | Bank of America ( | 2/11/2011      | \$124,533.00 | 4.9900 %    | 2011A SF MRB PROG | Fid  |
| 5264     | 2011A M    | Bank of America ( | 2/13/2011      | \$116,958.00 | 4.9900 %    | 2011A SF MRB PROG | Cor  |
| 5270     | 2011A M    | Bank of America ( | 2/14/2011      | \$118,907.00 | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5271     | 2011A M    | Bank of America ( | 2/14/2011      | \$163,741.00 | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5272     | 2011A M    | Bank of America ( | 2/15/2011      | \$95,027.00  | 4.9900 %    | 2011A SF MRB PROG | Ba   |
| 5273     | 2011A M    | Bank of America ( | 2/15/2011      | \$170,984.00 | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5275     | 2011A M    | Bank of America ( | 2/16/2011      | \$103,312.00 | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5276     | 2011A M    | Bank of America ( | 2/17/2011      | \$121,806.00 | 4.9900 %    | 2011A SF MRB PROG | Ibe  |
| 5277     | 2011A M    | Bank of America ( | 2/17/2011      | \$132,454.00 | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5278     | 2011A M    | Bank of America ( | 2/17/2011      | \$140,349.00 | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5281     | 2011A M    | Bank of America ( | 2/18/2011      | \$164,228.00 | 4.9900 %    | 2011A SF MRB PROG | Ibe  |
| 5283     | 2011A M    | Bank of America ( | 2/18/2011      | \$167,639.00 | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5286     | 2011A M    | Bank of America ( | 2/23/2011      | \$102,338.00 | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5287     | 2011A M    | Bank of America ( | 2/23/2011      | \$119,170.00 | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5288     | 2011A M    | Bank of America ( | 2/23/2011      | \$86,743.00  | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5289     | 2011A M    | Bank of America ( | 2/24/2011      | \$157,210.00 | 4.9900 %    | 2011A SF MRB PROG | SW   |
| 5290     | 2011A M    | Bank of America ( | 2/24/2011      | \$136,353.00 | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5292     | 2011A M    | Bank of America ( | 2/28/2011      | \$167,639.00 | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5294     | 2011A M    | Bank of America ( | 3/1/2011       | \$112,084.00 | 4.9900 %    | 2011A SF MRB PROG | SW   |
| 5298     | 2011A M    | Bank of America ( | 3/3/2011       | \$61,889.00  | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5300     | 2011A M    | Bank of America ( | 3/3/2011       | \$191,709.00 | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5301     | 2011A M    | Bank of America ( | 3/3/2011       | \$122,805.00 | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5304     | 2011A M    | Bank of America ( | 3/3/2011       | \$45,515.00  | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5309     | 2011A M    | Bank of America ( | 3/4/2011       | \$180,310.00 | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5314     | 2011A M    | Bank of America ( | 3/7/2011       | \$160,719.00 | 4.9900 %    | 2011A SF MRB PROG | Mai  |
| 5315     | 2011A M    | Bank of America ( | 3/8/2011       | \$143,474.00 | 4.9900 %    | 2011A SF MRB PROG | DH   |
| 5317     | 2011A M    | Bank of America ( | 3/8/2011       | \$97,465.00  | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5321     | 2011A M    | Bank of America ( | 3/9/2011       | \$112,953.00 | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5325     | 2011A M    | Bank of America ( | 3/10/2011      | \$128,653.00 | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5327     | 2011A M    | Bank of America ( | 3/14/2011      | \$107,812.00 | 4.9900 %    | 2011A SF MRB PROG | Mai  |
| 5328     | 2011A M    | Bank of America ( | 3/14/2011      | \$119,067.00 | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5331     | 2011A M    | Bank of America ( | 3/14/2011      | \$115,008.00 | 4.9900 %    | 2011A SF MRB PROG | Cor  |
| 5340     | 2011A M    | Bank of America ( | 3/18/2011      | \$165,202.00 | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5344     | 2011A M    | Bank of America ( | 3/19/2011      | \$143,273.00 | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5350     | 2011A M    | Bank of America ( | 3/22/2011      | \$115,983.00 | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5352     | 2011A M    | Bank of America ( | 3/22/2011      | \$109,160.00 | 4.9900 %    | 2011A SF MRB PROG | Ba   |
| 5353     | 2011A M    | Bank of America ( | 3/22/2011      | \$114,180.00 | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5354     | 2011A M    | Bank of America ( | 3/22/2011      | \$97,465.00  | 4.9900 %    | 2011A SF MRB PROG | Mai  |
| 5357     | 2011A M    | Bank of America ( | 3/23/2011      | \$131,552.00 | 4.9900 %    | 2011A SF MRB PROG | Mai  |
| 5359     | 2011A M    | Bank of America ( | 3/23/2011      | \$121,831.00 | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5360     | 2011A M    | Bank of America ( | 3/24/2011      | \$104,287.00 | 4.9900 %    | 2011A SF MRB PROG | NO   |

PROGRAM PIPELINE  
2011A  
7/6/2011

| Loan     |            |                   |                |                        |             |                   |      |
|----------|------------|-------------------|----------------|------------------------|-------------|-------------------|------|
| Loan Nbr | Allocation | Servicer          | Reservation Dt | Loan Amount            | Program Rat | Program           | ator |
| 5363     | 2011A M    | Bank of America ( | 3/25/2011      | \$125,492.00           | 4.9900 %    | 2011A SF MRB PROG | Co   |
| 5365     | 2011A M    | Bank of America ( | 3/25/2011      | \$168,911.00           | 4.9900 %    | 2011A SF MRB PROG | Co   |
| 5366     | 2011A M    | Bank of America ( | 3/25/2011      | \$140,207.00           | 4.9900 %    | 2011A SF MRB PROG | Co   |
| 5367     | 2011A M    | Bank of America ( | 3/25/2011      | \$136,787.00           | 4.9900 %    | 2011A SF MRB PROG | Co   |
| 5368     | 2011A M    | Bank of America ( | 3/25/2011      | \$118,134.00           | 4.9900 %    | 2011A SF MRB PROG | Co   |
| 5370     | 2011A M    | Bank of America ( | 3/28/2011      | \$124,347.00           | 4.9900 %    | 2011A SF MRB PROG | Ho   |
| 5372     | 2011A M    | Bank of America ( | 3/28/2011      | \$80,895.00            | 4.9900 %    | 2011A SF MRB PROG | Mai  |
| 5374     | 2011A M    | Bank of America ( | 3/29/2011      | \$146,113.00           | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5378     | 2011A M    | Bank of America ( | 3/29/2011      | \$127,679.00           | 4.9900 %    | 2011A SF MRB PROG | Cor  |
| 5382     | 2011A M    | Bank of America ( | 3/30/2011      | \$129,430.00           | 4.9900 %    | 2011A SF MRB PROG | Fir  |
| 5384     | 2011A M    | Bank of America ( | 3/31/2011      | \$106,217.00           | 4.9900 %    | 2011A SF MRB PROG | Co   |
| 5390     | 2011A M    | Bank of America ( | 4/1/2011       | \$102,338.00           | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5418     | 2011A M    | Bank of America ( | 4/7/2011       | \$140,349.00           | 4.9900 %    | 2011A SF MRB PROG | Ho   |
| 5420     | 2011A M    | Bank of America ( | 4/7/2011       | \$141,894.00           | 4.9900 %    | 2011A SF MRB PROG | Mai  |
| 5658     | 2011A M    | Bank of America ( | 4/9/2011       | \$102,338.00           | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5659     | 2011A M    | Bank of America ( | 4/11/2011      | \$118,907.00           | 4.9900 %    | 2011A SF MRB PROG | Mai  |
| 5660     | 2011A M    | Bank of America ( | 4/11/2011      | \$193,415.00           | 4.9900 %    | 2011A SF MRB PROG | Mai  |
| 5662     | 2011A M    | Bank of America ( | 4/11/2011      | \$155,336.00           | 4.9900 %    | 2011A SF MRB PROG | Co   |
| 5664     | 2011A M    | Bank of America ( | 4/12/2011      | \$97,465.00            | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5667     | 2011A M    | Bank of America ( | 4/14/2011      | \$119,881.00           | 4.9900 %    | 2011A SF MRB PROG | Mai  |
| 5671     | 2011A M    | Bank of America ( | 4/18/2011      | \$143,273.00           | 4.9900 %    | 2011A SF MRB PROG | Mai  |
| 5672     | 2011A M    | Bank of America ( | 4/18/2011      | \$88,424.00            | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5675     | 2011A M    | Bank of America ( | 4/18/2011      | \$168,614.00           | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5679     | 2011A M    | Bank of America ( | 4/19/2011      | \$152,227.00           | 4.9900 %    | 2011A SF MRB PROG | SW   |
| 5689     | 2011A M    | Bank of America ( | 4/25/2011      | \$134,013.00           | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5690     | 2011A M    | Bank of America ( | 4/25/2011      | \$141,324.00           | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5695     | 2011A M    | Bank of America ( | 4/26/2011      | \$171,292.00           | 4.9900 %    | 2011A SF MRB PROG | Ha   |
| 5696     | 2011A M    | Bank of America ( | 4/26/2011      | \$107,211.00           | 4.9900 %    | 2011A SF MRB PROG | Pre  |
| 5700     | 2011A M    | Bank of America ( | 4/27/2011      | \$76,022.00            | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5702     | 2011A M    | Bank of America ( | 4/28/2011      | \$70,174.00            | 4.9900 %    | 2011A SF MRB PROG | Lib  |
| 5704     | 2011A M    | Bank of America ( | 4/28/2011      | \$116,470.00           | 4.9900 %    | 2011A SF MRB PROG | Eu   |
| 5708     | 2011A M    | Bank of America ( | 4/28/2011      | \$90,544.00            | 4.9900 %    | 2011A SF MRB PROG | Re   |
| 5718     | 2011A M    | Bank of America ( | 5/4/2011       | \$146,197.00           | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5725     | 2011A M    | Bank of America ( | 5/7/2011       | \$152,538.00           | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5728     | 2011A M    | Bank of America ( | 5/9/2011       | \$136,451.00           | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5730     | 2011A M    | Bank of America ( | 5/10/2011      | \$146,099.00           | 4.9900 %    | 2011A SF MRB PROG | DH   |
| 5731     | 2011A M    | Bank of America ( | 5/10/2011      | \$136,000.00           | 4.9900 %    | 2011A SF MRB PROG | Eu   |
| 5734     | 2011A M    | Bank of America ( | 5/11/2011      | \$116,958.00           | 4.9900 %    | 2011A SF MRB PROG | Gul  |
| 5742     | 2011A M    | Bank of America ( | 5/12/2011      | \$163,741.00           | 4.9900 %    | 2011A SF MRB PROG | SB   |
| 5748     | 2011A M    | Bank of America ( | 5/16/2011      | \$126,704.00           | 4.9900 %    | 2011A SF MRB PROG | DH   |
| 5750     | 2011A M    | Bank of America ( | 5/17/2011      | \$140,000.00           | 4.9900 %    | 2011A SF MRB PROG | DH   |
| 5755     | 2011A M    | Bank of America ( | 5/18/2011      | \$131,674.00           | 4.9900 %    | 2011A SF MRB PROG | NO   |
| 5756     | 2011A M    | Bank of America ( | 5/18/2011      | \$134,250.00           | 4.9900 %    | 2011A SF MRB PROG | DH   |
| 5760     | 2011A M    | Bank of America ( | 5/23/2011      | \$182,254.00           | 4.9900 %    | 2011A SF MRB PROG | Eu   |
| ans: 110 |            |                   |                | Total: \$14,238,301.00 |             |                   |      |

PROGRAM PIPELINE  
2011A  
7/6/2011

| Loan                                                |            |                   |                |                                   |             |                       |      |
|-----------------------------------------------------|------------|-------------------|----------------|-----------------------------------|-------------|-----------------------|------|
| Loan Nbr                                            | Allocation | Servicer          | Reservation Dt | Loan Amount                       | Program Rat | Program               | ator |
| Servicer: Standard Mortgage Corp. (Master Servicer) |            |                   |                |                                   |             |                       |      |
| 5155                                                | 2011A M    | Standard Mortgag  | 12/2/2010      | \$97,970.00                       | 4.9900 %    | 2011A SF MRB PROG Joh |      |
| 5198                                                | 2011A M    | Standard Mortgag  | 12/16/2010     | \$87,718.00                       | 4.9900 %    | 2011A SF MRB PROG Re  |      |
| 5199                                                | 2011A M    | Standard Mortgag  | 12/16/2010     | \$102,338.00                      | 4.9900 %    | 2011A SF MRB PROG Gul |      |
| 5200                                                | 2011A M    | Standard Mortgag  | 12/16/2010     | \$168,036.00                      | 4.9900 %    | 2011A SF MRB PROG Cor |      |
| 5201                                                | 2011A M    | Standard Mortgag  | 12/16/2010     | \$77,874.00                       | 4.9900 %    | 2011A SF MRB PROG Re  |      |
| 5203                                                | 2011A M    | Standard Mortgag  | 12/20/2010     | \$124,755.00                      | 4.9900 %    | 2011A SF MRB PROG Lib |      |
| 5204                                                | 2011A M    | Standard Mortgag  | 12/20/2010     | \$110,595.00                      | 4.9900 %    | 2011A SF MRB PROG Ibe |      |
| 5206                                                | 2011A M    | Standard Mortgag  | 12/21/2010     | \$161,791.00                      | 4.9900 %    | 2011A SF MRB PROG Ch  |      |
| 5207                                                | 2011A M    | Standard Mortgag  | 12/21/2010     | \$106,213.00                      | 4.9900 %    | 2011A SF MRB PROG Re  |      |
| 5208                                                | 2011A M    | Standard Mortgag  | 12/21/2010     | \$131,382.00                      | 4.9900 %    | 2011A SF MRB PROG Re  |      |
| 5209                                                | 2011A M    | Standard Mortgag  | 12/21/2010     | \$180,000.00                      | 4.9900 %    | 2011A SF MRB PROG SW  |      |
| 5210                                                | 2011A M    | Standard Mortgag  | 12/23/2010     | \$81,965.00                       | 4.9900 %    | 2011A SF MRB PROG Sta |      |
| 5212                                                | 2011A M    | Standard Mortgag  | 12/30/2010     | \$132,552.00                      | 4.9900 %    | 2011A SF MRB PROG Gul |      |
| 5213                                                | 2011A M    | Standard Mortgag  | 12/30/2010     | \$131,577.00                      | 4.9900 %    | 2011A SF MRB PROG Gul |      |
| Loans: 14                                           |            |                   |                | Total: \$1,694,766.00             |             |                       |      |
| # Loans: 124                                        |            |                   |                | Total: \$15,933,067.00            |             |                       |      |
| # Loans: 257                                        |            |                   |                | Total: \$32,615,993.95            |             |                       |      |
| Allocation: 2011A MRB Unassisted                    |            |                   |                |                                   |             |                       |      |
| Program Rate: 3.9500 %                              |            |                   |                |                                   |             |                       |      |
| Servicer: Standard Mortgage Corp. (Master Servicer) |            |                   |                |                                   |             |                       |      |
| 5153                                                | 2011A M    | Standard Mortgag  | 12/2/2010      | \$136,451.00                      | 3.9500 %    | 2011A SF MRB PROG Ess |      |
| Loans: 1                                            |            |                   |                | Total: \$136,451.00               |             |                       |      |
| # Loans: 1                                          |            |                   |                | Total: \$136,451.00               |             |                       |      |
| Program Rate: 4.2500 %                              |            |                   |                |                                   |             |                       |      |
| Servicer: Bank of America (Master Servicer)         |            |                   |                |                                   |             |                       |      |
| 5811                                                | 2011A M    | Bank of America ( | 6/21/2011      | \$65,549.00                       | 4.2500 %    | 2011A SF MRB PROG Gul |      |
| Loans: 1                                            |            |                   |                | Total: \$65,549.00                |             |                       |      |
| # Loans: 1                                          |            |                   |                | Total: \$65,549.00                |             |                       |      |
| Program Rate: 4.5000 %                              |            |                   |                |                                   |             |                       |      |
| Servicer: Bank of America (Master Servicer)         |            |                   |                |                                   |             |                       |      |
| 5225                                                | 2011A M    | Bank of America ( | 1/20/2011      | \$125,100.00                      | 4.5000 %    | 2011A SF MRB PROG DH  |      |
| 5358                                                | 2011A M    | Bank of America ( | 3/23/2011      | \$147,000.00                      | 4.5000 %    | 2011A SF MRB PROG DH  |      |
| 5364                                                | 2011A M    | Bank of America ( | 3/25/2011      | \$131,552.00                      | 4.5000 %    | 2011A SF MRB PROG Co  |      |
| 5392                                                | 2011A M    | Bank of America ( | 4/4/2011       | \$107,202.00                      | 4.5000 %    | 2011A SF MRB PROG Co  |      |
| 5684                                                | 2011A M    | Bank of America ( | 4/20/2011      | \$1,000.00                        | 4.5000 %    | 2011A SF MRB PROG Am  |      |
| Loans: 5                                            |            |                   |                | Total: \$511,854.00               |             |                       |      |
| # Loans: 5                                          |            |                   |                | Total: \$511,854.00               |             |                       |      |
| # Loans: 7                                          |            |                   |                | Total: \$713,854.00               |             |                       |      |
| 343 Loans                                           |            |                   |                | Total: \$42,338,619.95 @ 4.3241 % |             |                       |      |

## Production Trend

2011A

7/6/2011

| MONTH        |  | PROGRAM  |  | AMOUNT              |
|--------------|--|----------|--|---------------------|
|              |  |          |  |                     |
| 3/31/2009    |  | Low      |  | \$355,250           |
| 3/31/2009    |  | Assisted |  | \$3,479,184         |
| 3/31/2009    |  | CDBG     |  | \$351,407           |
| 3/31/2009    |  | HOME     |  | \$1,099,715         |
| <b>TOTAL</b> |  |          |  | <b>\$5,285,556</b>  |
|              |  |          |  |                     |
| 4/30/2009    |  | Low      |  | \$73,158            |
| 4/30/2009    |  | Assisted |  | \$4,910,141         |
| 4/30/2009    |  | CDBG     |  | \$1,020,493         |
| 4/30/2009    |  | HOME     |  | \$934,105           |
| <b>TOTAL</b> |  |          |  | <b>\$6,937,897</b>  |
|              |  |          |  |                     |
| 5/31/2009    |  | Low      |  | \$444,702           |
| 5/31/2009    |  | Assisted |  | \$3,410,124         |
| 5/31/2009    |  | CDBG     |  | \$419,265           |
| 5/31/2009    |  | HOME     |  | \$908,191           |
| <b>TOTAL</b> |  |          |  | <b>\$5,182,282</b>  |
|              |  |          |  |                     |
| 6/30/2009    |  | HOME     |  | \$130,545           |
| 6/30/2009    |  | Assisted |  | \$999,935           |
| 6/30/2009    |  | CDBG     |  | \$1,149,908         |
| <b>TOTAL</b> |  |          |  | <b>\$2,280,388</b>  |
|              |  |          |  |                     |
| 7/31/2009    |  | Assisted |  | \$495,822           |
| 7/31/2009    |  | HOME     |  | \$107,025           |
| <b>TOTAL</b> |  |          |  | <b>\$602,847</b>    |
|              |  |          |  |                     |
| 8/31/2009    |  | Assisted |  | \$4,424,591         |
| 8/31/2009    |  | CDBG     |  | \$1,292,540         |
| <b>TOTAL</b> |  |          |  | <b>\$5,717,131</b>  |
|              |  |          |  |                     |
| 9/30/2009    |  | Assisted |  | \$7,727,103         |
| 9/30/2009    |  | CDBG     |  | \$1,581,629         |
| 9/30/2009    |  | HTCP     |  | \$646,676           |
| 9/30/2009    |  | HOME     |  | \$1,070,152         |
| <b>TOTAL</b> |  |          |  | <b>\$11,025,560</b> |
|              |  |          |  |                     |
| 10/31/2009   |  | Assisted |  | \$3,636,404         |
| 10/31/2009   |  | CDBG     |  | \$597,830           |
| 10/31/2009   |  | HTCP     |  | \$731,898           |
| 10/31/2009   |  | HOME     |  | \$326,468           |
| <b>TOTAL</b> |  |          |  | <b>\$5,292,600</b>  |
|              |  |          |  |                     |

Production Trend

2011A

7/6/2011

| MONTH        |  | PROGRAM    |  | AMOUNT             |
|--------------|--|------------|--|--------------------|
|              |  |            |  |                    |
| 11/30/2009   |  | Assisted   |  | \$2,732,137        |
| 11/30/2009   |  | CDBG       |  | \$470,089          |
| 11/30/2009   |  | HTCP       |  | \$101,624          |
| 11/30/2009   |  | HOME       |  | \$1,059,342        |
| <b>TOTAL</b> |  |            |  | <b>\$4,363,192</b> |
|              |  |            |  |                    |
| 12/31/2009   |  | Assisted   |  | \$1,823,206        |
| 12/31/2009   |  | HTCP       |  | \$382,646          |
| <b>TOTAL</b> |  |            |  | <b>\$2,205,852</b> |
|              |  |            |  |                    |
| 1/31/2010    |  | Assisted   |  | \$2,407,159        |
| 1/31/2010    |  | HTCP       |  | \$117,826          |
| 1/31/2010    |  | HOME       |  | \$359,304          |
| <b>TOTAL</b> |  |            |  | <b>\$2,884,289</b> |
|              |  |            |  |                    |
| 2/28/2010    |  | Assisted   |  | \$1,747,033        |
| <b>TOTAL</b> |  |            |  | <b>\$1,747,033</b> |
|              |  |            |  |                    |
| 3/31/2010    |  | Assisted   |  | \$7,690,140        |
| 3/31/2010    |  | HTCP       |  | \$87,044           |
| <b>TOTAL</b> |  |            |  | <b>\$7,777,184</b> |
|              |  |            |  |                    |
| 4/30/2010    |  | Assisted   |  | \$4,892,243        |
| <b>TOTAL</b> |  |            |  | <b>\$4,892,243</b> |
|              |  |            |  |                    |
| 5/31/2010    |  | Assisted   |  | \$4,239,690        |
| 5/31/2010    |  | HOME       |  | \$242,803          |
| <b>TOTAL</b> |  |            |  | <b>\$4,482,493</b> |
|              |  |            |  |                    |
| 6/30/2010    |  | Assisted   |  | \$2,938,548        |
| 6/30/2010    |  | Unassisted |  | \$546,851          |
| 6/30/2010    |  | CDBG       |  | \$73,904           |
| 6/30/2010    |  | HOME       |  | \$2,274,555        |
| <b>TOTAL</b> |  |            |  | <b>\$5,833,858</b> |
|              |  |            |  |                    |
| 7/31/2010    |  | Assisted   |  | \$5,865,731        |
| 7/31/2010    |  | Unassisted |  | \$358,358          |
| 7/31/2010    |  | CDBG       |  | \$92,152           |
| 7/31/2010    |  | HOME       |  | \$1,664,590        |
| <b>TOTAL</b> |  |            |  | <b>\$7,980,831</b> |
|              |  |            |  |                    |

Production Trend

2011A

7/6/2011

| MONTH        |  | PROGRAM    |  | AMOUNT              |
|--------------|--|------------|--|---------------------|
|              |  |            |  |                     |
| 8/31/2010    |  | Assisted   |  | \$5,259,311         |
| 8/31/2010    |  | CDBG       |  | \$432,946           |
| 8/31/2010    |  | HOME       |  | \$2,916,162         |
| <b>TOTAL</b> |  |            |  | <b>\$8,608,419</b>  |
|              |  |            |  |                     |
| 9/30/2010    |  | Assisted   |  | \$6,414,281         |
| 9/30/2010    |  | Unassisted |  | \$191,475           |
| 9/30/2010    |  | CDBG       |  | \$309,103           |
| 9/30/2010    |  | HOME       |  | \$1,842,889         |
| <b>TOTAL</b> |  |            |  | <b>\$8,757,748</b>  |
|              |  |            |  |                     |
| 10/31/2010   |  | Assisted   |  | \$10,478,180        |
| 10/31/2010   |  | Unassisted |  | \$173,603           |
| 10/31/2010   |  | CDBG       |  | \$121,901           |
| 10/31/2010   |  | HOME       |  | \$457,235           |
| <b>TOTAL</b> |  |            |  | <b>\$11,230,919</b> |
|              |  |            |  |                     |
| 11/30/2010   |  | Assisted   |  | \$11,546,903        |
| 11/30/2010   |  | Unassisted |  | \$416,671           |
| 11/30/2010   |  | CDBG       |  | \$123,780           |
| 11/30/2010   |  | HOME       |  | \$605,356           |
| <b>TOTAL</b> |  |            |  | <b>\$12,692,710</b> |
|              |  |            |  |                     |
| 12/31/2010   |  | Assisted   |  | \$6,811,573         |
| 12/31/2010   |  | Unassisted |  | \$150,252           |
| 12/31/2010   |  | HOME       |  | \$289,460           |
| <b>TOTAL</b> |  |            |  | <b>\$7,251,285</b>  |
|              |  |            |  |                     |
| 1/31/2011    |  | Assisted   |  | \$2,894,034         |
| 1/31/2011    |  | CDBG       |  | \$278,749           |
| 1/31/2011    |  | HOME       |  | \$243,100           |
| <b>TOTAL</b> |  |            |  | <b>\$3,415,883</b>  |
|              |  |            |  |                     |
| 2/28/2011    |  | Assisted   |  | \$5,226,659         |
| 2/28/2011    |  | CDBG       |  | \$97,465            |
| 2/28/2011    |  | HOME       |  | \$658,955           |
| <b>TOTAL</b> |  |            |  | <b>\$5,983,079</b>  |
|              |  |            |  |                     |
| 3/29/2011    |  | Assisted   |  | \$5,544,904         |
| 3/29/2011    |  | Unassisted |  | \$131,552           |
| 3/29/2011    |  | HOME       |  | \$2,406,479         |
| <b>TOTAL</b> |  |            |  | <b>\$8,082,935</b>  |
|              |  |            |  |                     |

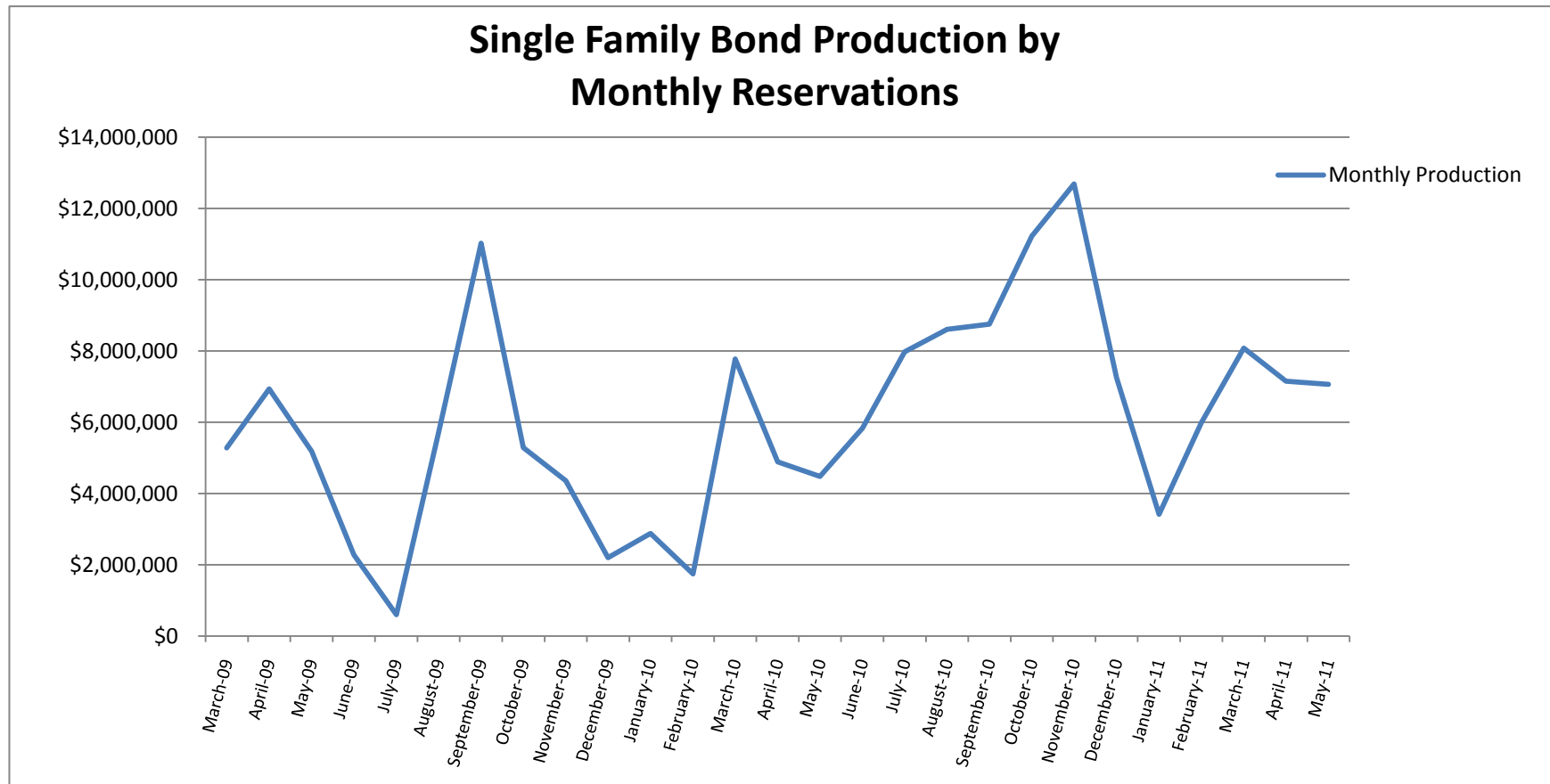
Production Trend

2011A

7/6/2011

| MONTH        |  | PROGRAM    |  | AMOUNT             |
|--------------|--|------------|--|--------------------|
|              |  |            |  |                    |
| 4/30/2011    |  | Assisted   |  | \$4,494,071        |
| 4/30/2011    |  | Unassisted |  | \$107,202          |
| 4/30/2011    |  | HOME       |  | \$2,427,429        |
| 4/30/2011    |  | CDBG       |  | \$128,497          |
| <b>TOTAL</b> |  |            |  | <b>\$7,157,199</b> |
|              |  |            |  |                    |
| 5/31/2011    |  | Assisted   |  | \$4,112,844        |
| 5/31/2011    |  | HOME       |  | \$2,953,556        |
| <b>TOTAL</b> |  |            |  | <b>\$7,066,400</b> |
|              |  |            |  |                    |
| 6/30/2011    |  | Assisted   |  | \$4,063,104        |
| 6/30/2011    |  | Unassisted |  | \$65,549           |
| 6/30/2011    |  | HOME       |  | \$1,509,286        |
| <b>TOTAL</b> |  |            |  | <b>\$5,637,939</b> |

Production Trend  
2011A  
7/6/2011





# LHFA Trial Summary

\*Servicing Portfolio\*

| Category            | Count        | Principal<br>Balance    | D a y s    |           |           |            |            | D e l i n q u e n t |        |           | FC        | BK |
|---------------------|--------------|-------------------------|------------|-----------|-----------|------------|------------|---------------------|--------|-----------|-----------|----|
|                     |              |                         | 30         | 60        | 90        | 120        | Total      | %Total              | %Cat   |           |           |    |
| <b>Bond Program</b> |              |                         |            |           |           |            |            |                     |        |           |           |    |
| LHFA 2007           | 22           | \$2,542,609.38          | 0          | 0         | 0         | 3          | 3          | 0.119               | 13.636 | 1         | 0         |    |
| LHFA 2007B          | 621          | \$74,587,252.69         | 25         | 10        | 8         | 52         | 95         | 3.783               | 15.298 | 29        | 14        |    |
| LHFA 2007C          | 694          | \$78,741,720.76         | 39         | 9         | 6         | 75         | 129        | 5.137               | 18.588 | 39        | 19        |    |
| LHFA 2007U          | 2            | \$237,013.58            | 0          | 0         | 0         | 0          | 0          | 0.000               | 0.000  | 0         | 0         |    |
| LHFA 2008A          | 169          | \$20,758,549.77         | 8          | 7         | 3         | 14         | 32         | 1.274               | 18.935 | 7         | 2         |    |
| LHFA 2008B          | 276          | \$33,022,977.62         | 35         | 11        | 6         | 23         | 75         | 2.987               | 27.174 | 6         | 8         |    |
| LHFA 2008T          | 4            | \$602,169.07            | 1          | 0         | 0         | 1          | 2          | 0.080               | 50.000 | 0         | 0         |    |
| LHFA 2009A          | 357          | \$43,773,934.68         | 27         | 7         | 1         | 4          | 39         | 1.553               | 10.924 | 2         | 1         |    |
| LHFA 2010A          | 365          | \$45,926,257.91         | 16         | 2         | 0         | 0          | 18         | 0.717               | 4.932  | 0         | 0         |    |
| NC LHFA 20          | 1            | \$112,950.00            | 0          | 0         | 0         | 0          | 0          | 0.000               | 0.000  | 0         | 0         |    |
| <b>Total</b>        | <b>2,511</b> | <b>\$300,305,435.46</b> | <b>151</b> | <b>46</b> | <b>24</b> | <b>172</b> | <b>393</b> | <b>15.651</b>       |        | <b>84</b> | <b>44</b> |    |
| <b>Investor</b>     |              |                         |            |           |           |            |            |                     |        |           |           |    |
| FHLMC               | 878          | \$100,036,823.73        | 35         | 10        | 10        | 43         | 98         | 3.903               | 11.162 | 20        | 14        |    |
| GNMA                | 1,609        | \$197,321,853.82        | 116        | 36        | 14        | 107        | 273        | 10.872              | 16.967 | 42        | 30        |    |
| SMC/FNMA            | 24           | \$2,946,757.91          | 0          | 0         | 0         | 22         | 22         | 0.876               | 91.667 | 22        | 0         |    |
| <b>Total</b>        | <b>2,511</b> | <b>\$300,305,435.46</b> | <b>151</b> | <b>46</b> | <b>24</b> | <b>172</b> | <b>393</b> | <b>15.651</b>       |        | <b>84</b> | <b>44</b> |    |
| <b>Loan Type</b>    |              |                         |            |           |           |            |            |                     |        |           |           |    |
| Conv w/ PMI         | 599          | \$71,947,015.84         | 24         | 4         | 7         | 47         | 82         | 3.266               | 13.689 | 31        | 11        |    |
| Conv w/o PMI        | 151          | \$15,172,853.26         | 3          | 2         | 1         | 6          | 12         | 0.478               | 7.947  | 2         | 2         |    |
| Farm Loan           | 190          | \$24,381,343.00         | 11         | 3         | 0         | 15         | 29         | 1.155               | 15.263 | 15        | 1         |    |
| FHA                 | 1,535        | \$183,877,863.61        | 110        | 36        | 16        | 102        | 264        | 10.514              | 17.199 | 36        | 29        |    |
| VA                  | 36           | \$4,926,359.75          | 3          | 1         | 0         | 2          | 6          | 0.239               | 16.667 | 0         | 1         |    |
| <b>Total</b>        | <b>2,511</b> | <b>\$300,305,435.46</b> | <b>151</b> | <b>46</b> | <b>24</b> | <b>172</b> | <b>393</b> | <b>15.651</b>       |        | <b>84</b> | <b>44</b> |    |

| <i>Category</i>     | <i>Count</i> | <i>Principal<br/>Balance</i> | <i>D a y s</i> |           |           |            | <i>D e l i n q u e n t</i> |               |             | <i>FC</i> | <i>BK</i> |
|---------------------|--------------|------------------------------|----------------|-----------|-----------|------------|----------------------------|---------------|-------------|-----------|-----------|
|                     |              |                              | <i>30</i>      | <i>60</i> | <i>90</i> | <i>120</i> | <i>Total</i>               | <i>%Total</i> | <i>%Cat</i> |           |           |
| <b>Parish</b>       |              |                              |                |           |           |            |                            |               |             |           |           |
| ACADIA              | 13           | \$986,596.65                 | 1              | 1         | 0         | 0          | 2                          | 0.080         | 15.385      | 0         | 0         |
| ALLEN               | 1            | \$136,271.14                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| ASCENSION           | 107          | \$14,951,494.72              | 7              | 2         | 1         | 4          | 14                         | 0.558         | 13.084      | 1         | 3         |
| AVOYELLES           | 5            | \$374,210.15                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 1         |
| BIENVILLE           | 2            | \$179,784.96                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| BOSSIER             | 17           | \$1,935,140.65               | 3              | 1         | 0         | 0          | 4                          | 0.159         | 23.529      | 0         | 0         |
| CADDO               | 141          | \$13,988,996.24              | 7              | 5         | 1         | 4          | 17                         | 0.677         | 12.057      | 1         | 3         |
| CALCASIEU           | 20           | \$1,550,904.67               | 2              | 0         | 0         | 0          | 2                          | 0.080         | 10.000      | 0         | 0         |
| CONCORDIA           | 1            | \$176,874.48                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| DE SOTO             | 3            | \$330,810.86                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| DO NOT USE          | 5            | \$689,149.24                 | 0              | 0         | 0         | 1          | 1                          | 0.040         | 20.000      | 1         | 0         |
| EAST BATON ROUGE    | 631          | \$75,125,440.86              | 42             | 5         | 4         | 43         | 94                         | 3.744         | 14.897      | 19        | 14        |
| EAST FELICIANA      | 5            | \$509,958.08                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| EVANGELINE          | 3            | \$235,259.86                 | 1              | 0         | 0         | 0          | 1                          | 0.040         | 33.333      | 0         | 0         |
| GRANT               | 3            | \$343,741.87                 | 0              | 0         | 0         | 1          | 1                          | 0.040         | 33.333      | 0         | 0         |
| IBERIA              | 37           | \$3,076,837.69               | 1              | 0         | 1         | 2          | 4                          | 0.159         | 10.811      | 2         | 0         |
| IBERVILLE           | 15           | \$1,662,911.15               | 3              | 0         | 0         | 2          | 5                          | 0.199         | 33.333      | 1         | 1         |
| JACKSON             | 4            | \$473,356.50                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| JEFFERSON           | 393          | \$49,331,979.19              | 17             | 11        | 8         | 21         | 57                         | 2.270         | 14.504      | 10        | 5         |
| LAFAYETTE           | 134          | \$14,356,944.69              | 9              | 1         | 0         | 14         | 24                         | 0.956         | 17.910      | 7         | 1         |
| LAFOURCHE           | 14           | \$1,537,611.48               | 0              | 0         | 0         | 1          | 1                          | 0.040         | 7.143       | 0         | 0         |
| LINCOLN             | 4            | \$606,524.50                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| LIVINGSTON          | 182          | \$23,113,037.35              | 14             | 0         | 4         | 22         | 40                         | 1.593         | 21.978      | 14        | 5         |
| NATCHITOCHES        | 1            | \$85,160.21                  | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| ORLEANS             | 364          | \$46,463,367.58              | 21             | 9         | 1         | 18         | 49                         | 1.951         | 13.462      | 1         | 6         |
| PLAQUEMINES         | 3            | \$514,501.70                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| POINTE COUPEE       | 7            | \$607,926.71                 | 0              | 0         | 0         | 1          | 1                          | 0.040         | 14.286      | 1         | 0         |
| RAPIDES             | 24           | \$2,365,182.96               | 2              | 0         | 0         | 1          | 3                          | 0.119         | 12.500      | 1         | 0         |
| ST JOHN THE BAPTIST | 77           | \$10,172,859.59              | 2              | 3         | 1         | 8          | 14                         | 0.558         | 18.182      | 5         | 3         |
| ST LANDRY           | 17           | \$1,684,355.76               | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| ST. BERNARD         | 39           | \$4,483,123.80               | 1              | 0         | 0         | 9          | 10                         | 0.398         | 25.641      | 5         | 0         |

| Category         | Count | Principal<br>Balance | D a y s |    |    | D e l i n q u e n t |       |        |        | FC | BK |
|------------------|-------|----------------------|---------|----|----|---------------------|-------|--------|--------|----|----|
|                  |       |                      | 30      | 60 | 90 | 120                 | Total | %Total | %Cat   |    |    |
| ST. CHARLES      | 43    | \$5,400,700.84       | 2       | 0  | 1  | 2                   | 5     | 0.199  | 11.628 | 1  | 0  |
| ST. HELENA       | 1     | \$60,896.77          | 0       | 0  | 0  | 0                   | 0     | 0.000  | 0.000  | 0  | 0  |
| ST. JAMES        | 10    | \$1,211,454.36       | 2       | 1  | 0  | 0                   | 3     | 0.119  | 30.000 | 0  | 0  |
| ST. MARTIN       | 15    | \$1,505,560.68       | 0       | 2  | 1  | 1                   | 4     | 0.159  | 26.667 | 1  | 0  |
| ST. MARY         | 6     | \$424,168.53         | 0       | 1  | 0  | 0                   | 1     | 0.040  | 16.667 | 0  | 1  |
| ST. TAMMANY      | 99    | \$12,205,628.04      | 7       | 1  | 1  | 15                  | 24    | 0.956  | 24.242 | 12 | 0  |
| ST.TAMMANY       | 1     | \$110,400.57         | 0       | 0  | 0  | 0                   | 0     | 0.000  | 0.000  | 0  | 0  |
| TANGIPAHOA       | 31    | \$3,703,993.79       | 4       | 2  | 0  | 2                   | 8     | 0.319  | 25.806 | 1  | 1  |
| TERREBONNE       | 8     | \$1,003,742.83       | 1       | 0  | 0  | 0                   | 1     | 0.040  | 12.500 | 0  | 0  |
| VERMILION        | 6     | \$507,496.13         | 1       | 1  | 0  | 0                   | 2     | 0.080  | 33.333 | 0  | 0  |
| VERNON           | 1     | \$65,871.09          | 0       | 0  | 0  | 0                   | 0     | 0.000  | 0.000  | 0  | 0  |
| WASHINGTON       | 5     | \$491,590.54         | 0       | 0  | 0  | 0                   | 0     | 0.000  | 0.000  | 0  | 0  |
| WEBSTER          | 2     | \$187,060.95         | 0       | 0  | 0  | 0                   | 0     | 0.000  | 0.000  | 0  | 0  |
| WEST BATON ROUGE | 10    | \$1,265,871.72       | 1       | 0  | 0  | 0                   | 1     | 0.040  | 10.000 | 0  | 0  |
| WEST FELICIANA   | 1     | \$110,683.33         | 0       | 0  | 0  | 0                   | 0     | 0.000  | 0.000  | 0  | 0  |
| Total            | 2,511 | \$300,305,435.46     | 151     | 46 | 24 | 172                 | 393   | 15.651 |        | 84 | 44 |

| <i>Category</i>      | <i>Count</i> | <i>Principal<br/>Balance</i> | <i>D a y s</i> |           |           |            | <i>D e l i n q u e n t</i> |               |             | <i>FC</i> | <i>BK</i> |
|----------------------|--------------|------------------------------|----------------|-----------|-----------|------------|----------------------------|---------------|-------------|-----------|-----------|
|                      |              |                              | <i>30</i>      | <i>60</i> | <i>90</i> | <i>120</i> | <i>Total</i>               | <i>%Total</i> | <i>%Cat</i> |           |           |
| <b>Interest Rate</b> |              |                              |                |           |           |            |                            |               |             |           |           |
| 2                    | 9            | \$1,317,057.88               | 0              | 0         | 0         | 1          | 1                          | 0.040         | 11.111      | 0         | 0         |
| 2.215                | 1            | \$91,566.00                  | 0              | 0         | 1         | 0          | 1                          | 0.040         | 100.000     | 0         | 0         |
| 2.34                 | 1            | \$147,547.47                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| 2.5                  | 1            | \$133,652.58                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| 2.8                  | 1            | \$179,729.19                 | 0              | 0         | 0         | 1          | 1                          | 0.040         | 100.000     | 1         | 0         |
| 2.95                 | 75           | \$8,160,524.92               | 6              | 0         | 0         | 0          | 6                          | 0.239         | 8.000       | 0         | 0         |
| 3.15                 | 5            | \$610,597.25                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| 3.4                  | 2            | \$298,898.17                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| 3.7                  | 3            | \$398,423.44                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| 3.84                 | 1            | \$110,792.85                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| 3.95                 | 120          | \$15,429,824.45              | 6              | 0         | 0         | 0          | 6                          | 0.239         | 5.000       | 0         | 0         |
| 4.09                 | 1            | \$105,565.73                 | 1              | 0         | 0         | 0          | 1                          | 0.040         | 100.000     | 0         | 0         |
| 4.1                  | 26           | \$2,729,856.68               | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| 4.11                 | 21           | \$2,575,360.30               | 1              | 0         | 0         | 0          | 1                          | 0.040         | 4.762       | 0         | 0         |
| 4.25                 | 46           | \$5,739,858.67               | 1              | 0         | 0         | 0          | 1                          | 0.040         | 2.174       | 0         | 0         |
| 4.45                 | 1            | \$228,077.46                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| 4.5                  | 36           | \$4,983,563.82               | 1              | 2         | 1         | 0          | 4                          | 0.159         | 11.111      | 0         | 0         |
| 4.75                 | 11           | \$1,517,546.38               | 1              | 0         | 0         | 1          | 2                          | 0.080         | 18.182      | 1         | 1         |
| 4.84                 | 64           | \$6,224,115.73               | 2              | 3         | 0         | 4          | 9                          | 0.358         | 14.063      | 3         | 2         |
| 4.85                 | 62           | \$6,099,301.76               | 2              | 0         | 1         | 4          | 7                          | 0.279         | 11.290      | 3         | 1         |
| 4.95                 | 60           | \$7,777,983.30               | 1              | 2         | 0         | 0          | 3                          | 0.119         | 5.000       | 0         | 0         |
| 4.99                 | 15           | \$1,798,487.02               | 1              | 0         | 0         | 0          | 1                          | 0.040         | 6.667       | 0         | 0         |
| 5                    | 34           | \$3,577,240.71               | 2              | 1         | 1         | 1          | 5                          | 0.199         | 14.706      | 0         | 0         |
| 5.34                 | 1            | \$146,743.57                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| 5.44                 | 43           | \$5,394,441.44               | 4              | 3         | 1         | 5          | 13                         | 0.518         | 30.233      | 3         | 0         |
| 5.49                 | 45           | \$4,607,773.49               | 4              | 1         | 0         | 2          | 7                          | 0.279         | 15.556      | 0         | 1         |
| 5.5                  | 178          | \$21,259,865.41              | 13             | 4         | 1         | 4          | 22                         | 0.876         | 12.360      | 2         | 0         |
| 5.59                 | 1            | \$106,073.02                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| 5.6                  | 15           | \$1,906,900.87               | 1              | 0         | 0         | 0          | 1                          | 0.040         | 6.667       | 0         | 0         |
| 5.84                 | 99           | \$12,150,788.72              | 1              | 0         | 0         | 6          | 7                          | 0.279         | 7.071       | 2         | 1         |
| 5.95                 | 58           | \$6,825,474.28               | 4              | 0         | 1         | 3          | 8                          | 0.319         | 13.793      | 2         | 1         |

| <i>Category</i> | <i>Count</i> | <i>Principal<br/>Balance</i> | <i>D a y s</i> |           |           |            | <i>D e l i n q u e n t</i> |               |             | <i>FC</i> | <i>BK</i> |
|-----------------|--------------|------------------------------|----------------|-----------|-----------|------------|----------------------------|---------------|-------------|-----------|-----------|
|                 |              |                              | <i>30</i>      | <i>60</i> | <i>90</i> | <i>120</i> | <i>Total</i>               | <i>%Total</i> | <i>%Cat</i> |           |           |
| 6               | 18           | \$2,600,685.84               | 2              | 0         | 0         | 1          | 3                          | 0.119         | 16.667      | 1         | 0         |
| 6.09            | 22           | \$2,833,162.10               | 0              | 0         | 0         | 1          | 1                          | 0.040         | 4.545       | 1         | 0         |
| 6.1             | 117          | \$15,301,951.42              | 12             | 3         | 0         | 0          | 15                         | 0.597         | 12.821      | 0         | 1         |
| 6.25            | 27           | \$2,941,944.70               | 2              | 0         | 0         | 2          | 4                          | 0.159         | 14.815      | 0         | 1         |
| 6.3             | 293          | \$34,520,748.89              | 14             | 7         | 2         | 31         | 54                         | 2.151         | 18.430      | 10        | 9         |
| 6.34            | 381          | \$46,875,384.72              | 19             | 6         | 5         | 39         | 69                         | 2.748         | 18.110      | 23        | 10        |
| 6.5             | 289          | \$32,107,776.68              | 18             | 2         | 3         | 34         | 57                         | 2.270         | 19.723      | 22        | 7         |
| 6.625           | 136          | \$17,011,513.42              | 5              | 4         | 2         | 16         | 27                         | 1.075         | 19.853      | 7         | 2         |
| 6.99            | 192          | \$23,478,635.13              | 27             | 8         | 5         | 16         | 56                         | 2.230         | 29.167      | 3         | 7         |
| <b>Total</b>    | <b>2,511</b> | <b>\$300,305,435.46</b>      | <b>151</b>     | <b>46</b> | <b>24</b> | <b>172</b> | <b>393</b>                 | <b>15.651</b> |             | <b>84</b> | <b>44</b> |

| <i>Category</i>                                  | <i>Count</i> | <i>Principal<br/>Balance</i> | <i>D a y s</i> |           |           |            | <i>D e l i n q u e n t</i> |               |             | <i>FC</i> | <i>BK</i> |
|--------------------------------------------------|--------------|------------------------------|----------------|-----------|-----------|------------|----------------------------|---------------|-------------|-----------|-----------|
|                                                  |              |                              | <i>30</i>      | <i>60</i> | <i>90</i> | <i>120</i> | <i>Total</i>               | <i>%Total</i> | <i>%Cat</i> |           |           |
| <b>Originating Lender</b>                        |              |                              |                |           |           |            |                            |               |             |           |           |
| <i>A-1 Mortgage Services, LLC</i>                | 43           | \$4,450,832.47               | 5              | 0         | 2         | 4          | 11                         | 0.438         | 25.581      | 1         | 1         |
| <i>Acadian Residential Mortgage</i>              | 5            | \$748,601.66                 | 0              | 0         | 1         | 0          | 1                          | 0.040         | 20.000      | 0         | 0         |
| <i>Ace Mortgage Services</i>                     | 2            | \$192,990.25                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>AHW - Main</i>                                | 19           | \$1,965,776.68               | 1              | 0         | 0         | 2          | 3                          | 0.119         | 15.789      | 1         | 0         |
| <i>Allegro Mortgage, Inc</i>                     | 11           | \$1,374,943.45               | 0              | 0         | 0         | 2          | 2                          | 0.080         | 18.182      | 1         | 1         |
| <i>Amcor Mortgage</i>                            | 9            | \$970,111.18                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>American South Financial Services</i>         | 3            | \$397,296.04                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>America's Mortgage Resource, Inc</i>          | 102          | \$12,669,545.11              | 6              | 1         | 0         | 16         | 23                         | 0.916         | 22.549      | 12        | 2         |
| <i>AmSouth Bank, NA</i>                          | 1            | \$104,337.54                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>Area Home Lending</i>                         | 16           | \$1,855,894.72               | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>Arrow Mortgage, LLC</i>                       | 2            | \$210,001.86                 | 0              | 1         | 0         | 0          | 1                          | 0.040         | 50.000      | 0         | 0         |
| <i>Assurance Financial Group</i>                 | 27           | \$3,058,672.76               | 1              | 0         | 0         | 4          | 5                          | 0.199         | 18.519      | 3         | 0         |
| <i>Bancorp South</i>                             | 15           | \$1,477,827.81               | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>Bank of America</i>                           | 28           | \$3,745,071.63               | 4              | 1         | 0         | 0          | 5                          | 0.199         | 17.857      | 0         | 0         |
| <i>BAUDIER, GRACE &amp; KINLER-MET</i>           | 72           | \$9,216,307.36               | 2              | 0         | 0         | 1          | 3                          | 0.119         | 4.167       | 1         | 1         |
| <i>BAUDIER, GRACE &amp; KINLER-WB</i>            | 2            | \$193,010.11                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>Britton &amp; Koontz Bank N.A.</i>            | 4            | \$521,331.86                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>Broker's Home LLC dba Broker's Home Mortg</i> | 2            | \$236,503.04                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>Capital Lending, LLC</i>                      | 56           | \$6,660,583.86               | 1              | 4         | 2         | 7          | 14                         | 0.558         | 25.000      | 4         | 2         |
| <i>Capital One Bank</i>                          | 16           | \$1,578,114.72               | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>CAPITAL ONE NATIONAL ASSOCIATION</i>          | 4            | \$299,580.79                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>Capital Trust Mortgage</i>                    | 3            | \$353,925.52                 | 0              | 0         | 0         | 1          | 1                          | 0.040         | 33.333      | 1         | 0         |
| <i>Central Progressive Mortgage</i>              | 12           | \$1,324,177.51               | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>CHASE MANHATTAN MORTGAGE CORP.</i>            | 27           | \$3,145,460.09               | 1              | 0         | 0         | 1          | 2                          | 0.080         | 7.407       | 1         | 0         |
| <i>Coast Capital Mortgage</i>                    | 117          | \$11,887,758.07              | 7              | 5         | 0         | 8          | 20                         | 0.796         | 17.094      | 3         | 1         |
| <i>Cornerstone Mortgage Company dba Cornerst</i> | 11           | \$1,481,437.89               | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>Countrywide Bank, FSB</i>                     | 78           | \$9,210,142.74               | 5              | 2         | 2         | 9          | 18                         | 0.717         | 23.077      | 1         | 4         |
| <i>COUNTRYWIDE HOME LOANS</i>                    | 20           | \$2,299,718.91               | 2              | 0         | 0         | 3          | 5                          | 0.199         | 25.000      | 2         | 0         |
| <i>Covenant Mortgage, LLC</i>                    | 1            | \$117,472.76                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>Cross Country Equity, LLC</i>                 | 39           | \$4,287,463.55               | 4              | 3         | 1         | 0          | 8                          | 0.319         | 20.513      | 0         | 1         |
| <i>DHI Mortgage Company</i>                      | 15           | \$1,840,209.22               | 1              | 0         | 0         | 1          | 2                          | 0.080         | 13.333      | 0         | 1         |

| Category                                     | Count | Principal<br>Balance | D a y s |    |    |     | D e l i n q u e n t |        |        | FC | BK |
|----------------------------------------------|-------|----------------------|---------|----|----|-----|---------------------|--------|--------|----|----|
|                                              |       |                      | 30      | 60 | 90 | 120 | Total               | %Total | %Cat   |    |    |
| DRYADES MORTGAGE                             | 14    | \$1,880,251.94       | 1       | 0  | 0  | 1   | 2                   | 0.080  | 14.286 | 0  | 0  |
| ESSENTIAL MORTGAGE COMPANY, L.L.C.           | 64    | \$8,240,246.45       | 1       | 0  | 0  | 3   | 4                   | 0.159  | 6.250  | 3  | 0  |
| EUREKA HOMESTEAD SOCIETY                     | 1     | \$137,080.63         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| Eustis Mortgage                              | 75    | \$9,791,199.03       | 7       | 1  | 0  | 3   | 11                  | 0.438  | 14.667 | 2  | 0  |
| Fakouri Mortgage Company                     | 13    | \$1,788,722.41       | 2       | 0  | 0  | 3   | 5                   | 0.199  | 38.462 | 2  | 1  |
| Fidelity Homestead Association               | 6     | \$747,063.38         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| FIRST BANK AND TRUST                         | 5     | \$578,541.20         | 1       | 0  | 0  | 0   | 1                   | 0.040  | 20.000 | 0  | 0  |
| First Choice Funding                         | 45    | \$5,399,068.82       | 5       | 1  | 1  | 5   | 12                  | 0.478  | 26.667 | 3  | 0  |
| First Choice Mortgage, LLC                   | 83    | \$10,097,275.56      | 8       | 0  | 0  | 5   | 13                  | 0.518  | 15.663 | 2  | 2  |
| First Federal Bank of Louisiana              | 5     | \$328,886.28         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| First Mississippi Capital Corp. dba FMC Mort | 7     | \$931,430.35         | 1       | 0  | 0  | 0   | 1                   | 0.040  | 14.286 | 0  | 0  |
| First Mortgage Services, Inc.                | 13    | \$1,621,325.17       | 3       | 0  | 0  | 0   | 3                   | 0.119  | 23.077 | 0  | 0  |
| First National Bank                          | 16    | \$2,322,592.67       | 0       | 0  | 1  | 1   | 2                   | 0.080  | 12.500 | 0  | 1  |
| FIRST NATIONAL BANK *U*S*A*                  | 31    | \$3,928,913.13       | 3       | 2  | 0  | 2   | 7                   | 0.279  | 22.581 | 0  | 1  |
| GULF COAST BANK & TRUST COMPANY              | 168   | \$20,707,125.94      | 6       | 3  | 2  | 11  | 22                  | 0.876  | 13.095 | 3  | 6  |
| Hancock Bank of Louisiana                    | 23    | \$2,721,354.82       | 2       | 1  | 0  | 1   | 4                   | 0.159  | 17.391 | 0  | 0  |
| Home Loan Corporation                        | 29    | \$3,659,711.06       | 3       | 1  | 0  | 1   | 5                   | 0.199  | 17.241 | 0  | 1  |
| Home Mortgage Asso, Inc.                     | 17    | \$1,712,012.95       | 2       | 0  | 0  | 2   | 4                   | 0.159  | 23.529 | 1  | 1  |
| Homebuyer's Resource Group, LLC              | 22    | \$2,906,219.38       | 1       | 0  | 0  | 1   | 2                   | 0.080  | 9.091  | 0  | 1  |
| Hometown Mortgage Co.                        | 2     | \$185,999.63         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| Hope Community Credit Union                  | 8     | \$955,758.93         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| IBERIABANK                                   | 57    | \$6,522,274.97       | 2       | 0  | 0  | 5   | 7                   | 0.279  | 12.281 | 2  | 2  |
| Indy Mac Bank                                | 1     | \$155,557.24         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| International Mortgage Corporation of MD     | 16    | \$1,960,317.75       | 2       | 0  | 1  | 0   | 3                   | 0.119  | 18.750 | 0  | 1  |
| Intertrust Mortgage                          | 3     | \$288,516.71         | 0       | 0  | 1  | 0   | 1                   | 0.040  | 33.333 | 0  | 0  |
| JABEZ Financial Services, LLC dba AmCor M    | 7     | \$710,116.74         | 0       | 0  | 0  | 1   | 1                   | 0.040  | 14.286 | 0  | 0  |
| Jefferson Financial Credit Union             | 1     | \$142,704.88         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| JOHNSON MORTGAGE CORPORATION                 | 181   | \$22,739,298.17      | 12      | 7  | 2  | 14  | 35                  | 1.394  | 19.337 | 3  | 4  |
| Key Lending Solutions, LLC                   | 6     | \$872,710.05         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| Landmark Mortgage Corporation                | 1     | \$113,446.98         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| LIBERTY BANK                                 | 32    | \$3,911,464.86       | 5       | 0  | 1  | 3   | 9                   | 0.358  | 28.125 | 0  | 2  |
| Liberty Bank & Trust                         | 32    | \$3,720,711.06       | 5       | 0  | 0  | 0   | 5                   | 0.199  | 15.625 | 0  | 0  |

| Category                                  | Count | Principal<br>Balance | D a y s |    |    |     | D e l i n q u e n t |        |        | FC | BK |
|-------------------------------------------|-------|----------------------|---------|----|----|-----|---------------------|--------|--------|----|----|
|                                           |       |                      | 30      | 60 | 90 | 120 | Total               | %Total | %Cat   |    |    |
| Louisiana Real Estate Mortgage, Inc       | 20    | \$2,163,663.02       | 2       | 0  | 0  | 2   | 4                   | 0.159  | 20.000 | 0  | 2  |
| Magnolia Mortgage, Inc.                   | 2     | \$135,784.04         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| Market Street Mortgage Corporation        | 8     | \$1,090,191.62       | 0       | 0  | 0  | 1   | 1                   | 0.040  | 12.500 | 0  | 0  |
| Miller Home Mortgage                      | 4     | \$488,088.04         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| MORTGAGE FACTORY                          | 16    | \$1,949,475.83       | 1       | 1  | 1  | 0   | 3                   | 0.119  | 18.750 | 0  | 0  |
| MORTGAGE MARKET, INC.                     | 13    | \$1,712,036.35       | 1       | 0  | 1  | 2   | 4                   | 0.159  | 30.769 | 2  | 0  |
| NEW SOUTH FEDERAL SAVINGS BANK            | 41    | \$4,812,157.30       | 2       | 0  | 1  | 6   | 9                   | 0.358  | 21.951 | 5  | 0  |
| NOLA Lending Group, LLC dba NOLA Fundi    | 54    | \$7,573,089.70       | 2       | 3  | 1  | 3   | 9                   | 0.358  | 16.667 | 2  | 0  |
| Oasis Mortgage Company, LLC               | 3     | \$321,930.02         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| Old Crest Lending Group LLC dba Old Crest | 1     | \$131,068.98         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| Omni Bank                                 | 1     | \$124,179.41         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| PARISH NATIONAL BANK                      | 2     | \$200,579.42         | 1       | 0  | 0  | 0   | 1                   | 0.040  | 50.000 | 0  | 0  |
| Pinnacle Mortgage Group                   | 7     | \$823,957.27         | 0       | 1  | 0  | 0   | 1                   | 0.040  | 14.286 | 0  | 0  |
| Priority Mortgage Lending                 | 1     | \$153,323.79         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| Pulaski Mortgage DBA IberiaBank Mortgage  | 73    | \$7,289,381.60       | 6       | 0  | 2  | 2   | 10                  | 0.398  | 13.699 | 1  | 0  |
| RED RIVER BANK                            | 27    | \$2,792,466.04       | 2       | 0  | 0  | 0   | 2                   | 0.080  | 7.407  | 0  | 0  |
| REGIONS MORTGAGE, INC.                    | 133   | \$14,479,812.48      | 7       | 4  | 0  | 5   | 16                  | 0.637  | 12.030 | 3  | 1  |
| Sabine State Bank & Trust Co. Inc.        | 12    | \$1,175,570.30       | 1       | 0  | 0  | 2   | 3                   | 0.119  | 25.000 | 1  | 1  |
| SB Hardie Financial Services              | 16    | \$2,249,610.11       | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| SMC Baton Rouge                           | 47    | \$6,030,887.18       | 2       | 1  | 1  | 4   | 8                   | 0.319  | 17.021 | 2  | 0  |
| SMC Lafayette                             | 1     | \$104,664.78         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| SMC Retention Center                      | 25    | \$3,154,425.55       | 0       | 0  | 0  | 1   | 1                   | 0.040  | 4.000  | 0  | 1  |
| SMC Slidell                               | 16    | \$1,984,719.66       | 0       | 0  | 0  | 3   | 3                   | 0.119  | 18.750 | 3  | 0  |
| Southwest Funding, LP                     | 2     | \$213,061.47         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| St Tammany Homestead Savings & Loan Asso  | 8     | \$1,141,886.79       | 1       | 0  | 0  | 0   | 1                   | 0.040  | 12.500 | 0  | 0  |
| State Bank & Trust Co                     | 6     | \$669,725.75         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| Sun Cap Mortgage, Inc.                    | 3     | \$406,490.16         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| SWBC Mortgage Corporation                 | 81    | \$9,904,321.44       | 6       | 0  | 0  | 9   | 15                  | 0.597  | 18.519 | 5  | 2  |
| The Mortgage Lending Group, LLC           | 9     | \$941,313.59         | 0       | 1  | 0  | 1   | 2                   | 0.080  | 22.222 | 0  | 0  |
| The Mortgage Link                         | 6     | \$792,384.19         | 0       | 1  | 0  | 1   | 2                   | 0.080  | 33.333 | 1  | 0  |
| Trinity United Mortgage, LLC              | 2     | \$263,953.77         | 0       | 0  | 0  | 0   | 0                   | 0.000  | 0.000  | 0  | 0  |
| U.S. Bank, N.A                            | 2     | \$264,152.77         | 0       | 1  | 0  | 0   | 1                   | 0.040  | 50.000 | 0  | 0  |

| <i>Category</i>                   | <i>Count</i> | <i>Principal<br/>Balance</i> | <i>D a y s</i> |           |           |            | <i>D e l i n q u e n t</i> |               |             | <i>FC</i> | <i>BK</i> |
|-----------------------------------|--------------|------------------------------|----------------|-----------|-----------|------------|----------------------------|---------------|-------------|-----------|-----------|
|                                   |              |                              | <i>30</i>      | <i>60</i> | <i>90</i> | <i>120</i> | <i>Total</i>               | <i>%Total</i> | <i>%Cat</i> |           |           |
| <i>Universal Lending Services</i> | 8            | \$888,781.08                 | 0              | 0         | 0         | 0          | 0                          | 0.000         | 0.000       | 0         | 0         |
| <i>Wells Fargo Bank, N.A.</i>     | 12           | \$1,370,990.81               | 0              | 0         | 0         | 1          | 1                          | 0.040         | 8.333       | 0         | 0         |
| <i>WELLS FARGO HOME MORTGAGE</i>  | 21           | \$2,523,781.75               | 2              | 0         | 0         | 5          | 7                          | 0.279         | 33.333      | 4         | 0         |
| <i>WHITNEY NATIONAL BANK</i>      | 82           | \$10,330,425.66              | 3              | 0         | 0         | 3          | 6                          | 0.239         | 7.317       | 3         | 0         |
| <b>Total</b>                      | <b>2,511</b> | <b>\$300,305,332.02</b>      | <b>151</b>     | <b>46</b> | <b>24</b> | <b>172</b> | <b>393</b>                 | <b>15.651</b> |             | <b>84</b> | <b>44</b> |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description        | Total Portfolio |            | Overall Delinquency |        |           |        | 30 Days Past Due |       |           |       | 60 Days Past Due |        |           |      | 90 Days Past Due |       |         |       | >90 Days Past Due |       |         |       | Foreclosure |      |           |       | Bankruptcy |       |           |      |      |
|--------------------|-----------------|------------|---------------------|--------|-----------|--------|------------------|-------|-----------|-------|------------------|--------|-----------|------|------------------|-------|---------|-------|-------------------|-------|---------|-------|-------------|------|-----------|-------|------------|-------|-----------|------|------|
|                    | #               | \$         | #                   | %      | \$        | %      | #                | %     | \$        | %     | #                | %      | \$        | %    | #                | %     | \$      | %     | #                 | %     | \$      | %     | #           | %    | \$        | %     | #          | %     | \$        | %    |      |
| ABBEVILLE / LA     | 2               | 120,075    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| ABITA SPRINGS / LA | 3               | 453,399    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| ADDIS / LA         | 5               | 707,228    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| ALEXANDRIA / LA    | 30              | 1,701,375  | 2                   | 6.67   | 198,202   | 11.65  | 2                | 6.67  | 198,202   | 11.65 | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 1       | 3.33  | 104,990     | 6.17 | 1         | 3.33  | 29,979     | 1.76  |           |      |      |
| AMA / LA           | 1               | 178,381    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| AMITE / LA         | 3               | 234,102    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| ANGIE / LA         | 1               | 75,707     | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| ARABI / LA         | 3               | 219,142    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| ARCADIA / LA       | 1               | 42,384     | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| ARNAUDVILLE / LA   | 1               | 48,136     | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| AVONDALE / LA      | 27              | 1,678,317  | 7                   | 25.93  | 395,754   | 23.58  | 2                | 7.41  | 66,815    | 3.98  | 3                | 11.11  | 160,523   | 9.56 | 1                | 3.70  | 79,860  | 4.76  | 1                 | 3.70  | 88,557  | 5.28  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BAKER / LA         | 71              | 5,708,885  | 10                  | 14.08  | 792,137   | 13.88  | 4                | 5.63  | 355,322   | 6.22  | 3                | 4.23   | 223,812   | 3.92 | 3                | 4.23  | 213,003 | 3.73  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 1         | 1.41  | 52,925     | 0.93  |           |      |      |
| BALL / LA          | 1               | 92,964     | 1                   | 100.00 | 92,964    | 100.00 | 0                | 0.00  | 0         | 0.00  | 1100.00          | 92,964 | 100.00    | 0    | 0.00             | 0     | 0.00    | 0     | 0.00              | 0     | 0.00    | 0     | 0.00        | 0    | 0.00      | 0     | 0.00       | 0     | 0.00      | 0    | 0.00 |
| BASTROP / LA       | 3               | 69,896     | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BATON ROUGE / LA   | 712             | 68,130,056 | 61                  | 8.57   | 6,103,539 | 8.96   | 37               | 5.20  | 3,575,265 | 5.25  | 14               | 1.97   | 1,413,209 | 2.07 | 5                | 0.70  | 530,593 | 0.78  | 5                 | 0.70  | 584,472 | 0.86  | 16          | 2.25 | 1,746,644 | 2.56  | 14         | 1.97  | 1,435,196 | 2.11 |      |
| BELLE CHASSE / LA  | 1               | 52,602     | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BELLE ROSE / LA    | 2               | 81,618     | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BENTLEY / LA       | 1               | 39,482     | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BENTON / LA        | 4               | 260,919    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 1         | 25.00 | 59,127     | 22.66 |           |      |      |
| BOGALUSA / LA      | 9               | 342,444    | 2                   | 22.22  | 78,225    | 22.84  | 1                | 11.11 | 25,321    | 7.39  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 1                 | 11.11 | 52,905  | 15.45 | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BOSSIER CITY / LA  | 71              | 4,543,363  | 5                   | 7.04   | 319,605   | 7.03   | 2                | 2.82  | 77,221    | 1.70  | 2                | 2.82   | 219,138   | 4.82 | 1                | 1.41  | 23,246  | 0.51  | 0                 | 0.00  | 0       | 0.00  | 1           | 1.41 | 87,976    | 1.94  | 4          | 5.63  | 362,953   | 7.99 |      |
| BOURG / LA         | 2               | 217,922    | 1                   | 50.00  | 163,779   | 75.15  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 1                | 50.00 | 163,779 | 75.15 | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BOUTTE / LA        | 5               | 384,869    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BREAUX BRIDGE / LA | 3               | 134,721    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BRIDGE CITY / LA   | 12              | 640,602    | 1                   | 8.33   | 28,793    | 4.49   | 0                | 0.00  | 0         | 0.00  | 1                | 8.33   | 28,793    | 4.49 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BROUSSARD / LA     | 2               | 292,255    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BRUSLY / LA        | 6               | 595,570    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BUECHE / LA        | 1               | 79,081     | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BUNKIE / LA        | 2               | 78,932     | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| BUSH / LA          | 2               | 164,064    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| CALHOUN / LA       | 1               | 51,444     | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| CARENCRO / LA      | 5               | 456,539    | 1                   | 20.00  | 81,757    | 17.91  | 1                | 20.00 | 81,757    | 17.91 | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| CENTRAL / LA       | 1               | 147,432    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| CHALMETTE / LA     | 13              | 1,287,606  | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| CHAUVIN / LA       | 1               | 122,986    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| CHURCH POINT / LA  | 1               | 34,776     | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| CLINTON / LA       | 5               | 326,745    | 1                   | 20.00  | 72,239    | 22.11  | 1                | 20.00 | 72,239    | 22.11 | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |
| COLFAX / LA        | 1               | 66,712     | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0         | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0         | 0.00  | 0          | 0.00  | 0         | 0.00 |      |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description            | Total Portfolio |            | Overall Delinquency |       |           |       | 30 Days Past Due |       |           |       | 60 Days Past Due |       |         |       | 90 Days Past Due |      |         |      | >90 Days Past Due |      |         |      | Foreclosure |      |         |       | Bankruptcy |      |         |      |
|------------------------|-----------------|------------|---------------------|-------|-----------|-------|------------------|-------|-----------|-------|------------------|-------|---------|-------|------------------|------|---------|------|-------------------|------|---------|------|-------------|------|---------|-------|------------|------|---------|------|
|                        | #               | \$         | #                   | %     | \$        | %     | #                | %     | \$        | %     | #                | %     | \$      | %     | #                | %    | \$      | %    | #                 | %    | \$      | %    | #           | %    | \$      | %     | #          | %    | \$      | %    |
| COVINGTON / LA         | 37              | 3,093,242  | 3                   | 8.11  | 240,557   | 7.78  | 3                | 8.11  | 240,557   | 7.78  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 1          | 2.70 | 47,986  | 1.55 |
| DARROW / LA            | 3               | 306,826    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| DENHAM SPRINGS / LA    | 271             | 27,739,746 | 37                  | 13.65 | 3,919,623 | 14.13 | 23               | 8.49  | 2,433,574 | 8.77  | 7                | 2.58  | 641,610 | 2.31  | 3                | 1.11 | 366,957 | 1.32 | 4                 | 1.48 | 477,482 | 1.72 | 3           | 1.11 | 371,286 | 1.34  | 1          | 0.37 | 55,568  | 0.20 |
| DERIDDER / LA          | 3               | 216,038    | 1                   | 33.33 | 100,092   | 46.33 | 1                | 33.33 | 100,092   | 46.33 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| DESTREHAN / LA         | 13              | 1,539,384  | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| DONALDSONVILLE / LA    | 18              | 1,389,871  | 5                   | 27.78 | 372,918   | 26.83 | 2                | 11.11 | 67,561    | 4.86  | 3                | 16.67 | 305,357 | 21.97 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| DRY PRONG / LA         | 2               | 201,284    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| DUBACH / LA            | 1               | 71,764     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| DUSON / LA             | 2               | 256,191    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| ETHEL / LA             | 4               | 278,003    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| EUNICE / LA            | 1               | 81,910     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| FARMERVILLE / LA       | 1               | 44,104     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| FERRIDAY / LA          | 2               | 40,593     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| FOLSOM / LA            | 3               | 227,146    | 1                   | 33.33 | 66,254    | 29.17 | 1                | 33.33 | 66,254    | 29.17 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| FRANKLINTON / LA       | 3               | 284,119    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| GALLIANO / LA          | 2               | 171,197    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| GARYVILLE / LA         | 6               | 719,106    | 1                   | 16.67 | 128,970   | 17.93 | 1                | 16.67 | 128,970   | 17.93 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| GEISMAR / LA           | 12              | 2,006,143  | 2                   | 16.67 | 337,979   | 16.85 | 2                | 16.67 | 337,979   | 16.85 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| GLENMORA / LA          | 1               | 47,342     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| GONZALES / LA          | 102             | 11,281,125 | 8                   | 7.84  | 934,065   | 8.28  | 6                | 5.88  | 675,139   | 5.98  | 1                | 0.98  | 104,255 | 0.92  | 0                | 0.00 | 0       | 0.00 | 1                 | 0.98 | 154,671 | 1.37 | 3           | 2.94 | 364,355 | 3.23  | 2          | 1.96 | 218,335 | 1.94 |
| GRAMERCY / LA          | 4               | 200,389    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| GRAY / LA              | 2               | 225,243    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| GRAYSON / LA           | 1               | 37,756     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| GREENWELL SPRINGS / LA | 30              | 2,855,422  | 2                   | 6.67  | 161,195   | 5.65  | 0                | 0.00  | 0         | 0.00  | 2                | 6.67  | 161,195 | 5.65  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| GREENWOOD / LA         | 2               | 61,526     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| GRETNА / LA            | 90              | 7,303,175  | 7                   | 7.78  | 567,551   | 7.77  | 5                | 5.56  | 481,666   | 6.60  | 1                | 1.11  | 52,864  | 0.72  | 0                | 0.00 | 0       | 0.00 | 1                 | 1.11 | 33,022  | 0.45 | 1           | 1.11 | 180,105 | 2.47  | 2          | 2.22 | 281,773 | 3.86 |
| GROSSE TETE / LA       | 1               | 64,393     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| HAHNVILLE / LA         | 4               | 322,486    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| HAMMOND / LA           | 39              | 3,453,623  | 5                   | 12.82 | 443,281   | 12.84 | 2                | 5.13  | 127,792   | 3.70  | 1                | 2.56  | 127,290 | 3.69  | 1                | 2.56 | 141,578 | 4.10 | 1                 | 2.56 | 46,620  | 1.35 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| HARAHAN / LA           | 5               | 479,447    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| HARVEY / LA            | 89              | 6,540,474  | 8                   | 8.99  | 720,695   | 11.02 | 5                | 5.62  | 423,190   | 6.47  | 3                | 3.37  | 297,506 | 4.55  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 1          | 1.12 | 79,709  | 1.22 |
| HAUGHTON / LA          | 2               | 152,275    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| HINESTON / LA          | 1               | 77,276     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| HOLDEN / LA            | 2               | 131,419    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| HORNBECK / LA          | 1               | 66,909     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| HOUMA / LA             | 15              | 1,042,267  | 3                   | 20.00 | 138,534   | 13.29 | 3                | 20.00 | 138,534   | 13.29 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 1           | 6.67 | 104,897 | 10.06 | 0          | 0.00 | 0       | 0.00 |
| INDEPENDENCE / LA      | 1               | 29,508     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |
| JARREAU / LA           | 3               | 318,570    | 1                   | 33.33 | 133,681   | 41.96 | 1                | 33.33 | 133,681   | 41.96 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00 | 0       | 0.00  | 0          | 0.00 | 0       | 0.00 |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description       | Total Portfolio |            | Overall Delinquency |       |           |       | 30 Days Past Due |       |           |       | 60 Days Past Due |       |         |      | 90 Days Past Due |      |         |      | >90 Days Past Due |      |         |      | Foreclosure |       |         |       | Bankruptcy |       |         |       |
|-------------------|-----------------|------------|---------------------|-------|-----------|-------|------------------|-------|-----------|-------|------------------|-------|---------|------|------------------|------|---------|------|-------------------|------|---------|------|-------------|-------|---------|-------|------------|-------|---------|-------|
|                   | #               | \$         | #                   | %     | \$        | %     | #                | %     | \$        | %     | #                | %     | \$      | %    | #                | %    | \$      | %    | #                 | %    | \$      | %    | #           | %     | \$      | %     | #          | %     | \$      | %     |
| JEANERETTE / LA   | 1               | 56,771     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| JEFFERSON / LA    | 13              | 1,428,770  | 1                   | 7.69  | 57,110    | 4.00  | 1                | 7.69  | 57,110    | 4.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| JENA / LA         | 1               | 51,843     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| JENNINGS / LA     | 1               | 47,086     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| JONESBORO / LA    | 1               | 13,518     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| KEITHVILLE / LA   | 10              | 585,455    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 1          | 10.00 | 34,584  | 5.91  |
| KENNER / LA       | 49              | 4,546,126  | 4                   | 8.16  | 448,456   | 9.86  | 3                | 6.12  | 258,073   | 5.68  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 1                 | 2.04 | 190,383 | 4.19 | 1           | 2.04  | 264,776 | 5.82  | 1          | 2.04  | 146,121 | 3.21  |
| LA PLACE / LA     | 172             | 14,993,656 | 24                  | 13.95 | 2,016,575 | 13.45 | 15               | 8.72  | 1,121,025 | 7.48  | 5                | 2.91  | 572,978 | 3.82 | 2                | 1.16 | 148,271 | 0.99 | 2                 | 1.16 | 174,301 | 1.16 | 7           | 4.07  | 742,492 | 4.95  | 6          | 3.49  | 589,342 | 3.93  |
| LACOMBE / LA      | 15              | 769,014    | 3                   | 20.00 | 145,948   | 18.98 | 3                | 20.00 | 145,948   | 18.98 | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| LAFAYETTE / LA    | 46              | 3,289,097  | 2                   | 4.35  | 173,775   | 5.28  | 1                | 2.17  | 122,325   | 3.72  | 1                | 2.17  | 51,451  | 1.56 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| LAFITTE / LA      | 1               | 49,633     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| LAKE CHARLES / LA | 16              | 1,009,605  | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 2          | 12.50 | 188,908 | 18.71 |
| LAWTELL / LA      | 2               | 78,512     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| LEANDER / LA      | 1               | 44,833     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| LEESVILLE / LA    | 2               | 189,510    | 1                   | 50.00 | 152,388   | 80.41 | 1                | 50.00 | 152,388   | 80.41 | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| LIVINGSTON / LA   | 10              | 912,024    | 1                   | 10.00 | 73,406    | 8.05  | 0                | 0.00  | 0         | 0.00  | 1                | 10.00 | 73,406  | 8.05 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 1           | 10.00 | 126,151 | 13.83 | 0          | 0.00  | 0       | 0.00  |
| LIVONIA / LA      | 6               | 350,001    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| LORANGER / LA     | 1               | 70,962     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| LULING / LA       | 20              | 1,618,496  | 2                   | 10.00 | 82,126    | 5.07  | 2                | 10.00 | 82,126    | 5.07  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 1          | 5.00  | 47,874  | 2.96  |
| LUTCHER / LA      | 9               | 500,257    | 1                   | 11.11 | 35,864    | 7.17  | 0                | 0.00  | 0         | 0.00  | 1                | 11.11 | 35,864  | 7.17 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 1          | 11.11 | 37,786  | 7.55  |
| MADISONVILLE / LA | 8               | 485,797    | 2                   | 25.00 | 159,975   | 32.93 | 2                | 25.00 | 159,975   | 32.93 | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| MANDEVILLE / LA   | 31              | 3,174,101  | 4                   | 12.90 | 385,871   | 12.16 | 2                | 6.45  | 122,659   | 3.86  | 0                | 0.00  | 0       | 0.00 | 1                | 3.23 | 144,182 | 4.54 | 1                 | 3.23 | 119,030 | 3.75 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| MANSURA / LA      | 1               | 15,425     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| MARINGOUIN / LA   | 3               | 290,211    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| MARKSVILLE / LA   | 3               | 160,498    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| MARRERO / LA      | 131             | 9,821,385  | 22                  | 16.79 | 1,576,607 | 16.05 | 12               | 9.16  | 767,451   | 7.81  | 7                | 5.34  | 597,183 | 6.08 | 1                | 0.76 | 73,461  | 0.75 | 2                 | 1.53 | 138,512 | 1.41 | 3           | 2.29  | 270,152 | 2.75  | 1          | 0.76  | 31,308  | 0.32  |
| MAUREPAS / LA     | 1               | 121,213    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| MELVILLE / LA     | 1               | 51,007     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| MERAUX / LA       | 6               | 805,644    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 1           | 16.67 | 150,662 | 18.70 | 0          | 0.00  | 0       | 0.00  |
| METAIRIE / LA     | 87              | 9,911,748  | 2                   | 2.30  | 254,272   | 2.57  | 1                | 1.15  | 121,206   | 1.22  | 1                | 1.15  | 133,066 | 1.34 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 2           | 2.30  | 270,762 | 2.73  | 2          | 2.30  | 236,967 | 2.39  |
| MINDEN / LA       | 12              | 503,483    | 2                   | 16.67 | 62,240    | 12.36 | 2                | 16.67 | 62,240    | 12.36 | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 1          | 8.33  | 31,541  | 6.26  |
| MONROE / LA       | 27              | 1,151,753  | 3                   | 11.11 | 99,075    | 8.60  | 3                | 11.11 | 99,075    | 8.60  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 2          | 7.41  | 100,660 | 8.74  |
| MONTZ / LA        | 3               | 517,986    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| NATCHITOCHES / LA | 3               | 152,110    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| NEW IBERIA / LA   | 8               | 828,410    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| NEW ORLEANS / LA  | 353             | 33,296,381 | 43                  | 12.18 | 4,469,304 | 13.42 | 34               | 9.63  | 3,287,712 | 9.87  | 7                | 1.98  | 979,663 | 2.94 | 1                | 0.28 | 93,795  | 0.28 | 1                 | 0.28 | 108,134 | 0.32 | 5           | 1.42  | 597,454 | 1.79  | 3          | 0.85  | 342,117 | 1.03  |
| NEW ROADS / LA    | 4               | 303,757    | 1                   | 25.00 | 72,626    | 23.91 | 1                | 25.00 | 72,626    | 23.91 | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| NEW SARPY / LA    | 1               | 45,666     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description             | Total Portfolio |            | Overall Delinquency |       |           |       | 30 Days Past Due |       |           |       | 60 Days Past Due |      |         |      | 90 Days Past Due |      |         |      | >90 Days Past Due |      |         |      | Foreclosure |        |         |        | Bankruptcy |       |         |       |
|-------------------------|-----------------|------------|---------------------|-------|-----------|-------|------------------|-------|-----------|-------|------------------|------|---------|------|------------------|------|---------|------|-------------------|------|---------|------|-------------|--------|---------|--------|------------|-------|---------|-------|
|                         | #               | \$         | #                   | %     | \$        | %     | #                | %     | \$        | %     | #                | %    | \$      | %    | #                | %    | \$      | %    | #                 | %    | \$      | %    | #           | %      | \$      | %      | #          | %     | \$      | %     |
| NORCO / LA              | 7               | 682,266    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| OLLA / LA               | 1               | 58,663     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| OPELOUSAS / LA          | 4               | 176,467    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| PARADIS / LA            | 1               | 43,124     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| PATTERSON / LA          | 6               | 318,540    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| PEARL RIVER / LA        | 21              | 1,459,932  | 1                   | 4.76  | 128,911   | 8.83  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 1                | 4.76 | 128,911 | 8.83 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 1          | 4.76  | 47,533  | 3.26  |
| PIERRE PART / LA        | 1               | 69,930     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| PINEVILLE / LA          | 9               | 476,607    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| PLAIN DEALING / LA      | 1               | 14,851     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| PLAQUEMINE / LA         | 15              | 1,170,790  | 2                   | 13.33 | 143,151   | 12.23 | 2                | 13.33 | 143,151   | 12.23 | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| POLLOCK / LA            | 2               | 160,182    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| PONCHATOULA / LA        | 17              | 1,783,443  | 2                   | 11.76 | 150,298   | 8.43  | 1                | 5.88  | 60,876    | 3.41  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 1                 | 5.88 | 89,422  | 5.01 | 3           | 17.65  | 436,942 | 24.50  | 0          | 0.00  | 0       | 0.00  |
| PORT ALLEN / LA         | 19              | 1,369,487  | 2                   | 10.53 | 190,156   | 13.89 | 2                | 10.53 | 190,156   | 13.89 | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| PORT BARRE / LA         | 1               | 43,916     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| PORT VINCENT / LA       | 1               | 119,761    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| PRAIRIEVILLE / LA       | 72              | 8,502,872  | 1                   | 1.39  | 82,511    | 0.97  | 1                | 1.39  | 82,511    | 0.97  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 2           | 2.78   | 233,404 | 2.75   | 0          | 0.00  | 0       | 0.00  |
| PRIDE / LA              | 4               | 278,501    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| RACELAND / LA           | 2               | 79,023     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| RAGLEY / LA             | 1               | 62,904     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| RAYNE / LA              | 1               | 78,258     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| RESERVE / LA            | 20              | 2,066,060  | 3                   | 15.00 | 376,879   | 18.24 | 2                | 10.00 | 259,642   | 12.57 | 0                | 0.00 | 0       | 0.00 | 1                | 5.00 | 117,236 | 5.67 | 0                 | 0.00 | 0       | 0.00 | 1           | 5.00   | 55,077  | 2.67   | 1          | 5.00  | 162,203 | 7.85  |
| RIVER RIDGE / LA        | 5               | 551,582    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| ROSELAND / LA           | 1               | 69,721     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| RUSTON / LA             | 15              | 781,839    | 4                   | 26.67 | 203,270   | 26.00 | 2                | 13.33 | 133,068   | 17.02 | 1                | 6.67 | 29,276  | 3.74 | 1                | 6.67 | 40,927  | 5.23 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 2          | 13.33 | 183,779 | 23.51 |
| SAINT AMANT / LA        | 7               | 649,685    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| SAINT BERNARD / LA      | 7               | 463,385    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| SAINT FRANCISVILLE / LA | 3               | 338,192    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| SAINT GABRIEL / LA      | 2               | 160,795    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| SAINT MARTINVILLE / LA  | 1               | 82,953     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 1           | 100.00 | 82,953  | 100.00 | 0          | 0.00  | 0       | 0.00  |
| SAINT ROSE / LA         | 20              | 2,323,754  | 2                   | 10.00 | 292,190   | 12.57 | 1                | 5.00  | 151,996   | 6.54  | 1                | 5.00 | 140,194 | 6.03 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| SCHRIEVER / LA          | 1               | 97,812     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| SCOTT / LA              | 3               | 195,997    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| SHREVEPORT / LA         | 205             | 11,335,956 | 19                  | 9.27  | 972,372   | 8.58  | 10               | 4.88  | 480,150   | 4.24  | 8                | 3.90 | 375,245 | 3.31 | 0                | 0.00 | 0       | 0.00 | 1                 | 0.49 | 116,978 | 1.03 | 4           | 1.95   | 475,401 | 4.19   | 17         | 8.29  | 857,559 | 7.56  |
| SIMMESPORT / LA         | 1               | 85,682     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| SLAUGHTER / LA          | 4               | 304,376    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| SLIDELL / LA            | 154             | 13,103,319 | 18                  | 11.69 | 1,932,989 | 14.75 | 12               | 7.79  | 1,103,527 | 8.42  | 2                | 1.30 | 246,063 | 1.88 | 2                | 1.30 | 297,496 | 2.27 | 2                 | 1.30 | 285,903 | 2.18 | 1           | 0.65   | 102,705 | 0.78   | 1          | 0.65  | 156,972 | 1.20  |
| SORRENTO / LA           | 2               | 129,305    | 1                   | 50.00 | 83,957    | 64.93 | 1                | 50.00 | 83,957    | 64.93 | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |
| SPRINGFIELD / LA        | 3               | 205,874    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00   | 0       | 0.00   | 0          | 0.00  | 0       | 0.00  |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description              | Total Portfolio |             | Overall Delinquency |        |            |        | 30 Days Past Due |       |            |       | 60 Days Past Due |      |           |      | 90 Days Past Due |       |           |       | >90 Days Past Due |       |           |       | Foreclosure |       |           |       | Bankruptcy |       |           |       |
|--------------------------|-----------------|-------------|---------------------|--------|------------|--------|------------------|-------|------------|-------|------------------|------|-----------|------|------------------|-------|-----------|-------|-------------------|-------|-----------|-------|-------------|-------|-----------|-------|------------|-------|-----------|-------|
|                          | #               | \$          | #                   | %      | \$         | %      | #                | %     | \$         | %     | #                | %    | \$        | %    | #                | %     | \$        | %     | #                 | %     | \$        | %     | #           | %     | \$        | %     | #          | %     | \$        | %     |
| SPRINGHILL / LA          | 2               | 43,050      | 0                   | 0.00   | 0          | 0.00   | 0                | 0.00  | 0          | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| ST FRANCISVILLE / LA     | 2               | 153,423     | 2                   | 100.00 | 153,423    | 100.00 | 1                | 50.00 | 58,067     | 37.85 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 1                 | 50.00 | 95,356    | 62.15 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| SULPHUR / LA             | 2               | 81,525      | 0                   | 0.00   | 0          | 0.00   | 0                | 0.00  | 0          | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| TERRYTOWN / LA           | 4               | 397,720     | 0                   | 0.00   | 0          | 0.00   | 0                | 0.00  | 0          | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 1           | 25.00 | 137,507   | 34.57 | 0          | 0.00  | 0         | 0.00  |
| THIBODAUX / LA           | 18              | 1,363,061   | 3                   | 16.67  | 145,102    | 10.65  | 3                | 16.67 | 145,102    | 10.65 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| TICKFAW / LA             | 4               | 390,234     | 1                   | 25.00  | 108,879    | 27.90  | 1                | 25.00 | 108,879    | 27.90 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| VACHERIE / LA            | 3               | 180,111     | 1                   | 33.33  | 50,088     | 27.81  | 1                | 33.33 | 50,088     | 27.81 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| VENTRESS / LA            | 2               | 113,323     | 1                   | 50.00  | 63,055     | 55.64  | 1                | 50.00 | 63,055     | 55.64 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| VIDALIA / LA             | 1               | 36,151      | 0                   | 0.00   | 0          | 0.00   | 0                | 0.00  | 0          | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| VIOLET / LA              | 4               | 363,836     | 1                   | 25.00  | 154,862    | 42.56  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00 | 0         | 0.00 | 1                | 25.00 | 154,862   | 42.56 | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| WAGGAMAN / LA            | 7               | 648,631     | 2                   | 28.57  | 213,219    | 32.87  | 1                | 14.29 | 89,816     | 13.85 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 1                 | 14.29 | 123,402   | 19.03 | 0           | 0.00  | 0         | 0.00  | 1          | 14.29 | 99,896    | 15.40 |
| WALKER / LA              | 66              | 6,439,357   | 3                   | 4.55   | 289,081    | 4.49   | 2                | 3.03  | 207,936    | 3.23  | 1                | 1.52 | 81,145    | 1.26 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 1           | 1.52  | 143,610   | 2.23  | 2          | 3.03  | 148,476   | 2.31  |
| WEST MONROE / LA         | 8               | 300,838     | 1                   | 12.50  | 56,949     | 18.93  | 1                | 12.50 | 56,949     | 18.93 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| WESTWEGO / LA            | 29              | 1,726,778   | 3                   | 10.34  | 192,719    | 11.16  | 1                | 3.45  | 40,333     | 2.34  | 2                | 6.90 | 152,385   | 8.82 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 2          | 6.90  | 135,025   | 7.82  |
| WHITE CASTLE / LA        | 3               | 211,557     | 0                   | 0.00   | 0          | 0.00   | 0                | 0.00  | 0          | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| WILSON / LA              | 2               | 92,736      | 1                   | 50.00  | 35,161     | 37.91  | 1                | 50.00 | 35,161     | 37.91 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| WINNSBORO / LA           | 2               | 26,868      | 1                   | 50.00  | 12,857     | 47.85  | 1                | 50.00 | 12,857     | 47.85 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| WISNER / LA              | 1               | 14,779      | 0                   | 0.00   | 0          | 0.00   | 0                | 0.00  | 0          | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| YOUNGSVILLE / LA         | 2               | 254,693     | 1                   | 50.00  | 107,849    | 42.34  | 1                | 50.00 | 107,849    | 42.34 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| ZACHARY / LA             | 30              | 3,549,664   | 4                   | 13.33  | 522,831    | 14.73  | 4                | 13.33 | 522,831    | 14.73 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 1          | 3.33  | 154,652   | 4.36  |
| TOTAL                    | 3,686           | 321,745,908 | 374                 | 10.15  | 33,520,768 | 10.42  | 241              | 6.54  | 20,627,029 | 6.41  | 80               | 2.17 | 7,296,434 | 2.27 | 26               | 0.71  | 2,718,157 | 0.84  | 27                | 0.73  | 2,879,148 | 0.89  | 60          | 1.63  | 7,050,301 | 2.19  | 77         | 2.09  | 6,356,851 | 1.98  |
| By Category              |                 |             |                     |        |            |        |                  |       |            |       |                  |      |           |      |                  |       |           |       |                   |       |           |       |             |       |           |       |            |       |           |       |
| Fannie Mae               | 422             | 31,942,099  | 27                  | 6.40   | 2,010,226  | 6.29   | 21               | 4.98  | 1,536,496  | 4.81  | 5                | 1.18 | 365,596   | 1.14 | 0                | 0.00  | 0         | 0.00  | 1                 | 0.24  | 108,134   | 0.34  | 2           | 0.47  | 191,890   | 0.60  | 3          | 0.71  | 279,703   | 0.88  |
| Freddie Mac              | 935             | 113,721,114 | 110                 | 11.76  | 13,341,730 | 11.73  | 54               | 5.78  | 6,576,348  | 5.78  | 31               | 3.32 | 3,699,809 | 3.25 | 12               | 1.28  | 1,468,559 | 1.29  | 13                | 1.39  | 1,597,013 | 1.40  | 46          | 4.92  | 5,825,323 | 5.12  | 26         | 2.78  | 2,933,755 | 2.58  |
| Ginnie Mae               | 2,329           | 176,082,696 | 237                 | 10.18  | 18,168,812 | 10.32  | 166              | 7.13  | 12,514,185 | 7.11  | 44               | 1.89 | 3,231,029 | 1.83 | 14               | 0.60  | 1,249,598 | 0.71  | 13                | 0.56  | 1,174,001 | 0.67  | 12          | 0.52  | 1,033,087 | 0.59  | 48         | 2.06  | 3,143,394 | 1.79  |
| TOTAL                    | 3,686           | 321,745,908 | 374                 | 10.15  | 33,520,768 | 10.42  | 241              | 6.54  | 20,627,029 | 6.41  | 80               | 2.17 | 7,296,434 | 2.27 | 26               | 0.71  | 2,718,157 | 0.84  | 27                | 0.73  | 2,879,148 | 0.89  | 60          | 1.63  | 7,050,301 | 2.19  | 77         | 2.09  | 6,356,851 | 1.98  |
| By Loan Type             |                 |             |                     |        |            |        |                  |       |            |       |                  |      |           |      |                  |       |           |       |                   |       |           |       |             |       |           |       |            |       |           |       |
| Conventional with PMI    | 1,015           | 117,994,567 | 125                 | 12.32  | 14,534,412 | 12.32  | 66               | 6.50  | 7,664,792  | 6.50  | 35               | 3.45 | 3,914,466 | 3.32 | 11               | 1.08  | 1,376,629 | 1.17  | 13                | 1.28  | 1,578,526 | 1.34  | 45          | 4.43  | 5,682,032 | 4.82  | 25         | 2.46  | 2,873,354 | 2.44  |
| Conventional without PMI | 309             | 24,310,603  | 10                  | 3.24   | 598,991    | 2.46   | 9                | 2.91  | 448,052    | 1.84  | 1                | 0.32 | 150,940   | 0.62 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 1           | 0.32  | 102,705   | 0.42  | 3          | 0.97  | 247,361   | 1.02  |
| Farm loan                | 261             | 23,932,881  | 23                  | 8.81   | 2,030,447  | 8.48   | 17               | 6.51  | 1,390,605  | 5.81  | 2                | 0.77 | 165,953   | 0.69 | 1                | 0.38  | 117,673   | 0.49  | 3                 | 1.15  | 356,216   | 1.49  | 2           | 0.77  | 241,538   | 1.01  | 2          | 0.77  | 103,441   | 0.43  |
| FHA residential          | 1,928           | 141,045,963 | 208                 | 10.79  | 15,607,679 | 11.07  | 143              | 7.42  | 10,621,644 | 7.53  | 40               | 2.07 | 2,817,773 | 2.00 | 14               | 0.73  | 1,223,856 | 0.87  | 11                | 0.57  | 944,406   | 0.67  | 12          | 0.62  | 1,024,026 | 0.73  | 45         | 2.33  | 2,973,803 | 2.11  |
| VA residential           | 173             | 14,461,894  | 8                   | 4.62   | 749,238    | 5.18   | 6                | 3.47  | 501,936    | 3.47  | 2                | 1.16 | 247,302   | 1.71 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 2          | 1.16  | 158,891   | 1.10  |
| TOTAL                    | 3,686           | 321,745,908 | 374                 | 10.15  | 33,520,768 | 10.42  | 241              | 6.54  | 20,627,029 | 6.41  | 80               | 2.17 | 7,296,434 | 2.27 | 26               | 0.71  | 2,718,157 | 0.84  | 27                | 0.73  | 2,879,148 | 0.89  | 60          | 1.63  | 7,050,301 | 2.19  | 77         | 2.09  | 6,356,851 | 1.98  |
| By Program               |                 |             |                     |        |            |        |                  |       |            |       |                  |      |           |      |                  |       |           |       |                   |       |           |       |             |       |           |       |            |       |           |       |
| LOUISIANA 1995 ASSIST    | 54              | 2,064,881   | 4                   | 7.41   | 178,988    | 8.67   | 4                | 7.41  | 178,988    | 8.67  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00  | 0         | 0.00  | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00  | 0         | 0.00  | 2          | 3.70  | 78,841    | 3.82  |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description               | Total Portfolio |             | Overall Delinquency |       |            |       | 30 Days Past Due |       |            |       | 60 Days Past Due |      |           |      | 90 Days Past Due |      |           |      | >90 Days Past Due |      |           |      | Foreclosure |      |           |      | Bankruptcy |      |           |      |
|---------------------------|-----------------|-------------|---------------------|-------|------------|-------|------------------|-------|------------|-------|------------------|------|-----------|------|------------------|------|-----------|------|-------------------|------|-----------|------|-------------|------|-----------|------|------------|------|-----------|------|
|                           | #               | \$          | #                   | %     | \$         | %     | #                | %     | \$         | %     | #                | %    | \$        | %    | #                | %    | \$        | %    | #                 | %    | \$        | %    | #           | %    | \$        | %    | #          | %    | \$        | %    |
| LOUISIANA 1996 B          | 39              | 1,533,998   | 4                   | 10.26 | 130,882    | 8.53  | 4                | 10.26 | 130,882    | 8.53  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LOUISIANA 1996 D          | 57              | 2,025,293   | 4                   | 7.02  | 164,289    | 8.11  | 2                | 3.51  | 75,301     | 3.72  | 2                | 3.51 | 88,988    | 4.39 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 1          | 1.75 | 42,377    | 2.09 |
| LOUISIANA 1997 A          | 43              | 1,676,929   | 2                   | 4.65  | 83,362     | 4.97  | 0                | 0.00  | 0          | 0.00  | 1                | 2.33 | 36,786    | 2.19 | 0                | 0.00 | 0         | 0.00 | 1                 | 2.33 | 46,576    | 2.78 | 0           | 0.00 | 0         | 0.00 | 2          | 4.65 | 49,931    | 2.98 |
| LOUISIANA 1997 B          | 54              | 2,343,187   | 3                   | 5.56  | 140,793    | 6.01  | 3                | 5.56  | 140,793    | 6.01  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 3          | 5.56 | 118,097   | 5.04 |
| LOUISIANA 1997 C          | 78              | 3,279,771   | 6                   | 7.69  | 318,910    | 9.72  | 4                | 5.13  | 206,812    | 6.31  | 2                | 2.56 | 112,098   | 3.42 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 2          | 2.56 | 79,127    | 2.41 |
| LOUISIANA 1998 A          | 119             | 5,314,705   | 6                   | 5.04  | 266,023    | 5.01  | 4                | 3.36  | 191,849    | 3.61  | 2                | 1.68 | 74,173    | 1.40 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 2          | 1.68 | 85,659    | 1.61 |
| LOUISIANA 1998 B          | 139             | 6,671,697   | 11                  | 7.91  | 524,521    | 7.86  | 7                | 5.04  | 383,172    | 5.74  | 2                | 1.44 | 61,707    | 0.92 | 0                | 0.00 | 0         | 0.00 | 2                 | 1.44 | 79,642    | 1.19 | 0           | 0.00 | 0         | 0.00 | 3          | 2.16 | 94,174    | 1.41 |
| LOUISIANA 1999 A          | 87              | 4,446,578   | 8                   | 9.20  | 373,678    | 8.40  | 5                | 5.75  | 246,280    | 5.54  | 2                | 2.30 | 75,932    | 1.71 | 1                | 1.15 | 51,466    | 1.16 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 2          | 2.30 | 90,207    | 2.03 |
| LOUISIANA 1999 B          | 79              | 4,066,972   | 8                   | 10.13 | 358,893    | 8.82  | 8                | 10.13 | 358,893    | 8.82  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 2          | 2.53 | 103,389   | 2.54 |
| LOUISIANA 1999 D 1&2      | 68              | 3,186,205   | 9                   | 13.24 | 418,102    | 13.12 | 8                | 11.76 | 378,266    | 11.87 | 1                | 1.47 | 39,836    | 1.25 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 2          | 2.94 | 53,142    | 1.67 |
| LOUISIANA 2000 A          | 50              | 2,215,884   | 5                   | 10.00 | 164,768    | 7.44  | 4                | 8.00  | 129,036    | 5.82  | 1                | 2.00 | 35,732    | 1.61 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LOUISIANA 2000 B          | 69              | 3,613,569   | 7                   | 10.14 | 363,101    | 10.05 | 6                | 8.70  | 311,650    | 8.62  | 1                | 1.45 | 51,451    | 1.42 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LOUISIANA 2000 D & E      | 40              | 1,899,159   | 4                   | 10.00 | 206,924    | 10.90 | 4                | 10.00 | 206,924    | 10.90 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LOUISIANA 2001 C          | 63              | 4,066,579   | 7                   | 11.11 | 495,063    | 12.17 | 5                | 7.94  | 366,619    | 9.02  | 1                | 1.59 | 64,708    | 1.59 | 0                | 0.00 | 0         | 0.00 | 1                 | 1.59 | 63,736    | 1.57 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LOUISIANA 2001 D          | 65              | 4,128,302   | 7                   | 10.77 | 429,991    | 10.42 | 5                | 7.69  | 329,507    | 7.98  | 1                | 1.54 | 49,102    | 1.19 | 1                | 1.54 | 51,382    | 1.24 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 3          | 4.62 | 165,925   | 4.02 |
| LOUISIANA 2002 A          | 71              | 4,321,936   | 6                   | 8.45  | 337,125    | 7.80  | 5                | 7.04  | 301,261    | 6.97  | 1                | 1.41 | 35,864    | 0.83 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 3          | 4.23 | 182,815   | 4.23 |
| LOUISIANA HFA 2002 B      | 49              | 3,379,003   | 5                   | 10.20 | 324,756    | 9.61  | 2                | 4.08  | 84,855     | 2.51  | 1                | 2.04 | 73,406    | 2.17 | 2                | 4.08 | 166,495   | 4.93 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LOUISIANA HFA 2003 A      | 119             | 8,653,073   | 13                  | 10.92 | 1,025,006  | 11.85 | 10               | 8.40  | 747,468    | 8.64  | 3                | 2.52 | 277,539   | 3.21 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 1          | 0.84 | 89,566    | 1.04 |
| LOUISIANA HFA 2003B       | 69              | 5,244,318   | 3                   | 4.35  | 234,669    | 4.47  | 2                | 2.90  | 122,616    | 2.34  | 1                | 1.45 | 112,053   | 2.14 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LOUISIANA HFA 2004A       | 80              | 6,415,302   | 9                   | 11.25 | 634,857    | 9.90  | 6                | 7.50  | 451,775    | 7.04  | 2                | 2.50 | 103,223   | 1.61 | 1                | 1.25 | 79,860    | 1.24 | 0                 | 0.00 | 0         | 0.00 | 1           | 1.25 | 55,077    | 0.86 | 0          | 0.00 | 0         | 0.00 |
| LOUISIANA HFA 2004B       | 71              | 5,558,156   | 5                   | 7.04  | 332,946    | 5.99  | 3                | 4.23  | 214,693    | 3.86  | 1                | 1.41 | 44,792    | 0.81 | 1                | 1.41 | 73,461    | 1.32 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LOUISIANA HFA 2004C       | 75              | 6,422,263   | 8                   | 10.67 | 673,898    | 10.49 | 7                | 9.33  | 597,174    | 9.30  | 1                | 1.33 | 76,723    | 1.19 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 2          | 2.67 | 171,865   | 2.68 |
| LOUISIANA HFA 2005A       | 103             | 9,240,431   | 19                  | 18.45 | 1,786,718  | 19.34 | 10               | 9.71  | 915,988    | 9.91  | 4                | 3.88 | 350,889   | 3.80 | 1                | 0.97 | 117,673   | 1.27 | 4                 | 3.88 | 402,168   | 4.35 | 0           | 0.00 | 0         | 0.00 | 2          | 1.94 | 218,511   | 2.36 |
| LOUISIANA HFA 2006A       | 180             | 20,253,802  | 13                  | 7.22  | 1,625,134  | 8.02  | 10               | 5.56  | 1,277,025  | 6.31  | 2                | 1.11 | 237,543   | 1.17 | 0                | 0.00 | 0         | 0.00 | 1                 | 0.56 | 110,565   | 0.55 | 5           | 2.78 | 436,739   | 2.16 | 4          | 2.22 | 314,975   | 1.56 |
| LOUISIANA HFA 2006B       | 214             | 23,737,882  | 15                  | 7.01  | 1,588,296  | 6.69  | 10               | 4.67  | 1,027,094  | 4.33  | 3                | 1.40 | 403,363   | 1.70 | 1                | 0.47 | 40,927    | 0.17 | 1                 | 0.47 | 116,912   | 0.49 | 9           | 4.21 | 918,143   | 3.87 | 6          | 2.80 | 556,627   | 2.34 |
| LOUISIANA HFA 2006C       | 247             | 28,162,743  | 26                  | 10.53 | 2,886,484  | 10.25 | 15               | 6.07  | 1,674,162  | 5.94  | 5                | 2.02 | 553,324   | 1.96 | 5                | 2.02 | 516,666   | 1.83 | 1                 | 0.40 | 142,331   | 0.51 | 6           | 2.43 | 805,378   | 2.86 | 6          | 2.43 | 730,053   | 2.59 |
| LOUISIANA HFA 2006D       | 515             | 63,746,018  | 74                  | 14.37 | 8,911,232  | 13.98 | 39               | 7.57  | 4,627,552  | 7.26  | 19               | 3.69 | 2,150,685 | 3.37 | 7                | 1.36 | 934,580   | 1.47 | 9                 | 1.75 | 1,198,414 | 1.88 | 15          | 2.91 | 1,900,440 | 2.98 | 13         | 2.52 | 1,361,240 | 2.14 |
| LOUISIANA HFA 2007A       | 587             | 71,859,664  | 57                  | 9.71  | 7,047,398  | 9.81  | 29               | 4.94  | 3,812,070  | 5.30  | 15               | 2.56 | 1,830,876 | 2.55 | 6                | 1.02 | 685,648   | 0.95 | 7                 | 1.19 | 718,805   | 1.00 | 21          | 3.58 | 2,712,415 | 3.77 | 12         | 2.04 | 1,534,055 | 2.13 |
| LOUISIANA RESTRUCT 2002 A | 60              | 3,986,010   | 12                  | 20.00 | 699,600    | 17.55 | 9                | 15.00 | 550,610    | 13.81 | 3                | 5.00 | 148,990   | 3.74 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 3           | 5.00 | 222,109   | 5.57 | 3          | 5.00 | 196,717   | 4.94 |
| LOUISIANNA 2001 B         | 47              | 2,676,443   | 4                   | 8.51  | 196,059    | 7.33  | 3                | 6.38  | 128,116    | 4.79  | 1                | 2.13 | 67,943    | 2.54 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 1          | 2.13 | 39,556    | 1.48 |
| LOUISIANNA 2001A          | 95              | 5,555,156   | 10                  | 10.53 | 598,303    | 10.77 | 8                | 8.42  | 459,596    | 8.27  | 2                | 2.11 | 138,708   | 2.50 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| TOTAL                     | 3,686           | 321,745,908 | 374                 | 10.15 | 33,520,768 | 10.42 | 241              | 6.54  | 20,627,029 | 6.41  | 80               | 2.17 | 7,296,434 | 2.27 | 26               | 0.71 | 2,718,157 | 0.84 | 27                | 0.73 | 2,879,148 | 0.89 | 60          | 1.63 | 7,050,301 | 2.19 | 77         | 2.09 | 6,356,851 | 1.98 |

By County

|                   |     |            |    |       |           |       |    |      |           |      |   |       |         |       |   |      |   |      |   |      |         |      |   |      |         |      |   |      |         |      |
|-------------------|-----|------------|----|-------|-----------|-------|----|------|-----------|------|---|-------|---------|-------|---|------|---|------|---|------|---------|------|---|------|---------|------|---|------|---------|------|
| LA 001 ACADIA     | 3   | 194,945    | 0  | 0.00  | 0         | 0.00  | 0  | 0.00 | 0         | 0.00 | 0 | 0.00  | 0       | 0.00  | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00 | 0       | 0.00 |
| LA 005 ASCENSION  | 214 | 23,941,285 | 16 | 7.48  | 1,626,034 | 6.79  | 12 | 5.61 | 1,247,147 | 5.21 | 3 | 1.40  | 224,215 | 0.94  | 0 | 0.00 | 0 | 0.00 | 1 | 0.47 | 154,671 | 0.65 | 5 | 2.34 | 597,759 | 2.50 | 2 | 0.93 | 218,335 | 0.91 |
| LA 007 ASSUMPTION | 5   | 476,090    | 1  | 20.00 | 185,397   | 38.94 | 0  | 0.00 | 0         | 0.00 | 1 | 20.00 | 185,397 | 38.94 | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00 | 0       | 0.00 |
| LA 009 AVOYELLES  | 7   | 340,537    | 0  | 0.00  | 0         | 0.00  | 0  | 0.00 | 0         | 0.00 | 0 | 0.00  | 0       | 0.00  | 0 | 0.00 | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00 | 0       | 0.00 |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description             | Total Portfolio |            | Overall Delinquency |       |           |       | 30 Days Past Due |       |           |       | 60 Days Past Due |      |           |       | 90 Days Past Due |      |         |      | >90 Days Past Due |      |         |      | Foreclosure |       |           |       | Bankruptcy |       |           |       |
|-------------------------|-----------------|------------|---------------------|-------|-----------|-------|------------------|-------|-----------|-------|------------------|------|-----------|-------|------------------|------|---------|------|-------------------|------|---------|------|-------------|-------|-----------|-------|------------|-------|-----------|-------|
|                         | #               | \$         | #                   | %     | \$        | %     | #                | %     | \$        | %     | #                | %    | \$        | %     | #                | %    | \$      | %    | #                 | %    | \$      | %    | #           | %     | \$        | %     | #          | %     | \$        | %     |
| By County               |                 |            |                     |       |           |       |                  |       |           |       |                  |      |           |       |                  |      |         |      |                   |      |         |      |             |       |           |       |            |       |           |       |
| LA 011 BEAUREGARD       | 3               | 178,850    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 013 BIENVILLE        | 1               | 42,384     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 015 BOSSIER          | 78              | 4,971,407  | 5                   | 6.41  | 319,605   | 6.43  | 2                | 2.56  | 77,221    | 1.55  | 2                | 2.56 | 219,138   | 4.41  | 1                | 1.28 | 23,246  | 0.47 | 0                 | 0.00 | 0       | 0.00 | 1           | 1.28  | 87,976    | 1.77  | 5          | 6.41  | 422,079   | 8.49  |
| LA 017 CADDO            | 216             | 11,865,959 | 18                  | 8.33  | 855,395   | 7.21  | 10               | 4.63  | 480,150   | 4.05  | 8                | 3.70 | 375,245   | 3.16  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 4           | 1.85  | 475,401   | 4.01  | 18         | 8.33  | 892,143   | 7.52  |
| LA 019 CALCASIEU        | 18              | 1,091,130  | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 2          | 11.11 | 188,908   | 17.31 |
| LA 021 CALDWELL         | 1               | 37,756     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 029 CONCORDIA        | 3               | 76,744     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 033 EAST BATON ROUGE | 851             | 80,812,270 | 79                  | 9.28  | 7,860,458 | 9.73  | 45               | 5.29  | 4,453,417 | 5.51  | 19               | 2.23 | 1,798,216 | 2.23  | 9                | 1.06 | 907,375 | 1.12 | 6                 | 0.71 | 701,450 | 0.87 | 16          | 1.88  | 1,746,644 | 2.16  | 16         | 1.88  | 1,642,774 | 2.03  |
| LA 037 EAST FELICIANA   | 15              | 1,001,859  | 2                   | 13.33 | 107,399   | 10.72 | 2                | 13.33 | 107,399   | 10.72 | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 041 FRANKLIN         | 3               | 41,647     | 1                   | 33.33 | 12,857    | 30.87 | 1                | 33.33 | 12,857    | 30.87 | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 043 GRANT            | 6               | 467,661    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 045 IBERIA           | 9               | 885,181    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 047 IBERVILLE        | 24              | 1,897,746  | 2                   | 8.33  | 143,151   | 7.54  | 2                | 8.33  | 143,151   | 7.54  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 049 JACKSON          | 1               | 13,518     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 051 JEFFERSON        | 554             | 46,276,927 | 58                  | 10.47 | 4,564,055 | 9.86  | 32               | 5.78  | 2,414,539 | 5.22  | 18               | 3.25 | 1,422,319 | 3.07  | 2                | 0.36 | 153,320 | 0.33 | 6                 | 1.08 | 573,875 | 1.24 | 8           | 1.44  | 1,123,301 | 2.43  | 10         | 1.81  | 1,010,798 | 2.18  |
| LA 053 JEFFERSON DAVIS  | 1               | 47,086     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 055 LAFAYETTE        | 47              | 4,256,271  | 3                   | 6.38  | 311,931   | 7.33  | 3                | 6.38  | 311,931   | 7.33  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 057 LAFOURCHE        | 23              | 1,727,286  | 3                   | 13.04 | 132,901   | 7.69  | 3                | 13.04 | 132,901   | 7.69  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 059 LA SALLE         | 2               | 110,506    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 061 LINCOLN          | 16              | 853,603    | 4                   | 25.00 | 203,270   | 23.81 | 2                | 12.50 | 133,068   | 15.59 | 1                | 6.25 | 29,276    | 3.43  | 1                | 6.25 | 40,927  | 4.79 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 2          | 12.50 | 183,779   | 21.53 |
| LA 063 LIVINGSTON       | 353             | 35,538,230 | 41                  | 11.61 | 4,282,110 | 12.05 | 25               | 7.08  | 2,641,510 | 7.43  | 9                | 2.55 | 796,161   | 2.24  | 3                | 0.85 | 366,957 | 1.03 | 4                 | 1.13 | 477,482 | 1.34 | 5           | 1.42  | 641,047   | 1.80  | 3          | 0.85  | 204,043   | 0.57  |
| LA 065 MADISON          | 13              | 488,501    | 1                   | 7.69  | 51,451    | 10.53 | 0                | 0.00  | 0         | 0.00  | 1                | 7.69 | 51,451    | 10.53 | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 067 MOREHOUSE        | 3               | 69,896     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 069 NATCHITOCHES     | 3               | 152,110    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 071 ORLEANS          | 353             | 33,496,139 | 43                  | 12.18 | 4,469,304 | 13.34 | 34               | 9.63  | 3,287,712 | 9.82  | 7                | 1.98 | 979,663   | 2.92  | 1                | 0.28 | 93,795  | 0.28 | 1                 | 0.28 | 108,134 | 0.32 | 5           | 1.42  | 597,454   | 1.78  | 3          | 0.85  | 342,117   | 1.02  |
| LA 073 OUACHITA         | 36              | 1,504,035  | 4                   | 11.11 | 156,025   | 10.37 | 4                | 11.11 | 156,025   | 10.37 | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 2          | 5.56  | 100,660   | 6.69  |
| LA 075 PLAQUEMINES      | 1               | 52,602     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 077 POINTE COUPEE    | 15              | 1,085,651  | 3                   | 20.00 | 269,362   | 24.81 | 3                | 20.00 | 269,362   | 24.81 | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 079 RAPIDES          | 42              | 2,395,565  | 3                   | 7.14  | 291,167   | 12.15 | 2                | 4.76  | 198,202   | 8.27  | 1                | 2.38 | 92,964    | 3.88  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 1           | 2.38  | 104,990   | 4.38  | 1          | 2.38  | 29,979    | 1.25  |
| LA 085 SABINE           | 1               | 66,909     | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 087 ST. BERNARD      | 33              | 3,139,613  | 1                   | 3.03  | 154,862   | 4.93  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 1                | 3.03 | 154,862 | 4.93 | 0                 | 0.00 | 0       | 0.00 | 1           | 3.03  | 150,662   | 4.80  | 0          | 0.00  | 0         | 0.00  |
| LA 089 ST. CHARLES      | 75              | 7,685,316  | 4                   | 5.33  | 374,316   | 4.87  | 3                | 4.00  | 234,122   | 3.05  | 1                | 1.33 | 140,194   | 1.82  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 1          | 1.33  | 47,874    | 0.62  |
| LA 093 ST. JAMES        | 16              | 880,757    | 2                   | 12.50 | 85,952    | 9.76  | 1                | 6.25  | 50,088    | 5.69  | 1                | 6.25 | 35,864    | 4.07  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 1          | 6.25  | 37,786    | 4.29  |
| LA 095 ST. JOHN         | 197             | 17,627,457 | 28                  | 14.21 | 2,522,424 | 14.31 | 18               | 9.14  | 1,509,638 | 8.56  | 5                | 2.54 | 572,978   | 3.25  | 3                | 1.52 | 265,507 | 1.51 | 2                 | 1.02 | 174,301 | 0.99 | 8           | 4.06  | 797,569   | 4.52  | 7          | 3.55  | 751,546   | 4.26  |
| LA 097 ST. LANDRY       | 9               | 398,038    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 099 ST. MARTIN       | 4               | 217,675    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 1           | 25.00 | 82,953    | 38.11 | 0          | 0.00  | 0         | 0.00  |
| LA 101 ST. MARY         | 6               | 318,540    | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00  | 0                | 0.00 | 0       | 0.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| LA 103 ST. TAMMANY      | 271             | 22,737,012 | 31                  | 11.44 | 2,994,252 | 13.17 | 22               | 8.12  | 1,772,667 | 7.80  | 2                | 0.74 | 246,063   | 1.08  | 4                | 1.48 | 570,590 | 2.51 | 3                 | 1.11 | 404,932 | 1.78 | 1           | 0.37  | 102,705   | 0.45  | 3          | 1.11  | 252,491   | 1.11  |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description             | Total Portfolio |             | Overall Delinquency |       |            |       | 30 Days Past Due |       |            |       | 60 Days Past Due |      |           |      | 90 Days Past Due |      |           |      | >90 Days Past Due |       |           |       | Foreclosure |      |           |      | Bankruptcy |      |           |      |
|-------------------------|-----------------|-------------|---------------------|-------|------------|-------|------------------|-------|------------|-------|------------------|------|-----------|------|------------------|------|-----------|------|-------------------|-------|-----------|-------|-------------|------|-----------|------|------------|------|-----------|------|
|                         | #               | \$          | #                   | %     | \$         | %     | #                | %     | \$         | %     | #                | %    | \$        | %    | #                | %    | \$        | %    | #                 | %     | \$        | %     | #           | %    | \$        | %    | #          | %    | \$        | %    |
| LA 105 TANGIPAOHA       | 65              | 5,864,373   | 8                   | 12.31 | 659,833    | 11.25 | 4                | 6.15  | 254,922    | 4.35  | 1                | 1.54 | 127,290   | 2.17 | 1                | 1.54 | 141,578   | 2.41 | 2                 | 3.08  | 136,042   | 2.32  | 3           | 4.62 | 436,942   | 7.45 | 0          | 0.00 | 0         | 0.00 |
| LA 109 TERREBONNE       | 19              | 1,428,445   | 3                   | 15.79 | 150,735    | 10.55 | 3                | 15.79 | 150,735    | 10.55 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00  | 0         | 0.00  | 1           | 5.26 | 104,897   | 7.34 | 0          | 0.00 | 0         | 0.00 |
| LA 111 UNION            | 1               | 44,104      | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LA 113 VERMILION        | 2               | 120,075     | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LA 115 VERNON           | 4               | 334,436     | 2                   | 50.00 | 252,480    | 75.49 | 2                | 50.00 | 252,480    | 75.49 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LA 117 WASHINGTON       | 13              | 702,271     | 2                   | 15.38 | 78,225     | 11.14 | 1                | 7.69  | 25,321     | 3.61  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 1                 | 7.69  | 52,905    | 7.53  | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LA 119 WEBSTER          | 14              | 546,533     | 2                   | 14.29 | 62,240     | 11.39 | 2                | 14.29 | 62,240     | 11.39 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00 | 0         | 0.00 | 1          | 7.14 | 31,541    | 5.77 |
| LA 121 WEST BATON ROUGE | 30              | 2,726,054   | 2                   | 6.67  | 190,156    | 6.98  | 2                | 6.67  | 190,156    | 6.98  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LA 125 WEST FELICIANA   | 5               | 491,615     | 2                   | 40.00 | 153,423    | 31.21 | 1                | 20.00 | 58,067     | 11.81 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 1                 | 20.00 | 95,356    | 19.40 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| LA 127 WINN             | 1               | 25,311      | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00  | 0         | 0.00  | 0           | 0.00 | 0         | 0.00 | 0          | 0.00 | 0         | 0.00 |
| TOTAL                   | 3,686           | 321,745,908 | 374                 | 10.15 | 33,520,768 | 10.42 | 241              | 6.54  | 20,627,029 | 6.41  | 80               | 2.17 | 7,296,434 | 2.27 | 26               | 0.71 | 2,718,157 | 0.84 | 27                | 0.73  | 2,879,148 | 0.89  | 60          | 1.63 | 7,050,301 | 2.19 | 77         | 2.09 | 6,356,851 | 1.98 |

By Interest Rate

|        |    |           |   |        |         |        |   |        |         |        |   |        |         |        |   |      |   |      |         |      |   |       |         |        |         |        |         |       |         |       |
|--------|----|-----------|---|--------|---------|--------|---|--------|---------|--------|---|--------|---------|--------|---|------|---|------|---------|------|---|-------|---------|--------|---------|--------|---------|-------|---------|-------|
| 2.0000 | 10 | 1,416,860 | 3 | 30.00  | 517,490 | 36.52  | 1 | 10.00  | 133,681 | 9.44   | 2 | 20.00  | 383,809 | 27.09  | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 1       | 10.00  | 142,638 | 10.07  | 0       | 0.00  | 0       | 0.00  |
| 2.1150 | 1  | 201,083   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 2.3500 | 1  | 141,555   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 2.3600 | 1  | 225,296   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 1       | 100.00 | 225,296 | 100.00 | 0       | 0.00  | 0       | 0.00  |
| 2.4900 | 1  | 180,105   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 1       | 100.00 | 180,105 | 100.00 | 0       | 0.00  | 0       | 0.00  |
| 2.6150 | 1  | 138,892   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 2.8650 | 2  | 212,853   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 3.1100 | 1  | 212,355   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 3.1250 | 1  | 118,005   | 1 | 100.00 | 118,005 | 100.00 | 0 | 0.00   | 0       | 0.00   | 1 | 100.00 | 118,005 | 100.00 | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 3.3600 | 1  | 138,362   | 1 | 100.00 | 138,362 | 100.00 | 1 | 100.00 | 138,362 | 100.00 | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 3.3650 | 1  | 161,388   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 3.5000 | 1  | 174,308   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 3.6000 | 1  | 125,561   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 3.6250 | 1  | 104,255   | 1 | 100.00 | 104,255 | 100.00 | 0 | 0.00   | 0       | 0.00   | 1 | 100.00 | 104,255 | 100.00 | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 3.8500 | 23 | 2,065,737 | 1 | 4.35   | 110,565 | 5.35   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 1 | 4.35 | 110,565 | 5.35 | 3 | 13.04 | 223,718 | 10.83  | 3       | 13.04  | 259,110 | 12.54 | 0       | 0.00  |
| 3.8650 | 1  | 156,939   | 1 | 100.00 | 156,939 | 100.00 | 0 | 0.00   | 0       | 0.00   | 1 | 100.00 | 156,939 | 100.00 | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 3.9500 | 52 | 3,524,864 | 6 | 11.54  | 363,150 | 10.30  | 4 | 7.69   | 248,993 | 7.06   | 2 | 3.85   | 114,158 | 3.24   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 3       | 5.77   | 222,109 | 6.30   | 2       | 3.85  | 140,383 | 3.98  |
| 4.0000 | 1  | 129,815   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 4.0500 | 17 | 1,246,784 | 1 | 5.88   | 65,083  | 5.22   | 1 | 5.88   | 65,083  | 5.22   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 1       | 5.88   | 55,077  | 4.42   | 0       | 0.00  | 0       | 0.00  |
| 4.1100 | 14 | 939,052   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 4.2350 | 1  | 145,367   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 4.2400 | 1  | 123,745   | 1 | 100.00 | 123,745 | 100.00 | 0 | 0.00   | 0       | 0.00   | 1 | 100.00 | 123,745 | 100.00 | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 4.3000 | 1  | 152,053   | 1 | 100.00 | 152,053 | 100.00 | 1 | 100.00 | 152,053 | 100.00 | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |
| 4.3500 | 9  | 691,341   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 1       | 11.11 | 92,156  | 13.33 |
| 4.3650 | 2  | 228,612   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00   | 0       | 0.00   | 0 | 0.00 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00  | 0       | 0.00   | 0       | 0.00   | 0       | 0.00  | 0       | 0.00  |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description | Total Portfolio |            | Overall Delinquency |        |           |        | 30 Days Past Due |        |           |        | 60 Days Past Due |       |           |       | 90 Days Past Due |        |         |        | >90 Days Past Due |      |         |      | Foreclosure |       |           |       | Bankruptcy |       |           |       |
|-------------|-----------------|------------|---------------------|--------|-----------|--------|------------------|--------|-----------|--------|------------------|-------|-----------|-------|------------------|--------|---------|--------|-------------------|------|---------|------|-------------|-------|-----------|-------|------------|-------|-----------|-------|
|             | #               | \$         | #                   | %      | \$        | %      | #                | %      | \$        | %      | #                | %     | \$        | %     | #                | %      | \$      | %      | #                 | %    | \$      | %    | #           | %     | \$        | %     | #          | %     | \$        | %     |
| 4.5000      | 112             | 10,718,211 | 25                  | 22.32  | 2,313,125 | 21.58  | 9                | 8.04   | 788,059   | 7.35   | 10               | 8.93  | 1,024,886 | 9.56  | 2                | 1.79   | 115,177 | 1.07   | 4                 | 3.57 | 385,003 | 3.59 | 6           | 5.36  | 696,378   | 6.50  | 3          | 2.68  | 329,047   | 3.07  |
| 4.5500      | 26              | 2,382,827  | 4                   | 15.38  | 430,245   | 18.06  | 1                | 3.85   | 118,533   | 4.97   | 1                | 3.85  | 73,630    | 3.09  | 2                | 7.69   | 238,083 | 9.99   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 1          | 3.85  | 119,600   | 5.02  |
| 4.5600      | 29              | 2,631,809  | 2                   | 6.90   | 123,710   | 4.70   | 1                | 3.45   | 82,783    | 3.15   | 0                | 0.00  | 0         | 0.00  | 1                | 3.45   | 40,927  | 1.56   | 0                 | 0.00 | 0       | 0.00 | 4           | 13.79 | 391,870   | 14.89 | 0          | 0.00  | 0         | 0.00  |
| 4.6150      | 1               | 141,578    | 1                   | 100.00 | 141,578   | 100.00 | 0                | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 1                | 100.00 | 141,578 | 100.00 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 4.7500      | 1               | 99,037     | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 4.7900      | 15              | 1,189,175  | 2                   | 13.33  | 176,909   | 14.88  | 2                | 13.33  | 176,909   | 14.88  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 4.8000      | 22              | 918,937    | 4                   | 18.18  | 164,545   | 17.91  | 2                | 9.09   | 83,803    | 9.12   | 1                | 4.55  | 29,276    | 3.19  | 1                | 4.55   | 51,466  | 5.60   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 4.8500      | 14              | 1,287,555  | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 1           | 7.14  | 120,344   | 9.35  | 0          | 0.00  | 0         | 0.00  |
| 4.9500      | 39              | 1,961,959  | 12                  | 30.77  | 664,150   | 33.85  | 9                | 23.08  | 552,697   | 28.17  | 1                | 2.56  | 31,811    | 1.62  | 0                | 0.00   | 0       | 0.00   | 2                 | 5.13 | 79,642  | 4.06 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 4.9900      | 18              | 1,289,657  | 3                   | 16.67  | 176,219   | 13.66  | 1                | 5.56   | 47,775    | 3.70   | 1                | 5.56  | 64,708    | 5.02  | 0                | 0.00   | 0       | 0.00   | 1                 | 5.56 | 63,736  | 4.94 | 1           | 5.56  | 167,725   | 13.01 | 0          | 0.00  | 0         | 0.00  |
| 5.0000      | 14              | 1,086,951  | 2                   | 14.29  | 300,696   | 27.66  | 2                | 14.29  | 300,696   | 27.66  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 2          | 14.29 | 204,823   | 18.84 |
| 5.0500      | 14              | 850,038    | 3                   | 21.43  | 181,675   | 21.37  | 2                | 14.29  | 130,293   | 15.33  | 0                | 0.00  | 0         | 0.00  | 1                | 7.14   | 51,382  | 6.04   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 1          | 7.14  | 51,483    | 6.06  |
| 5.0900      | 7               | 473,599    | 1                   | 14.29  | 67,943    | 14.35  | 0                | 0.00   | 0         | 0.00   | 1                | 14.29 | 67,943    | 14.35 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 5.1000      | 6               | 667,913    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 5.1500      | 32              | 1,399,871  | 5                   | 15.63  | 239,044   | 17.08  | 3                | 9.38   | 164,870   | 11.78  | 2                | 6.25  | 74,173    | 5.30  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 5.2000      | 9               | 360,507    | 1                   | 11.11  | 61,778    | 17.14  | 1                | 11.11  | 61,778    | 17.14  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 5.2100      | 1               | 56,576     | 1                   | 100.00 | 56,576    | 100.00 | 1                | 100.00 | 56,576    | 100.00 | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 5.2500      | 44              | 2,195,384  | 6                   | 13.64  | 321,476   | 14.64  | 6                | 13.64  | 321,476   | 14.64  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 5.3500      | 138             | 16,335,242 | 12                  | 8.70   | 1,514,569 | 9.27   | 10               | 7.25   | 1,277,025 | 7.82   | 2                | 1.45  | 237,543   | 1.45  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 1           | 0.72  | 92,678    | 0.57  | 1          | 0.72  | 55,865    | 0.34  |
| 5.5000      | 65              | 6,451,079  | 8                   | 12.31  | 1,016,129 | 15.75  | 5                | 7.69   | 688,090   | 10.67  | 1                | 1.54  | 112,473   | 1.74  | 0                | 0.00   | 0       | 0.00   | 2                 | 3.08 | 215,567 | 3.34 | 3           | 4.62  | 389,977   | 6.05  | 1          | 1.54  | 146,121   | 2.27  |
| 5.5500      | 158             | 18,331,379 | 15                  | 9.49   | 1,580,688 | 8.62   | 10               | 6.33   | 1,073,831 | 5.86   | 2                | 1.27  | 103,223   | 0.56  | 3                | 1.90   | 403,634 | 2.20   | 0                 | 0.00 | 0       | 0.00 | 2           | 1.27  | 279,133   | 1.52  | 1          | 0.63  | 156,972   | 0.86  |
| 5.5600      | 21              | 2,066,123  | 1                   | 4.76   | 51,792    | 2.51   | 1                | 4.76   | 51,792    | 2.51   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 1          | 4.76  | 79,835    | 3.86  |
| 5.6000      | 102             | 13,316,700 | 3                   | 2.94   | 309,350   | 2.32   | 1                | 0.98   | 111,203   | 0.84   | 1                | 0.98  | 60,646    | 0.46  | 1                | 0.98   | 137,501 | 1.03   | 0                 | 0.00 | 0       | 0.00 | 2           | 1.96  | 278,068   | 2.09  | 2          | 1.96  | 237,472   | 1.78  |
| 5.6250      | 4               | 576,756    | 2                   | 50.00  | 337,979   | 58.60  | 2                | 50.00  | 337,979   | 58.60  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 1          | 25.00 | 102,482   | 17.77 |
| 5.6500      | 47              | 3,024,897  | 6                   | 12.77  | 362,274   | 11.98  | 4                | 8.51   | 202,573   | 6.70   | 1                | 2.13  | 39,836    | 1.32  | 0                | 0.00   | 0       | 0.00   | 1                 | 2.13 | 119,864 | 3.96 | 0           | 0.00  | 0         | 0.00  | 1          | 2.13  | 29,979    | 0.99  |
| 5.7000      | 11              | 1,334,382  | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 5.7500      | 80              | 5,095,706  | 10                  | 12.50  | 508,601   | 9.98   | 8                | 10.00  | 419,613   | 8.23   | 2                | 2.50  | 88,988    | 1.75  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 1          | 1.25  | 42,377    | 0.83  |
| 5.8000      | 159             | 11,219,448 | 17                  | 10.69  | 1,318,614 | 11.75  | 11               | 6.92   | 801,175   | 7.14   | 4                | 2.52  | 350,945   | 3.13  | 2                | 1.26   | 166,495 | 1.48   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 2          | 1.26  | 148,233   | 1.32  |
| 5.8100      | 55              | 4,369,773  | 2                   | 3.64   | 178,093   | 4.08   | 1                | 1.82   | 66,040    | 1.51   | 1                | 1.82  | 112,053   | 2.56  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 5.8500      | 72              | 6,250,817  | 9                   | 12.50  | 747,359   | 11.96  | 7                | 9.72   | 597,174   | 9.55   | 1                | 1.39  | 76,723    | 1.23  | 1                | 1.39   | 73,461  | 1.18   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 1          | 1.39  | 79,709    | 1.28  |
| 5.8600      | 310             | 37,059,118 | 44                  | 14.19  | 5,127,194 | 13.84  | 20               | 6.45   | 2,291,270 | 6.18   | 13               | 4.19  | 1,470,230 | 3.97  | 5                | 1.61   | 610,805 | 1.65   | 6                 | 1.94 | 754,888 | 2.04 | 5           | 1.61  | 590,629   | 1.59  | 7          | 2.26  | 696,210   | 1.88  |
| 5.9000      | 35              | 2,508,744  | 3                   | 8.57   | 245,793   | 9.80   | 0                | 0.00   | 0         | 0.00   | 1                | 2.86  | 49,102    | 1.96  | 0                | 0.00   | 0       | 0.00   | 2                 | 5.71 | 196,691 | 7.84 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 5.9100      | 7               | 893,459    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 5.9500      | 107             | 7,274,167  | 8                   | 7.48   | 643,770   | 8.85   | 6                | 5.61   | 480,739   | 6.61   | 2                | 1.87  | 163,031   | 2.24  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 1          | 0.93  | 99,896    | 1.37  |
| 5.9800      | 153             | 17,498,534 | 18                  | 11.76  | 1,973,574 | 11.28  | 12               | 7.84   | 1,328,114 | 7.59   | 3                | 1.96  | 329,584   | 1.88  | 2                | 1.31   | 173,546 | 0.99   | 1                 | 0.65 | 142,331 | 0.81 | 4           | 2.61  | 558,144   | 3.19  | 3          | 1.96  | 384,409   | 2.20  |
| 5.9900      | 569             | 67,611,105 | 45                  | 7.91   | 5,499,061 | 8.13   | 29               | 5.10   | 3,462,661 | 5.12   | 6                | 1.05  | 829,109   | 1.23  | 3                | 0.53   | 396,431 | 0.59   | 7                 | 1.23 | 810,861 | 1.20 | 20          | 3.51  | 2,337,201 | 3.46  | 16         | 2.81  | 1,797,420 | 2.66  |
| 6.0000      | 10              | 515,374    | 1                   | 10.00  | 47,380    | 9.19   | 1                | 10.00  | 47,380    | 9.19   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |
| 6.0400      | 2               | 176,479    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00   | 0         | 0.00   | 0                | 0.00  | 0         | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00  | 0         | 0.00  |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description | Total Portfolio |             | Overall Delinquency |       |            |       | 30 Days Past Due |       |            |       | 60 Days Past Due |      |           |      | 90 Days Past Due |      |           |      | >90 Days Past Due |      |           |      | Foreclosure |      |           |      | Bankruptcy |       |           |       |
|-------------|-----------------|-------------|---------------------|-------|------------|-------|------------------|-------|------------|-------|------------------|------|-----------|------|------------------|------|-----------|------|-------------------|------|-----------|------|-------------|------|-----------|------|------------|-------|-----------|-------|
|             | #               | \$          | #                   | %     | \$         | %     | #                | %     | \$         | %     | #                | %    | \$        | %    | #                | %    | \$        | %    | #                 | %    | \$        | %    | #           | %    | \$        | %    | #          | %     | \$        | %     |
| 6.0900      | 22              | 1,283,978   | 1                   | 4.55  | 25,321     | 1.97  | 1                | 4.55  | 25,321     | 1.97  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| 6.1000      | 72              | 4,266,654   | 6                   | 8.33  | 367,707    | 8.62  | 4                | 5.56  | 250,538    | 5.87  | 2                | 2.78 | 117,169   | 2.75 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| 6.1400      | 24              | 2,603,461   | 3                   | 12.50 | 382,299    | 14.68 | 2                | 8.33  | 231,359    | 8.89  | 1                | 4.17 | 150,940   | 5.80 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 1           | 4.17 | 99,212    | 3.81 | 0          | 0.00  | 0         | 0.00  |
| 6.1500      | 131             | 7,932,389   | 9                   | 6.87  | 672,040    | 8.47  | 6                | 4.58  | 366,510    | 4.62  | 2                | 1.53 | 187,858   | 2.37 | 1                | 0.76 | 117,673   | 1.48 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 2          | 1.53  | 166,488   | 2.10  |
| 6.2000      | 30              | 1,372,403   | 2                   | 6.67  | 79,015     | 5.76  | 2                | 6.67  | 79,015     | 5.76  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 1          | 3.33  | 50,322    | 3.67  |
| 6.2500      | 72              | 3,496,435   | 4                   | 5.56  | 179,168    | 5.12  | 4                | 5.56  | 179,168    | 5.12  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| 6.2900      | 32              | 2,398,113   | 2                   | 6.25  | 82,576     | 3.44  | 1                | 3.13  | 37,784     | 1.58  | 1                | 3.13 | 44,792    | 1.87 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| 6.3000      | 66              | 6,287,931   | 8                   | 12.12 | 788,161    | 12.53 | 7                | 10.61 | 753,328    | 11.98 | 1                | 1.52 | 34,832    | 0.55 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 3          | 4.55  | 166,734   | 2.65  |
| 6.3500      | 35              | 1,528,216   | 2                   | 5.71  | 113,597    | 7.43  | 1                | 2.86  | 60,734     | 3.97  | 1                | 2.86 | 52,864    | 3.46 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 1          | 2.86  | 55,568    | 3.64  |
| 6.5000      | 16              | 633,653     | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 2          | 12.50 | 49,931    | 7.88  |
| 6.6500      | 16              | 987,047     | 2                   | 12.50 | 109,665    | 11.11 | 2                | 12.50 | 109,665    | 11.11 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| 6.7000      | 56              | 2,691,837   | 3                   | 5.36  | 148,777    | 5.53  | 2                | 3.57  | 118,881    | 4.42  | 1                | 1.79 | 29,896    | 1.11 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 3          | 5.36  | 94,174    | 3.50  |
| 6.7500      | 54              | 2,373,928   | 2                   | 3.70  | 110,256    | 4.64  | 2                | 3.70  | 110,256    | 4.64  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| 6.8000      | 28              | 1,324,952   | 3                   | 10.71 | 155,425    | 11.73 | 2                | 7.14  | 108,769    | 8.21  | 1                | 3.57 | 46,656    | 3.52 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 1          | 3.57  | 31,541    | 2.38  |
| 6.9000      | 26              | 1,515,290   | 2                   | 7.69  | 142,895    | 9.43  | 2                | 7.69  | 142,895    | 9.43  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| 6.9500      | 27              | 1,423,564   | 4                   | 14.81 | 231,294    | 16.25 | 3                | 11.11 | 158,305    | 11.12 | 1                | 3.70 | 72,989    | 5.13 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| 6.9800      | 42              | 2,492,314   | 3                   | 7.14  | 118,967    | 4.77  | 2                | 4.76  | 83,103     | 3.33  | 1                | 2.38 | 35,864    | 1.44 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| 6.9900      | 20              | 1,224,237   | 2                   | 10.00 | 139,193    | 11.37 | 2                | 10.00 | 139,193    | 11.37 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| 7.0000      | 36              | 1,989,043   | 3                   | 8.33  | 199,215    | 10.02 | 3                | 8.33  | 199,215    | 10.02 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 2          | 5.56  | 114,442   | 5.75  |
| 7.0900      | 18              | 918,866     | 2                   | 11.11 | 102,795    | 11.19 | 2                | 11.11 | 102,795    | 11.19 | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 1          | 5.56  | 39,556    | 4.30  |
| 7.1500      | 66              | 2,972,490   | 5                   | 7.58  | 196,317    | 6.60  | 5                | 7.58  | 196,317    | 6.60  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 3          | 4.55  | 141,175   | 4.75  |
| 7.2000      | 15              | 610,276     | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 2          | 13.33 | 67,775    | 11.11 |
| 7.2500      | 33              | 1,338,181   | 3                   | 9.09  | 143,911    | 10.75 | 2                | 6.06  | 84,676     | 6.33  | 1                | 3.03 | 59,235    | 4.43 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 3          | 9.09  | 102,400   | 7.65  |
| 7.5000      | 13              | 487,536     | 1                   | 7.69  | 36,786     | 7.55  | 0                | 0.00  | 0          | 0.00  | 1                | 7.69 | 36,786    | 7.55 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| 7.6500      | 19              | 744,030     | 2                   | 10.53 | 66,028     | 8.87  | 2                | 10.53 | 66,028     | 8.87  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 1          | 5.26  | 23,163    | 3.11  |
| 7.7500      | 24              | 841,359     | 1                   | 4.17  | 36,328     | 4.32  | 1                | 4.17  | 36,328     | 4.32  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| 8.0000      | 24              | 893,402     | 4                   | 16.67 | 117,388    | 13.14 | 3                | 12.50 | 81,656     | 9.14  | 1                | 4.17 | 35,732    | 4.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| 8.1000      | 14              | 538,270     | 2                   | 14.29 | 44,111     | 8.19  | 2                | 14.29 | 44,111     | 8.19  | 0                | 0.00 | 0         | 0.00 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00 | 0         | 0.00 | 0          | 0.00  | 0         | 0.00  |
| TOTAL       | 3,686           | 321,745,908 | 374                 | 10.15 | 33,520,768 | 10.42 | 241              | 6.54  | 20,627,029 | 6.41  | 80               | 2.17 | 7,296,434 | 2.27 | 26               | 0.71 | 2,718,157 | 0.84 | 27                | 0.73 | 2,879,148 | 0.89 | 60          | 1.63 | 7,050,301 | 2.19 | 77         | 2.09  | 6,356,851 | 1.98  |

By Investor

|                                   |    |           |   |       |         |       |   |      |         |      |   |      |         |       |         |       |   |      |         |      |         |       |         |       |         |       |        |       |         |      |
|-----------------------------------|----|-----------|---|-------|---------|-------|---|------|---------|------|---|------|---------|-------|---------|-------|---|------|---------|------|---------|-------|---------|-------|---------|-------|--------|-------|---------|------|
| A98 001 FEDERAL HOME LOAN MTG COR | 5  | 449,710   | 0 | 0.00  | 0       | 0.00  | 0 | 0.00 | 0       | 0.00 | 0 | 0.00 | 0       | 0.00  | 0       | 0.00  | 0 | 0.00 | 0       | 0.00 | 1       | 20.00 | 76,122  | 16.93 | 0       | 0.00  | 0      | 0.00  |         |      |
| A98 002 FEDERAL HOME LOAN MTG COR | 5  | 441,208   | 0 | 0.00  | 0       | 0.00  | 0 | 0.00 | 0       | 0.00 | 0 | 0.00 | 0       | 0.00  | 0       | 0.00  | 0 | 0.00 | 0       | 0.00 | 0       | 0.00  | 0       | 0.00  | 1       | 20.00 | 79,835 | 18.09 |         |      |
| A98 003 FEDERAL HOME LOAN MTG COR | 11 | 1,220,960 | 1 | 9.09  | 116,912 | 9.58  | 0 | 0.00 | 0       | 0.00 | 0 | 0.00 | 0       | 0.00  | 0       | 0.00  | 1 | 9.09 | 116,912 | 9.58 | 2       | 18.18 | 217,216 | 17.79 | 1       | 9.09  | 83,742 | 6.86  |         |      |
| A98 004 FEDERAL HOME LOAN MTG COR | 3  | 285,845   | 0 | 0.00  | 0       | 0.00  | 0 | 0.00 | 0       | 0.00 | 0 | 0.00 | 0       | 0.00  | 0       | 0.00  | 0 | 0.00 | 0       | 0.00 | 0       | 0.00  | 0       | 0.00  | 0       | 0.00  | 0      | 0.00  |         |      |
| A98 005 FEDERAL HOME LOAN MTG COR | 5  | 490,117   | 1 | 20.00 | 129,452 | 26.41 | 0 | 0.00 | 0       | 0.00 | 0 | 0.00 | 1       | 20.00 | 129,452 | 26.41 | 0 | 0.00 | 0       | 0.00 | 0       | 0.00  | 0       | 0.00  | 0       | 0.00  | 0      | 0.00  |         |      |
| A98 006 FEDERAL HOME LOAN MTG COR | 4  | 317,807   | 0 | 0.00  | 0       | 0.00  | 0 | 0.00 | 0       | 0.00 | 0 | 0.00 | 0       | 0.00  | 0       | 0.00  | 0 | 0.00 | 0       | 0.00 | 0       | 0.00  | 0       | 0.00  | 0       | 0.00  | 0      | 0.00  |         |      |
| A98 007 FEDERAL HOME LOAN MTG COR | 25 | 3,085,217 | 4 | 16.00 | 500,330 | 16.22 | 2 | 8.00 | 207,888 | 6.74 | 1 | 4.00 | 150,111 | 4.87  | 0       | 0.00  | 0 | 0.00 | 1       | 4.00 | 142,331 | 4.61  | 2       | 8.00  | 367,480 | 11.91 | 1      | 4.00  | 154,652 | 5.01 |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description                      | Total Portfolio |           | Overall Delinquency |        |           |        | 30 Days Past Due |       |         |       | 60 Days Past Due |         |         |       | 90 Days Past Due |       |         |       | >90 Days Past Due |      |         |      | Foreclosure |       |         |       | Bankruptcy |        |         |        |      |
|----------------------------------|-----------------|-----------|---------------------|--------|-----------|--------|------------------|-------|---------|-------|------------------|---------|---------|-------|------------------|-------|---------|-------|-------------------|------|---------|------|-------------|-------|---------|-------|------------|--------|---------|--------|------|
|                                  | #               | \$        | #                   | %      | \$        | %      | #                | %     | \$      | %     | #                | %       | \$      | %     | #                | %     | \$      | %     | #                 | %    | \$      | %    | #           | %     | \$      | %     | #          | %      | \$      | %      |      |
| By Investor                      |                 |           |                     |        |           |        |                  |       |         |       |                  |         |         |       |                  |       |         |       |                   |      |         |      |             |       |         |       |            |        |         |        |      |
| 98 008 FEDERAL HOME LOAN MTG COR | 2               | 186,061   | 1                   | 50.00  | 106,783   | 57.39  | 1                | 50.00 | 106,783 | 57.39 | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 009 FEDERAL HOME LOAN MTG COR | 3               | 369,385   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 010 FEDERAL HOME LOAN MTG COR | 2               | 272,051   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 011 FEDERAL HOME LOAN MTG COR | 37              | 4,409,687 | 6                   | 16.22  | 697,140   | 15.81  | 2                | 5.41  | 173,523 | 3.94  | 2                | 5.41    | 242,886 | 5.51  | 0                | 0.00  | 0       | 0.00  | 2                 | 5.41 | 280,731 | 6.37 | 1           | 2.70  | 129,877 | 2.95  | 1          | 2.70   | 21,317  | 0.48   |      |
| 98 012 FEDERAL HOME LOAN MTG COR | 1               | 92,090    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 028 FEDERAL HOME LOAN MTG COR | 3               | 319,641   | 1                   | 33.33  | 174,182   | 54.49  | 0                | 0.00  | 0       | 0.00  | 1                | 33.33   | 174,182 | 54.49 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 029 FEDERAL HOME LOAN MTG COR | 2               | 347,984   | 1                   | 50.00  | 163,900   | 47.10  | 1                | 50.00 | 163,900 | 47.10 | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 031 FEDERAL HOME LOAN MTG COR | 2               | 258,843   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 032 FEDERAL HOME LOAN MTG COR | 39              | 4,562,299 | 3                   | 7.69   | 447,272   | 9.80   | 1                | 2.56  | 144,639 | 3.17  | 1                | 2.56    | 185,397 | 4.06  | 1                | 2.56  | 117,236 | 2.57  | 0                 | 0.00 | 0       | 0.00 | 3           | 7.69  | 364,900 | 8.00  | 1          | 2.56   | 55,704  | 1.22   |      |
| 98 053 FEDERAL HOME LOAN MTG COR | 2               | 192,121   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 054 FEDERAL HOME LOAN MTG COR | 4               | 457,167   | 1                   | 25.00  | 88,588    | 19.38  | 1                | 25.00 | 88,588  | 19.38 | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 1           | 25.00 | 72,091  | 15.77 | 0          | 0.00   | 0       | 0.00   |      |
| 98 055 FEDERAL HOME LOAN MTG COR | 2               | 247,671   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 1          | 50.00  | 156,972 | 63.38  |      |
| 98 056 FEDERAL HOME LOAN MTG COR | 10              | 1,026,868 | 2                   | 20.00  | 210,490   | 20.50  | 1                | 10.00 | 127,942 | 12.46 | 1                | 10.00   | 82,547  | 8.04  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 1           | 10.00 | 110,621 | 10.77 | 0          | 0.00   | 0       | 0.00   |      |
| 98 057 FEDERAL HOME LOAN MTG COR | 6               | 552,724   | 2                   | 33.33  | 219,303   | 39.68  | 0                | 0.00  | 0       | 0.00  | 2                | 33.33   | 219,303 | 39.68 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 058 FEDERAL HOME LOAN MTG COR | 5               | 581,984   | 1                   | 20.00  | 112,473   | 19.33  | 0                | 0.00  | 0       | 0.00  | 1                | 20.00   | 112,473 | 19.33 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 1           | 20.00 | 143,610 | 24.68 | 0          | 0.00   | 0       | 0.00   |      |
| 98 059 FEDERAL HOME LOAN MTG COR | 3               | 484,785   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 060 FEDERAL HOME LOAN MTG COR | 56              | 6,911,131 | 10                  | 17.86  | 1,224,209 | 17.71  | 3                | 5.36  | 419,454 | 6.07  | 3                | 5.36    | 298,148 | 4.31  | 1                | 1.79  | 128,911 | 1.87  | 3                 | 5.36 | 377,696 | 5.47 | 2           | 3.57  | 328,334 | 4.75  | 3          | 5.36   | 399,708 | 5.78   |      |
| 98 061 FEDERAL HOME LOAN MTG COR | 1               | 145,068   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 062 FEDERAL HOME LOAN MTG COR | 1               | 150,940   | 1                   | 100.00 | 150,940   | 100.00 | 0                | 0.00  | 0       | 0.00  | 1100.00          | 150,940 | 100.00  | 0     | 0.00             | 0     | 0.00    | 0     | 0.00              | 0    | 0.00    | 0    | 0.00        | 0     | 0.00    | 0     | 0.00       | 0      | 0.00    | 0      | 0.00 |
| 98 063 FEDERAL HOME LOAN MTG COR | 1               | 119,600   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 1          | 100.00 | 119,600 | 100.00 |      |
| 98 064 FEDERAL HOME LOAN MTG COR | 1               | 105,767   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 065 FEDERAL HOME LOAN MTG COR | 2               | 166,283   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 087 FEDERAL HOME LOAN MTG COR | 1               | 112,283   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 093 FEDERAL HOME LOAN MTG COR | 4               | 557,185   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 1           | 25.00 | 141,627 | 25.42 | 0          | 0.00   | 0       | 0.00   |      |
| 98 094 FEDERAL HOME LOAN MTG COR | 14              | 1,630,602 | 2                   | 14.29  | 252,240   | 15.47  | 2                | 14.29 | 252,240 | 15.47 | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 1           | 7.14  | 80,042  | 4.91  | 0          | 0.00   | 0       | 0.00   |      |
| 98 095 FEDERAL HOME LOAN MTG COR | 15              | 1,865,610 | 3                   | 20.00  | 336,535   | 18.04  | 3                | 20.00 | 336,535 | 18.04 | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 096 FEDERAL HOME LOAN MTG COR | 5               | 731,116   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 097 FEDERAL HOME LOAN MTG COR | 38              | 4,682,754 | 7                   | 18.42  | 827,340   | 17.67  | 4                | 10.53 | 522,648 | 11.16 | 2                | 5.26    | 188,692 | 4.03  | 1                | 2.63  | 116,001 | 2.48  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 1          | 2.63   | 85,319  | 1.82   |      |
| 98 099 FEDERAL HOME LOAN MTG COR | 5               | 592,770   | 2                   | 40.00  | 250,749   | 42.30  | 1                | 20.00 | 136,087 | 22.96 | 1                | 20.00   | 114,662 | 19.34 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 100 FEDERAL HOME LOAN MTG COR | 1               | 80,485    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 101 FEDERAL HOME LOAN MTG COR | 2               | 134,825   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 102 FEDERAL HOME LOAN MTG COR | 5               | 339,006   | 2                   | 40.00  | 140,464   | 41.43  | 2                | 40.00 | 140,464 | 41.43 | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 103 FEDERAL HOME LOAN MTG COR | 1               | 50,682    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 104 FEDERAL HOME LOAN MTG COR | 3               | 450,608   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 105 FEDERAL HOME LOAN MTG COR | 1               | 93,726    | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 106 FEDERAL HOME LOAN MTG COR | 10              | 1,424,497 | 3                   | 30.00  | 494,918   | 34.74  | 2                | 20.00 | 337,979 | 23.73 | 1                | 10.00   | 156,939 | 11.02 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 2           | 20.00 | 272,355 | 19.12 | 0          | 0.00   | 0       | 0.00   |      |
| 98 124 FEDERAL HOME LOAN MTG COR | 1               | 146,285   | 0                   | 0.00   | 0         | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00    | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |
| 98 125 FEDERAL HOME LOAN MTG COR | 9               | 1,347,163 | 4                   | 44.44  | 552,399   | 41.00  | 3                | 33.33 | 392,404 | 29.13 | 0                | 0.00    | 0       | 0.00  | 1                | 11.11 | 159,995 | 11.88 | 0                 | 0.00 | 0       | 0.00 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |      |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description                       | Total Portfolio |           | Overall Delinquency |        |         |        | 30 Days Past Due |       |         |       | 60 Days Past Due |        |         |        | 90 Days Past Due |      |         |       | >90 Days Past Due |       |         |       | Foreclosure |       |         |       | Bankruptcy |       |         |       |
|-----------------------------------|-----------------|-----------|---------------------|--------|---------|--------|------------------|-------|---------|-------|------------------|--------|---------|--------|------------------|------|---------|-------|-------------------|-------|---------|-------|-------------|-------|---------|-------|------------|-------|---------|-------|
|                                   | #               | \$        | #                   | %      | \$      | %      | #                | %     | \$      | %     | #                | %      | \$      | %      | #                | %    | \$      | %     | #                 | %     | \$      | %     | #           | %     | \$      | %     | #          | %     | \$      | %     |
| By Investor                       |                 |           |                     |        |         |        |                  |       |         |       |                  |        |         |        |                  |      |         |       |                   |       |         |       |             |       |         |       |            |       |         |       |
| A98 127 FEDERAL HOME LOAN MTG COR | 10              | 1,095,012 | 4                   | 40.00  | 369,896 | 33.78  | 2                | 20.00 | 183,292 | 16.74 | 2                | 20.00  | 186,604 | 17.04  | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 1           | 10.00 | 135,452 | 12.37 | 0          | 0.00  | 0       | 0.00  |
| A98 128 FEDERAL HOME LOAN MTG COR | 3               | 279,317   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 129 FEDERAL HOME LOAN MTG COR | 1               | 100,958   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 130 FEDERAL HOME LOAN MTG COR | 3               | 446,001   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 131 FEDERAL HOME LOAN MTG COR | 42              | 5,563,692 | 4                   | 9.52   | 490,348 | 8.81   | 1                | 2.38  | 112,956 | 2.03  | 1                | 2.38   | 123,745 | 2.22   | 1                | 2.38 | 141,578 | 2.54  | 1                 | 2.38  | 112,069 | 2.01  | 2           | 4.76  | 243,952 | 4.38  | 1          | 2.38  | 120,312 | 2.16  |
| A98 139 FEDERAL HOME LOAN MTG COR | 6               | 978,785   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 140 FEDERAL HOME LOAN MTG COR | 5               | 672,175   | 1                   | 20.00  | 184,263 | 27.41  | 1                | 20.00 | 184,263 | 27.41 | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 141 FEDERAL HOME LOAN MTG COR | 2               | 287,256   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 142 FEDERAL HOME LOAN MTG COR | 40              | 5,271,933 | 4                   | 10.00  | 601,227 | 11.40  | 3                | 7.50  | 367,529 | 6.97  | 1                | 2.50   | 233,698 | 4.43   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 1           | 2.50  | 167,725 | 3.18  | 1          | 2.50  | 193,448 | 3.67  |
| A98 161 FEDERAL HOME LOAN MTG COR | 3               | 423,099   | 1                   | 33.33  | 168,991 | 39.94  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 1       | 33.33 | 168,991           | 39.94 | 1       | 33.33 | 147,272     | 34.81 | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 162 FEDERAL HOME LOAN MTG COR | 6               | 971,234   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 1           | 16.67 | 137,507 | 14.16 | 0          | 0.00  | 0       | 0.00  |
| A98 163 FEDERAL HOME LOAN MTG COR | 6               | 620,934   | 1                   | 16.67  | 98,224  | 15.82  | 1                | 16.67 | 98,224  | 15.82 | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 164 FEDERAL HOME LOAN MTG COR | 44              | 5,552,786 | 2                   | 4.55   | 258,276 | 4.65   | 0                | 0.00  | 0       | 0.00  | 1                | 2.27   | 134,874 | 2.43   | 0                | 0.00 | 0       | 0.00  | 1                 | 2.27  | 123,402 | 2.22  | 3           | 6.82  | 361,297 | 6.51  | 0          | 0.00  | 0       | 0.00  |
| A98 165 FEDERAL HOME LOAN MTG COR | 1               | 67,001    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 166 FEDERAL HOME LOAN MTG COR | 2               | 281,538   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 200 FEDERAL HOME LOAN MTG COR | 4               | 499,482   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 1           | 25.00 | 137,753 | 27.58 | 0          | 0.00  | 0       | 0.00  |
| A98 201 FEDERAL HOME LOAN MTG COR | 3               | 313,227   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 2           | 66.67 | 204,081 | 65.15 | 1          | 33.33 | 109,147 | 34.85 |
| A98 202 FEDERAL HOME LOAN MTG COR | 9               | 1,020,134 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 1           | 11.11 | 99,095  | 9.71  | 1          | 11.11 | 146,121 | 14.32 |
| A98 203 FEDERAL HOME LOAN MTG COR | 11              | 1,700,888 | 1                   | 9.09   | 163,779 | 9.63   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 1                | 9.09 | 163,779 | 9.63  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 204 FEDERAL HOME LOAN MTG COR | 1               | 137,461   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 205 FEDERAL HOME LOAN MTG COR | 17              | 2,276,677 | 2                   | 11.76  | 199,809 | 8.78   | 2                | 11.76 | 199,809 | 8.78  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 206 FEDERAL HOME LOAN MTG COR | 25              | 2,659,573 | 8                   | 32.00  | 750,317 | 28.21  | 1                | 4.00  | 115,781 | 4.35  | 6                | 24.00  | 611,291 | 22.98  | 1                | 4.00 | 23,246  | 0.87  | 0                 | 0.00  | 0       | 0.00  | 1           | 4.00  | 163,729 | 6.16  | 1          | 4.00  | 127,158 | 4.78  |
| A98 207 FEDERAL HOME LOAN MTG COR | 32              | 4,053,871 | 1                   | 3.13   | 60,646  | 1.50   | 0                | 0.00  | 0       | 0.00  | 1                | 3.13   | 60,646  | 1.50   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 1           | 3.13  | 126,151 | 3.11  | 0          | 0.00  | 0       | 0.00  |
| A98 208 FEDERAL HOME LOAN MTG COR | 4               | 364,022   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 209 FEDERAL HOME LOAN MTG COR | 72              | 8,225,536 | 6                   | 8.33   | 821,286 | 9.98   | 5                | 6.94  | 674,075 | 8.19  | 0                | 0.00   | 0       | 0.00   | 1                | 1.39 | 147,210 | 1.79  | 0                 | 0.00  | 0       | 0.00  | 6           | 8.33  | 762,361 | 9.27  | 2          | 2.78  | 228,920 | 2.78  |
| A98 210 FEDERAL HOME LOAN MTG COR | 2               | 213,087   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 220 FEDERAL HOME LOAN MTG COR | 2               | 170,981   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 221 FEDERAL HOME LOAN MTG COR | 10              | 1,269,858 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 1           | 10.00 | 151,917 | 11.96 | 1          | 10.00 | 162,203 | 12.77 |
| A98 222 FEDERAL HOME LOAN MTG COR | 1               | 173,513   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 223 FEDERAL HOME LOAN MTG COR | 15              | 2,021,166 | 1                   | 6.67   | 204,801 | 10.13  | 0                | 0.00  | 0       | 0.00  | 1                | 6.67   | 204,801 | 10.13  | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 1          | 6.67  | 102,482 | 5.07  |
| A98 224 FEDERAL HOME LOAN MTG COR | 16              | 1,750,989 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 1           | 6.25  | 118,256 | 6.75  | 0          | 0.00  | 0       | 0.00  |
| A98 225 FEDERAL HOME LOAN MTG COR | 4               | 397,900   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 1           | 25.00 | 114,221 | 28.71 | 1          | 25.00 | 92,742  | 23.31 |
| A98 226 FEDERAL HOME LOAN MTG COR | 4               | 531,707   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 227 FEDERAL HOME LOAN MTG COR | 2               | 240,384   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 228 FEDERAL HOME LOAN MTG COR | 2               | 260,053   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 229 FEDERAL HOME LOAN MTG COR | 4               | 804,881   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 250 FEDERAL HOME LOAN MTG COR | 1               | 67,872    | 1                   | 100.00 | 67,872  | 100.00 | 0                | 0.00  | 0       | 0.00  | 1                | 100.00 | 67,872  | 100.00 | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 251 FEDERAL HOME LOAN MTG COR | 7               | 1,000,535 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description                       | Total Portfolio |           | Overall Delinquency |        |         |        | 30 Days Past Due |       |         |       | 60 Days Past Due |      |    |      | 90 Days Past Due |        |         |        | >90 Days Past Due |       |         |       | Foreclosure |       |         |       | Bankruptcy |       |         |       |
|-----------------------------------|-----------------|-----------|---------------------|--------|---------|--------|------------------|-------|---------|-------|------------------|------|----|------|------------------|--------|---------|--------|-------------------|-------|---------|-------|-------------|-------|---------|-------|------------|-------|---------|-------|
|                                   | #               | \$        | #                   | %      | \$      | %      | #                | %     | \$      | %     | #                | %    | \$ | %    | #                | %      | \$      | %      | #                 | %     | \$      | %     | #           | %     | \$      | %     | #          | %     | \$      | %     |
| By Investor                       |                 |           |                     |        |         |        |                  |       |         |       |                  |      |    |      |                  |        |         |        |                   |       |         |       |             |       |         |       |            |       |         |       |
| A98 252 FEDERAL HOME LOAN MTG COR | 9               | 1,007,514 | 3                   | 33.33  | 348,001 | 34.54  | 1                | 11.11 | 108,463 | 10.77 | 0                | 0.00 | 0  | 0.00 | 1                | 11.11  | 144,182 | 14.31  | 1                 | 11.11 | 95,356  | 9.46  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 253 FEDERAL HOME LOAN MTG COR | 4               | 336,745   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 328 FEDERAL HOME LOAN MTG COR | 1               | 116,761   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 329 FEDERAL HOME LOAN MTG COR | 1               | 114,417   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 331 FEDERAL HOME LOAN MTG COR | 6               | 736,115   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 1          | 16.67 | 75,269  | 10.23 |
| A98 332 FEDERAL HOME LOAN MTG COR | 8               | 850,625   | 1                   | 12.50  | 131,220 | 15.43  | 1                | 12.50 | 131,220 | 15.43 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 1           | 12.50 | 107,173 | 12.60 | 0          | 0.00  | 0       | 0.00  |
| A98 333 FEDERAL HOME LOAN MTG COR | 6               | 1,002,412 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 1          | 16.67 | 165,418 | 16.50 |
| A98 334 FEDERAL HOME LOAN MTG COR | 2               | 162,396   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 335 FEDERAL HOME LOAN MTG COR | 3               | 226,526   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 336 FEDERAL HOME LOAN MTG COR | 8               | 878,512   | 2                   | 25.00  | 249,005 | 28.34  | 2                | 25.00 | 249,005 | 28.34 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 461 FEDERAL HOME LOAN MTG COR | 1               | 169,136   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 462 FEDERAL HOME LOAN MTG COR | 1               | 172,678   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 463 FEDERAL HOME LOAN MTG COR | 17              | 1,852,184 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 2          | 11.76 | 184,613 | 9.97  |
| A98 464 FEDERAL HOME LOAN MTG COR | 2               | 231,051   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 465 FEDERAL HOME LOAN MTG COR | 10              | 1,398,645 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 466 FEDERAL HOME LOAN MTG COR | 3               | 431,589   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 467 FEDERAL HOME LOAN MTG COR | 25              | 3,158,317 | 3                   | 12.00  | 332,554 | 10.53  | 2                | 8.00  | 227,516 | 7.20  | 0                | 0.00 | 0  | 0.00 | 1                | 4.00   | 105,038 | 3.33   | 0                 | 0.00  | 0       | 0.00  | 1           | 4.00  | 105,607 | 3.34  | 1          | 4.00  | 69,072  | 2.19  |
| A98 472 FEDERAL HOME LOAN MTG COR | 2               | 245,502   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 473 FEDERAL HOME LOAN MTG COR | 1               | 158,225   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 474 FEDERAL HOME LOAN MTG COR | 20              | 2,445,141 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 2           | 10.00 | 237,500 | 9.71  | 0          | 0.00  | 0       | 0.00  |
| A98 517 FEDERAL HOME LOAN MTG COR | 2               | 186,903   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 518 FEDERAL HOME LOAN MTG COR | 1               | 117,058   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 540 FEDERAL HOME LOAN MTG COR | 1               | 136,580   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 544 FEDERAL HOME LOAN MTG COR | 2               | 183,524   | 1                   | 50.00  | 52,905  | 28.83  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 1                 | 50.00 | 52,905  | 28.83 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 564 FEDERAL HOME LOAN MTG COR | 3               | 340,203   | 1                   | 33.33  | 97,024  | 28.52  | 1                | 33.33 | 97,024  | 28.52 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 565 FEDERAL HOME LOAN MTG COR | 2               | 255,684   | 1                   | 50.00  | 124,063 | 48.52  | 1                | 50.00 | 124,063 | 48.52 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 567 FEDERAL HOME LOAN MTG COR | 1               | 113,364   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 568 FEDERAL HOME LOAN MTG COR | 1               | 113,931   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 594 FEDERAL HOME LOAN MTG COR | 3               | 253,567   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 595 FEDERAL HOME LOAN MTG COR | 3               | 310,822   | 1                   | 33.33  | 126,621 | 40.74  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 1                 | 33.33 | 126,621 | 40.74 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 610 FEDERAL HOME LOAN MTG COR | 1               | 171,667   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 611 FEDERAL HOME LOAN MTG COR | 1               | 91,931    | 1                   | 100.00 | 91,931  | 100.00 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 1                | 100.00 | 91,931  | 100.00 | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 612 FEDERAL HOME LOAN MTG COR | 2               | 274,293   | 1                   | 50.00  | 152,053 | 55.43  | 1                | 50.00 | 152,053 | 55.43 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| A98 624 FEDERAL HOME LOAN MTG COR | 2               | 220,962   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| F34 937 FEDERAL NATL MTG ASSN     | 1               | 62,665    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| F34 938 FEDERAL NATL MTG ASSN     | 2               | 122,816   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| F35 082 FEDERAL NATL MTG ASSN     | 3               | 171,576   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |
| F35 085 FEDERAL NATL MTG ASSN     | 3               | 175,733   | 1                   | 33.33  | 57,110  | 32.50  | 1                | 33.33 | 57,110  | 32.50 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00   | 0       | 0.00   | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00  | 0       | 0.00  |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description                   | Total Portfolio |         | Overall Delinquency |       |        |       | 30 Days Past Due |       |        |       | 60 Days Past Due |      |    |      | 90 Days Past Due |      |    |      | >90 Days Past Due |      |    |      | Foreclosure |      |    |      | Bankruptcy |      |    |      |
|-------------------------------|-----------------|---------|---------------------|-------|--------|-------|------------------|-------|--------|-------|------------------|------|----|------|------------------|------|----|------|-------------------|------|----|------|-------------|------|----|------|------------|------|----|------|
|                               | #               | \$      | #                   | %     | \$     | %     | #                | %     | \$     | %     | #                | %    | \$ | %    | #                | %    | \$ | %    | #                 | %    | \$ | %    | #           | %    | \$ | %    | #          | %    | \$ | %    |
| By Investor                   |                 |         |                     |       |        |       |                  |       |        |       |                  |      |    |      |                  |      |    |      |                   |      |    |      |             |      |    |      |            |      |    |      |
| F35 086 FEDERAL NATL MTG ASSN | 2               | 39,474  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 087 FEDERAL NATL MTG ASSN | 1               | 53,955  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 089 FEDERAL NATL MTG ASSN | 1               | 19,945  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 090 FEDERAL NATL MTG ASSN | 4               | 153,329 | 1                   | 25.00 | 38,780 | 25.29 | 1                | 25.00 | 38,780 | 25.29 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 091 FEDERAL NATL MTG ASSN | 1               | 18,109  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 093 FEDERAL NATL MTG ASSN | 3               | 91,260  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 094 FEDERAL NATL MTG ASSN | 5               | 146,525 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 095 FEDERAL NATL MTG ASSN | 3               | 136,292 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 096 FEDERAL NATL MTG ASSN | 1               | 38,577  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 097 FEDERAL NATL MTG ASSN | 6               | 154,674 | 1                   | 16.67 | 46,802 | 30.26 | 1                | 16.67 | 46,802 | 30.26 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 098 FEDERAL NATL MTG ASSN | 1               | 23,266  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 099 FEDERAL NATL MTG ASSN | 1               | 27,149  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 100 FEDERAL NATL MTG ASSN | 1               | 27,962  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 101 FEDERAL NATL MTG ASSN | 1               | 62,175  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 104 FEDERAL NATL MTG ASSN | 1               | 55,885  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 105 FEDERAL NATL MTG ASSN | 6               | 200,600 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 106 FEDERAL NATL MTG ASSN | 1               | 37,102  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 107 FEDERAL NATL MTG ASSN | 2               | 96,337  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 108 FEDERAL NATL MTG ASSN | 2               | 83,806  | 1                   | 50.00 | 44,749 | 53.40 | 1                | 50.00 | 44,749 | 53.40 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 109 FEDERAL NATL MTG ASSN | 2               | 99,782  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 113 FEDERAL NATL MTG ASSN | 2               | 44,313  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 114 FEDERAL NATL MTG ASSN | 1               | 51,696  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 115 FEDERAL NATL MTG ASSN | 2               | 40,382  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 117 FEDERAL NATL MTG ASSN | 4               | 87,192  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 120 FEDERAL NATL MTG ASSN | 1               | 39,491  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 121 FEDERAL NATL MTG ASSN | 3               | 143,536 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 122 FEDERAL NATL MTG ASSN | 3               | 131,749 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 123 FEDERAL NATL MTG ASSN | 3               | 168,767 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 124 FEDERAL NATL MTG ASSN | 1               | 21,512  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 125 FEDERAL NATL MTG ASSN | 1               | 21,465  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 127 FEDERAL NATL MTG ASSN | 3               | 133,781 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 128 FEDERAL NATL MTG ASSN | 3               | 160,250 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 130 FEDERAL NATL MTG ASSN | 1               | 38,793  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 131 FEDERAL NATL MTG ASSN | 2               | 98,762  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 133 FEDERAL NATL MTG ASSN | 2               | 99,234  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 134 FEDERAL NATL MTG ASSN | 2               | 88,479  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 135 FEDERAL NATL MTG ASSN | 2               | 72,732  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 136 FEDERAL NATL MTG ASSN | 1               | 23,280  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description                   | Total Portfolio |         | Overall Delinquency |       |        |       | 30 Days Past Due |       |        |       | 60 Days Past Due |      |    |      | 90 Days Past Due |      |    |      | >90 Days Past Due |      |    |      | Foreclosure |      |    |      | Bankruptcy |      |    |      |
|-------------------------------|-----------------|---------|---------------------|-------|--------|-------|------------------|-------|--------|-------|------------------|------|----|------|------------------|------|----|------|-------------------|------|----|------|-------------|------|----|------|------------|------|----|------|
|                               | #               | \$      | #                   | %     | \$     | %     | #                | %     | \$     | %     | #                | %    | \$ | %    | #                | %    | \$ | %    | #                 | %    | \$ | %    | #           | %    | \$ | %    | #          | %    | \$ | %    |
| By Investor                   |                 |         |                     |       |        |       |                  |       |        |       |                  |      |    |      |                  |      |    |      |                   |      |    |      |             |      |    |      |            |      |    |      |
| F35 137 FEDERAL NATL MTG ASSN | 1               | 52,857  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 138 FEDERAL NATL MTG ASSN | 3               | 162,449 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 139 FEDERAL NATL MTG ASSN | 1               | 27,427  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 142 FEDERAL NATL MTG ASSN | 1               | 46,733  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 143 FEDERAL NATL MTG ASSN | 1               | 47,121  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 145 FEDERAL NATL MTG ASSN | 1               | 56,253  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 146 FEDERAL NATL MTG ASSN | 2               | 38,096  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 147 FEDERAL NATL MTG ASSN | 2               | 70,132  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 148 FEDERAL NATL MTG ASSN | 2               | 70,462  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 153 FEDERAL NATL MTG ASSN | 1               | 35,282  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 154 FEDERAL NATL MTG ASSN | 1               | 49,754  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 155 FEDERAL NATL MTG ASSN | 3               | 39,443  | 2                   | 66.67 | 26,700 | 67.69 | 2                | 66.67 | 26,700 | 67.69 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 157 FEDERAL NATL MTG ASSN | 1               | 31,595  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 158 FEDERAL NATL MTG ASSN | 4               | 86,236  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 160 FEDERAL NATL MTG ASSN | 2               | 86,350  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 161 FEDERAL NATL MTG ASSN | 3               | 198,779 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 162 FEDERAL NATL MTG ASSN | 2               | 85,626  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 163 FEDERAL NATL MTG ASSN | 1               | 22,930  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 164 FEDERAL NATL MTG ASSN | 3               | 125,064 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 165 FEDERAL NATL MTG ASSN | 2               | 83,220  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 166 FEDERAL NATL MTG ASSN | 3               | 123,925 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 167 FEDERAL NATL MTG ASSN | 3               | 42,578  | 1                   | 33.33 | 14,167 | 33.27 | 1                | 33.33 | 14,167 | 33.27 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 169 FEDERAL NATL MTG ASSN | 6               | 296,022 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 170 FEDERAL NATL MTG ASSN | 1               | 54,151  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 171 FEDERAL NATL MTG ASSN | 1               | 48,628  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 173 FEDERAL NATL MTG ASSN | 2               | 16,838  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 174 FEDERAL NATL MTG ASSN | 6               | 326,755 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 175 FEDERAL NATL MTG ASSN | 5               | 133,551 | 1                   | 20.00 | 13,515 | 10.12 | 1                | 20.00 | 13,515 | 10.12 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 176 FEDERAL NATL MTG ASSN | 2               | 102,909 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 177 FEDERAL NATL MTG ASSN | 1               | 70,458  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 180 FEDERAL NATL MTG ASSN | 1               | 59,094  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 181 FEDERAL NATL MTG ASSN | 1               | 47,007  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 182 FEDERAL NATL MTG ASSN | 3               | 160,178 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 184 FEDERAL NATL MTG ASSN | 1               | 14,272  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 185 FEDERAL NATL MTG ASSN | 1               | 58,163  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 186 FEDERAL NATL MTG ASSN | 1               | 76,616  | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 188 FEDERAL NATL MTG ASSN | 2               | 118,195 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 189 FEDERAL NATL MTG ASSN | 3               | 104,797 | 0                   | 0.00  | 0      | 0.00  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description                   | Total Portfolio |         | Overall Delinquency |        |         |        | 30 Days Past Due |       |        |       | 60 Days Past Due |        |        |        | 90 Days Past Due |      |    |       | >90 Days Past Due |       |    |      | Foreclosure |      |    |      | Bankruptcy |      |    |      |
|-------------------------------|-----------------|---------|---------------------|--------|---------|--------|------------------|-------|--------|-------|------------------|--------|--------|--------|------------------|------|----|-------|-------------------|-------|----|------|-------------|------|----|------|------------|------|----|------|
|                               | #               | \$      | #                   | %      | \$      | %      | #                | %     | \$     | %     | #                | %      | \$     | %      | #                | %    | \$ | %     | #                 | %     | \$ | %    | #           | %    | \$ | %    | #          | %    | \$ | %    |
| By Investor                   |                 |         |                     |        |         |        |                  |       |        |       |                  |        |        |        |                  |      |    |       |                   |       |    |      |             |      |    |      |            |      |    |      |
| F35 190 FEDERAL NATL MTG ASSN | 1               | 36,704  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 191 FEDERAL NATL MTG ASSN | 1               | 65,777  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 192 FEDERAL NATL MTG ASSN | 3               | 87,977  | 1                   | 33.33  | 33,317  | 37.87  | 1                | 33.33 | 33,317 | 37.87 | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 193 FEDERAL NATL MTG ASSN | 1               | 53,854  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 197 FEDERAL NATL MTG ASSN | 2               | 102,403 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 200 FEDERAL NATL MTG ASSN | 1               | 15,007  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 201 FEDERAL NATL MTG ASSN | 3               | 205,833 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 800 FEDERAL NATL MTG ASSN | 2               | 113,164 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 861 FEDERAL NATL MTG ASSN | 4               | 306,445 | 1                   | 25.00  | 33,133  | 10.81  | 0                | 0.00  | 0      | 0.00  | 1                | 25.00  | 33,133 | 10.81  | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 862 FEDERAL NATL MTG ASSN | 1               | 79,688  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 863 FEDERAL NATL MTG ASSN | 2               | 86,532  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 945 FEDERAL NATL MTG ASSN | 1               | 55,569  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 946 FEDERAL NATL MTG ASSN | 2               | 97,405  | 1                   | 50.00  | 44,792  | 45.98  | 0                | 0.00  | 0      | 0.00  | 1                | 50.00  | 44,792 | 45.98  | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 969 FEDERAL NATL MTG ASSN | 2               | 164,892 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F35 970 FEDERAL NATL MTG ASSN | 1               | 115,048 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 013 FEDERAL NATL MTG ASSN | 1               | 50,929  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 059 FEDERAL NATL MTG ASSN | 3               | 189,763 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 060 FEDERAL NATL MTG ASSN | 1               | 43,775  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 061 FEDERAL NATL MTG ASSN | 1               | 94,694  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 100 FEDERAL NATL MTG ASSN | 2               | 168,272 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 172 FEDERAL NATL MTG ASSN | 1               | 66,382  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 181 FEDERAL NATL MTG ASSN | 1               | 73,657  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 228 FEDERAL NATL MTG ASSN | 2               | 198,568 | 1                   | 50.00  | 108,134 | 54.46  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 1  | 50.00 | 108,134           | 54.46 | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 229 FEDERAL NATL MTG ASSN | 1               | 65,697  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 291 FEDERAL NATL MTG ASSN | 2               | 124,569 | 1                   | 50.00  | 61,490  | 49.36  | 1                | 50.00 | 61,490 | 49.36 | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 293 FEDERAL NATL MTG ASSN | 1               | 141,633 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 425 FEDERAL NATL MTG ASSN | 2               | 157,809 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 479 FEDERAL NATL MTG ASSN | 1               | 55,695  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 505 FEDERAL NATL MTG ASSN | 1               | 68,106  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 523 FEDERAL NATL MTG ASSN | 1               | 74,408  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 524 FEDERAL NATL MTG ASSN | 1               | 70,864  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 525 FEDERAL NATL MTG ASSN | 1               | 75,319  | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 591 FEDERAL NATL MTG ASSN | 3               | 320,425 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 658 FEDERAL NATL MTG ASSN | 1               | 80,975  | 1                   | 100.00 | 80,975  | 100.00 | 0                | 0.00  | 0      | 0.00  | 1                | 100.00 | 80,975 | 100.00 | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 659 FEDERAL NATL MTG ASSN | 2               | 258,529 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 769 FEDERAL NATL MTG ASSN | 3               | 259,590 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 770 FEDERAL NATL MTG ASSN | 2               | 249,405 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |
| F36 830 FEDERAL NATL MTG ASSN | 4               | 432,301 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00   | 0      | 0.00   | 0                | 0.00 | 0  | 0.00  | 0                 | 0.00  | 0  | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00 | 0  | 0.00 |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description                   | Total Portfolio |           | Overall Delinquency |        |         |        | 30 Days Past Due |        |         |        | 60 Days Past Due |      |    |      | 90 Days Past Due |      |    |      | >90 Days Past Due |      |    |      | Foreclosure |       |        |       | Bankruptcy |       |        |       |
|-------------------------------|-----------------|-----------|---------------------|--------|---------|--------|------------------|--------|---------|--------|------------------|------|----|------|------------------|------|----|------|-------------------|------|----|------|-------------|-------|--------|-------|------------|-------|--------|-------|
|                               | #               | \$        | #                   | %      | \$      | %      | #                | %      | \$      | %      | #                | %    | \$ | %    | #                | %    | \$ | %    | #                 | %    | \$ | %    | #           | %     | \$     | %     | #          | %     | \$     | %     |
| By Investor                   |                 |           |                     |        |         |        |                  |        |         |        |                  |      |    |      |                  |      |    |      |                   |      |    |      |             |       |        |       |            |       |        |       |
| F36 831 FEDERAL NATL MTG ASSN | 4               | 393,177   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F36 891 FEDERAL NATL MTG ASSN | 1               | 90,653    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F36 959 FEDERAL NATL MTG ASSN | 2               | 185,749   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F36 960 FEDERAL NATL MTG ASSN | 1               | 78,483    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F36 961 FEDERAL NATL MTG ASSN | 6               | 595,801   | 1                   | 16.67  | 112,904 | 18.95  | 1                | 16.67  | 112,904 | 18.95  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 1           | 16.67 | 92,678 | 15.56 | 0          | 0.00  | 0      | 0.00  |
| F36 962 FEDERAL NATL MTG ASSN | 7               | 1,029,190 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 107 FEDERAL NATL MTG ASSN | 2               | 195,653   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 108 FEDERAL NATL MTG ASSN | 5               | 478,615   | 1                   | 20.00  | 89,472  | 18.69  | 1                | 20.00  | 89,472  | 18.69  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 1          | 20.00 | 55,865 | 11.67 |
| F46 109 FEDERAL NATL MTG ASSN | 3               | 372,761   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 110 FEDERAL NATL MTG ASSN | 3               | 402,557   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 184 FEDERAL NATL MTG ASSN | 1               | 66,576    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 185 FEDERAL NATL MTG ASSN | 4               | 336,145   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 186 FEDERAL NATL MTG ASSN | 1               | 98,570    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 187 FEDERAL NATL MTG ASSN | 1               | 97,656    | 1                   | 100.00 | 97,656  | 100.00 | 1                | 100.00 | 97,656  | 100.00 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 188 FEDERAL NATL MTG ASSN | 5               | 470,358   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 189 FEDERAL NATL MTG ASSN | 1               | 36,324    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 190 FEDERAL NATL MTG ASSN | 2               | 158,690   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 192 FEDERAL NATL MTG ASSN | 1               | 87,198    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 193 FEDERAL NATL MTG ASSN | 3               | 358,521   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 194 FEDERAL NATL MTG ASSN | 3               | 428,730   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 195 FEDERAL NATL MTG ASSN | 1               | 123,701   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 495 FEDERAL NATL MTG ASSN | 1               | 79,081    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 496 FEDERAL NATL MTG ASSN | 1               | 87,810    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 497 FEDERAL NATL MTG ASSN | 1               | 103,900   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 498 FEDERAL NATL MTG ASSN | 1               | 82,238    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 499 FEDERAL NATL MTG ASSN | 2               | 177,263   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 500 FEDERAL NATL MTG ASSN | 4               | 335,894   | 1                   | 25.00  | 82,783  | 24.65  | 1                | 25.00  | 82,783  | 24.65  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 501 FEDERAL NATL MTG ASSN | 2               | 198,580   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 502 FEDERAL NATL MTG ASSN | 2               | 157,304   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 503 FEDERAL NATL MTG ASSN | 6               | 826,065   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 504 FEDERAL NATL MTG ASSN | 8               | 749,934   | 1                   | 12.50  | 102,319 | 13.64  | 1                | 12.50  | 102,319 | 13.64  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 1          | 12.50 | 69,768 | 9.30  |
| F46 505 FEDERAL NATL MTG ASSN | 3               | 381,501   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 506 FEDERAL NATL MTG ASSN | 6               | 549,651   | 1                   | 16.67  | 93,851  | 17.07  | 1                | 16.67  | 93,851  | 17.07  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 1           | 16.67 | 99,212 | 18.05 | 0          | 0.00  | 0      | 0.00  |
| F46 507 FEDERAL NATL MTG ASSN | 1               | 67,277    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 509 FEDERAL NATL MTG ASSN | 1               | 133,865   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 510 FEDERAL NATL MTG ASSN | 2               | 203,693   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 511 FEDERAL NATL MTG ASSN | 4               | 393,516   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |
| F46 605 FEDERAL NATL MTG ASSN | 1               | 102,836   | 1                   | 100.00 | 102,836 | 100.00 | 1                | 100.00 | 102,836 | 100.00 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00 | 0  | 0.00 | 0                 | 0.00 | 0  | 0.00 | 0           | 0.00  | 0      | 0.00  | 0          | 0.00  | 0      | 0.00  |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description                   | Total Portfolio |           | Overall Delinquency |        |         |        | 30 Days Past Due |        |         |        | 60 Days Past Due |       |         |       | 90 Days Past Due |      |        |      | >90 Days Past Due |      |        |      | Foreclosure |      |    |      | Bankruptcy |       |         |       |
|-------------------------------|-----------------|-----------|---------------------|--------|---------|--------|------------------|--------|---------|--------|------------------|-------|---------|-------|------------------|------|--------|------|-------------------|------|--------|------|-------------|------|----|------|------------|-------|---------|-------|
|                               | #               | \$        | #                   | %      | \$      | %      | #                | %      | \$      | %      | #                | %     | \$      | %     | #                | %    | \$     | %    | #                 | %    | \$     | %    | #           | %    | \$ | %    | #          | %     | \$      | %     |
| By Investor                   |                 |           |                     |        |         |        |                  |        |         |        |                  |       |         |       |                  |      |        |      |                   |      |        |      |             |      |    |      |            |       |         |       |
| F46 606 FEDERAL NATL MTG ASSN | 1               | 115,698   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 607 FEDERAL NATL MTG ASSN | 2               | 189,641   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 608 FEDERAL NATL MTG ASSN | 1               | 127,779   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 609 FEDERAL NATL MTG ASSN | 4               | 505,078   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 1          | 25.00 | 154,070 | 30.50 |
| F46 610 FEDERAL NATL MTG ASSN | 1               | 124,062   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 612 FEDERAL NATL MTG ASSN | 2               | 161,248   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 613 FEDERAL NATL MTG ASSN | 1               | 165,901   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 614 FEDERAL NATL MTG ASSN | 5               | 522,737   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 823 FEDERAL NATL MTG ASSN | 2               | 234,891   | 1                   | 50.00  | 133,066 | 56.65  | 0                | 0.00   | 0       | 0.00   | 1                | 50.00 | 133,066 | 56.65 | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 824 FEDERAL NATL MTG ASSN | 2               | 225,526   | 1                   | 50.00  | 146,724 | 65.06  | 1                | 50.00  | 146,724 | 65.06  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 825 FEDERAL NATL MTG ASSN | 2               | 243,667   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 827 FEDERAL NATL MTG ASSN | 1               | 109,079   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 829 FEDERAL NATL MTG ASSN | 2               | 285,453   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 831 FEDERAL NATL MTG ASSN | 4               | 460,715   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 832 FEDERAL NATL MTG ASSN | 9               | 1,067,668 | 1                   | 11.11  | 141,110 | 13.22  | 1                | 11.11  | 141,110 | 13.22  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 833 FEDERAL NATL MTG ASSN | 2               | 259,847   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 834 FEDERAL NATL MTG ASSN | 1               | 137,508   | 1                   | 100.00 | 137,508 | 100.00 | 1                | 100.00 | 137,508 | 100.00 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 835 FEDERAL NATL MTG ASSN | 1               | 70,759    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 836 FEDERAL NATL MTG ASSN | 3               | 244,944   | 1                   | 33.33  | 73,630  | 30.06  | 0                | 0.00   | 0       | 0.00   | 1                | 33.33 | 73,630  | 30.06 | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 837 FEDERAL NATL MTG ASSN | 1               | 157,048   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 839 FEDERAL NATL MTG ASSN | 1               | 107,856   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 840 FEDERAL NATL MTG ASSN | 3               | 376,104   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 841 FEDERAL NATL MTG ASSN | 7               | 966,484   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F46 842 FEDERAL NATL MTG ASSN | 15              | 1,573,680 | 1                   | 6.67   | 92,703  | 5.89   | 1                | 6.67   | 92,703  | 5.89   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F49 007 FEDERAL NATL MTG ASSN | 1               | 130,877   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F49 009 FEDERAL NATL MTG ASSN | 6               | 632,788   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F49 010 FEDERAL NATL MTG ASSN | 2               | 188,473   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| F49 205 FEDERAL NATL MTG ASSN | 1               | 99,052    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H34 768 GOVT NATL MTG ASSN I  | 10              | 503,236   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H34 769 GOVT NATL MTG ASSN I  | 25              | 1,410,183 | 2                   | 8.00   | 105,466 | 7.48   | 2                | 8.00   | 105,466 | 7.48   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H34 770 GOVT NATL MTG ASSN I  | 34              | 1,692,870 | 5                   | 14.71  | 196,317 | 11.60  | 5                | 14.71  | 196,317 | 11.60  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 2          | 5.88  | 103,389 | 6.11  |
| H34 887 GOVT NATL MTG ASSN I  | 10              | 450,919   | 3                   | 30.00  | 164,870 | 36.56  | 3                | 30.00  | 164,870 | 36.56  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H34 888 GOVT NATL MTG ASSN I  | 47              | 2,238,480 | 1                   | 2.13   | 26,979  | 1.21   | 1                | 2.13   | 26,979  | 1.21   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 1          | 2.13  | 47,874  | 2.14  |
| H34 889 GOVT NATL MTG ASSN I  | 30              | 1,236,643 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 1          | 3.33  | 37,786  | 3.06  |
| H34 890 GOVT NATL MTG ASSN I  | 24              | 1,029,706 | 6                   | 25.00  | 254,693 | 24.73  | 3                | 12.50  | 143,240 | 13.91  | 1                | 4.17  | 31,811  | 3.09  | 0                | 0.00 | 0      | 0.00 | 2                 | 8.33 | 79,642 | 7.73 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H34 891 GOVT NATL MTG ASSN I  | 44              | 2,238,458 | 2                   | 4.55   | 121,051 | 5.41   | 2                | 4.55   | 121,051 | 5.41   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H34 892 GOVT NATL MTG ASSN I  | 53              | 2,585,723 | 3                   | 5.66   | 148,777 | 5.75   | 2                | 3.77   | 118,881 | 4.60   | 1                | 1.89  | 29,896  | 1.16  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 3          | 5.66  | 94,174  | 3.64  |
| H35 001 GOVT NATL MTG ASSN I  | 21              | 891,510   | 4                   | 19.05  | 164,545 | 18.46  | 2                | 9.52   | 83,803  | 9.40   | 1                | 4.76  | 29,276  | 3.28  | 1                | 4.76 | 51,466 | 5.77 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0  | 0.00 | 0          | 0.00  | 0       | 0.00  |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description                  | Total Portfolio |           | Overall Delinquency |       |           |       | 30 Days Past Due |       |         |       | 60 Days Past Due |       |         |       | 90 Days Past Due |      |        |      | >90 Days Past Due |      |        |      | Foreclosure |      |         |      | Bankruptcy |       |         |       |
|------------------------------|-----------------|-----------|---------------------|-------|-----------|-------|------------------|-------|---------|-------|------------------|-------|---------|-------|------------------|------|--------|------|-------------------|------|--------|------|-------------|------|---------|------|------------|-------|---------|-------|
|                              | #               | \$        | #                   | %     | \$        | %     | #                | %     | \$      | %     | #                | %     | \$      | %     | #                | %    | \$     | %    | #                 | %    | \$     | %    | #           | %    | \$      | %    | #          | %     | \$      | %     |
| By Investor                  |                 |           |                     |       |           |       |                  |       |         |       |                  |       |         |       |                  |      |        |      |                   |      |        |      |             |      |         |      |            |       |         |       |
| H35 002 GOVT NATL MTG ASSN I | 34              | 2,040,239 | 1                   | 2.94  | 53,708    | 2.63  | 1                | 2.94  | 53,708  | 2.63  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 1          | 2.94  | 58,667  | 2.88  |
| H35 003 GOVT NATL MTG ASSN I | 27              | 1,278,219 | 3                   | 11.11 | 155,425   | 12.16 | 2                | 7.41  | 108,769 | 8.51  | 1                | 3.70  | 46,656  | 3.65  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 1          | 3.70  | 31,541  | 2.47  |
| H35 004 GOVT NATL MTG ASSN I | 29              | 1,314,533 | 5                   | 17.24 | 242,409   | 18.44 | 4                | 13.79 | 202,573 | 15.41 | 1                | 3.45  | 39,836  | 3.03  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 1          | 3.45  | 29,979  | 2.28  |
| H35 005 GOVT NATL MTG ASSN I | 14              | 883,673   | 2                   | 14.29 | 109,665   | 12.41 | 2                | 14.29 | 109,665 | 12.41 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 006 GOVT NATL MTG ASSN I | 17              | 705,933   | 2                   | 11.76 | 66,028    | 9.35  | 2                | 11.76 | 66,028  | 9.35  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 1          | 5.88  | 23,163  | 3.28  |
| H35 007 GOVT NATL MTG ASSN I | 9               | 483,779   | 1                   | 11.11 | 47,380    | 9.79  | 1                | 11.11 | 47,380  | 9.79  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 008 GOVT NATL MTG ASSN I | 14              | 722,072   | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 009 GOVT NATL MTG ASSN I | 17              | 767,723   | 2                   | 11.76 | 90,688    | 11.81 | 1                | 5.88  | 54,955  | 7.16  | 1                | 5.88  | 35,732  | 4.65  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 010 GOVT NATL MTG ASSN I | 16              | 1,021,877 | 2                   | 12.50 | 142,895   | 13.98 | 2                | 12.50 | 142,895 | 13.98 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 011 GOVT NATL MTG ASSN I | 24              | 1,350,458 | 3                   | 12.50 | 176,095   | 13.04 | 2                | 8.33  | 124,645 | 9.23  | 1                | 4.17  | 51,451  | 3.81  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 012 GOVT NATL MTG ASSN I | 10              | 472,762   | 1                   | 10.00 | 29,944    | 6.33  | 1                | 10.00 | 29,944  | 6.33  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 013 GOVT NATL MTG ASSN I | 13              | 628,624   | 2                   | 15.38 | 88,839    | 14.13 | 2                | 15.38 | 88,839  | 14.13 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 014 GOVT NATL MTG ASSN I | 11              | 587,905   | 1                   | 9.09  | 81,757    | 13.91 | 1                | 9.09  | 81,757  | 13.91 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 015 GOVT NATL MTG ASSN I | 6               | 266,992   | 1                   | 16.67 | 36,328    | 13.61 | 1                | 16.67 | 36,328  | 13.61 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 016 GOVT NATL MTG ASSN I | 23              | 1,322,038 | 3                   | 13.04 | 175,398   | 13.27 | 3                | 13.04 | 175,398 | 13.27 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 017 GOVT NATL MTG ASSN I | 36              | 2,309,432 | 3                   | 8.33  | 191,611   | 8.30  | 2                | 5.56  | 125,893 | 5.45  | 1                | 2.78  | 65,718  | 2.85  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 018 GOVT NATL MTG ASSN I | 22              | 1,290,014 | 3                   | 13.64 | 217,778   | 16.88 | 2                | 9.09  | 144,789 | 11.22 | 1                | 4.55  | 72,989  | 5.66  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 019 GOVT NATL MTG ASSN I | 7               | 473,599   | 1                   | 14.29 | 67,943    | 14.35 | 0                | 0.00  | 0       | 0.00  | 1                | 14.29 | 67,943  | 14.35 | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 020 GOVT NATL MTG ASSN I | 17              | 1,017,699 | 1                   | 5.88  | 25,321    | 2.49  | 1                | 5.88  | 25,321  | 2.49  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 021 GOVT NATL MTG ASSN I | 17              | 904,594   | 2                   | 11.76 | 102,795   | 11.36 | 2                | 11.76 | 102,795 | 11.36 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 1          | 5.88  | 39,556  | 4.37  |
| H35 022 GOVT NATL MTG ASSN I | 14              | 850,038   | 3                   | 21.43 | 181,675   | 21.37 | 2                | 14.29 | 130,293 | 15.33 | 0                | 0.00  | 0       | 0.00  | 1                | 7.14 | 51,382 | 6.04 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 1          | 7.14  | 51,483  | 6.06  |
| H35 023 GOVT NATL MTG ASSN I | 29              | 1,961,551 | 1                   | 3.45  | 49,102    | 2.50  | 0                | 0.00  | 0       | 0.00  | 1                | 3.45  | 49,102  | 2.50  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 024 GOVT NATL MTG ASSN I | 20              | 1,181,935 | 3                   | 15.00 | 199,215   | 16.85 | 3                | 15.00 | 199,215 | 16.85 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 2          | 10.00 | 114,442 | 9.68  |
| H35 025 GOVT NATL MTG ASSN I | 15              | 946,726   | 3                   | 20.00 | 176,219   | 18.61 | 1                | 6.67  | 47,775  | 5.05  | 1                | 6.67  | 64,708  | 6.83  | 0                | 0.00 | 0      | 0.00 | 1                 | 6.67 | 63,736 | 6.73 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 026 GOVT NATL MTG ASSN I | 24              | 1,674,941 | 2                   | 8.33  | 179,650   | 10.73 | 2                | 8.33  | 179,650 | 10.73 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 027 GOVT NATL MTG ASSN I | 17              | 1,119,440 | 2                   | 11.76 | 139,193   | 12.43 | 2                | 11.76 | 139,193 | 12.43 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 028 GOVT NATL MTG ASSN I | 10              | 599,993   | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 1          | 10.00 | 72,416  | 12.07 |
| H35 029 GOVT NATL MTG ASSN I | 16              | 1,064,278 | 1                   | 6.25  | 77,175    | 7.25  | 1                | 6.25  | 77,175  | 7.25  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 2          | 12.50 | 110,400 | 10.37 |
| H35 030 GOVT NATL MTG ASSN I | 37              | 2,252,827 | 2                   | 5.41  | 85,650    | 3.80  | 1                | 2.70  | 49,786  | 2.21  | 1                | 2.70  | 35,864  | 1.59  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 031 GOVT NATL MTG ASSN I | 4               | 263,006   | 2                   | 50.00 | 140,983   | 53.60 | 2                | 50.00 | 140,983 | 53.60 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 032 GOVT NATL MTG ASSN I | 39              | 2,633,237 | 6                   | 15.38 | 363,150   | 13.79 | 4                | 10.26 | 248,993 | 9.46  | 2                | 5.13  | 114,158 | 4.34  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 3           | 7.69 | 222,109 | 8.43 | 2          | 5.13  | 140,383 | 5.33  |
| H35 033 GOVT NATL MTG ASSN I | 7               | 494,112   | 4                   | 57.14 | 268,474   | 54.33 | 4                | 57.14 | 268,474 | 54.33 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 034 GOVT NATL MTG ASSN I | 10              | 604,747   | 2                   | 20.00 | 67,976    | 11.24 | 1                | 10.00 | 33,143  | 5.48  | 1                | 10.00 | 34,832  | 5.76  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 1          | 10.00 | 56,334  | 9.32  |
| H35 035 GOVT NATL MTG ASSN I | 2               | 151,510   | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 066 GOVT NATL MTG ASSN I | 11              | 778,463   | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 067 GOVT NATL MTG ASSN I | 2               | 153,327   | 0                   | 0.00  | 0         | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |
| H35 068 GOVT NATL MTG ASSN I | 101             | 7,402,285 | 13                  | 12.87 | 1,025,006 | 13.85 | 10               | 9.90  | 747,468 | 10.10 | 3                | 2.97  | 277,539 | 3.75  | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 1          | 0.99  | 89,566  | 1.21  |
| H37 537 GOVT NATL MTG ASSN I | 3               | 223,185   | 1                   | 33.33 | 112,053   | 50.21 | 0                | 0.00  | 0       | 0.00  | 1                | 33.33 | 112,053 | 50.21 | 0                | 0.00 | 0      | 0.00 | 0                 | 0.00 | 0      | 0.00 | 0           | 0.00 | 0       | 0.00 | 0          | 0.00  | 0       | 0.00  |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description                  | Total Portfolio |           | Overall Delinquency |        |         |        | 30 Days Past Due |        |         |        | 60 Days Past Due |       |        |       | 90 Days Past Due |       |         |       | >90 Days Past Due |       |         |       | Foreclosure |      |        |      | Bankruptcy |       |        |       |
|------------------------------|-----------------|-----------|---------------------|--------|---------|--------|------------------|--------|---------|--------|------------------|-------|--------|-------|------------------|-------|---------|-------|-------------------|-------|---------|-------|-------------|------|--------|------|------------|-------|--------|-------|
|                              | #               | \$        | #                   | %      | \$      | %      | #                | %      | \$      | %      | #                | %     | \$     | %     | #                | %     | \$      | %     | #                 | %     | \$      | %     | #           | %    | \$     | %    | #          | %     | \$     | %     |
| By Investor                  |                 |           |                     |        |         |        |                  |        |         |        |                  |       |        |       |                  |       |         |       |                   |       |         |       |             |      |        |      |            |       |        |       |
| H37 720 GOVT NATL MTG ASSN I | 1               | 85,736    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H37 721 GOVT NATL MTG ASSN I | 16              | 1,266,288 | 3                   | 18.75  | 239,901 | 18.95  | 0                | 0.00   | 0       | 0.00   | 1                | 6.25  | 73,406 | 5.80  | 2                | 12.50 | 166,495 | 13.15 | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H37 995 GOVT NATL MTG ASSN I | 29              | 1,869,620 | 2                   | 6.90   | 84,855  | 4.54   | 2                | 6.90   | 84,855  | 4.54   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H37 996 GOVT NATL MTG ASSN I | 7               | 621,422   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 001 GOVT NATL MTG ASSN I | 38              | 1,458,479 | 1                   | 2.63   | 55,532  | 3.81   | 1                | 2.63   | 55,532  | 3.81   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 002 GOVT NATL MTG ASSN I | 11              | 434,964   | 2                   | 18.18  | 84,676  | 19.47  | 2                | 18.18  | 84,676  | 19.47  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 2          | 18.18 | 78,841 | 18.13 |
| H40 006 GOVT NATL MTG ASSN I | 11              | 731,437   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 007 GOVT NATL MTG ASSN I | 1               | 56,576    | 1                   | 100.00 | 56,576  | 100.00 | 1                | 100.00 | 56,576  | 100.00 | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 008 GOVT NATL MTG ASSN I | 50              | 4,023,772 | 1                   | 2.00   | 66,040  | 1.64   | 1                | 2.00   | 66,040  | 1.64   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 070 GOVT NATL MTG ASSN I | 18              | 689,055   | 2                   | 11.11  | 88,988  | 12.91  | 0                | 0.00   | 0       | 0.00   | 2                | 11.11 | 88,988 | 12.91 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 1          | 5.56  | 42,377 | 6.15  |
| H40 071 GOVT NATL MTG ASSN I | 11              | 436,322   | 1                   | 9.09   | 28,499  | 6.53   | 1                | 9.09   | 28,499  | 6.53   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 072 GOVT NATL MTG ASSN I | 9               | 283,296   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 073 GOVT NATL MTG ASSN I | 19              | 695,033   | 4                   | 21.05  | 130,882 | 18.83  | 4                | 21.05  | 130,882 | 18.83  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 074 GOVT NATL MTG ASSN I | 11              | 512,049   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 075 GOVT NATL MTG ASSN I | 6               | 235,656   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 176 GOVT NATL MTG ASSN I | 17              | 797,917   | 1                   | 5.88   | 59,235  | 7.42   | 0                | 0.00   | 0       | 0.00   | 1                | 5.88  | 59,235 | 7.42  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 1          | 5.88  | 23,559 | 2.95  |
| H40 177 GOVT NATL MTG ASSN I | 33              | 1,487,834 | 2                   | 6.06   | 113,597 | 7.64   | 1                | 3.03   | 60,734  | 4.08   | 1                | 3.03  | 52,864 | 3.55  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 1          | 3.03  | 55,568 | 3.73  |
| H40 178 GOVT NATL MTG ASSN I | 19              | 770,437   | 3                   | 15.79  | 146,078 | 18.96  | 3                | 15.79  | 146,078 | 18.96  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 179 GOVT NATL MTG ASSN I | 13              | 510,494   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 2          | 15.38 | 67,775 | 13.28 |
| H40 180 GOVT NATL MTG ASSN I | 25              | 1,155,159 | 1                   | 4.00   | 34,266  | 2.97   | 1                | 4.00   | 34,266  | 2.97   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 1          | 4.00  | 50,322 | 4.36  |
| H40 181 GOVT NATL MTG ASSN I | 9               | 360,507   | 1                   | 11.11  | 61,778  | 17.14  | 1                | 11.11  | 61,778  | 17.14  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 182 GOVT NATL MTG ASSN I | 13              | 487,536   | 1                   | 7.69   | 36,786  | 7.55   | 0                | 0.00   | 0       | 0.00   | 1                | 7.69  | 36,786 | 7.55  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 183 GOVT NATL MTG ASSN I | 12              | 481,759   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 2          | 16.67 | 49,931 | 10.36 |
| H40 184 GOVT NATL MTG ASSN I | 11              | 451,149   | 1                   | 9.09   | 46,576  | 10.32  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 1                 | 9.09  | 46,576  | 10.32 | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 307 GOVT NATL MTG ASSN I | 58              | 4,747,025 | 7                   | 12.07  | 536,641 | 11.30  | 5                | 8.62   | 386,692 | 8.15   | 1                | 1.72  | 70,090 | 1.48  | 1                | 1.72  | 79,860  | 1.68  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 308 GOVT NATL MTG ASSN I | 13              | 975,393   | 1                   | 7.69   | 65,083  | 6.67   | 1                | 7.69   | 65,083  | 6.67   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 1           | 7.69 | 55,077 | 5.65 | 0          | 0.00  | 0      | 0.00  |
| H40 586 GOVT NATL MTG ASSN I | 12              | 999,412   | 2                   | 16.67  | 176,909 | 17.70  | 2                | 16.67  | 176,909 | 17.70  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 587 GOVT NATL MTG ASSN I | 12              | 988,697   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 588 GOVT NATL MTG ASSN I | 9               | 761,917   | 1                   | 11.11  | 73,461  | 9.64   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 1                | 11.11 | 73,461  | 9.64  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 589 GOVT NATL MTG ASSN I | 1               | 81,785    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H40 590 GOVT NATL MTG ASSN I | 23              | 1,679,285 | 1                   | 4.35   | 37,784  | 2.25   | 1                | 4.35   | 37,784  | 2.25   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H42 032 GOVT NATL MTG ASSN I | 9               | 691,341   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 1          | 11.11 | 92,156 | 13.33 |
| H42 033 GOVT NATL MTG ASSN I | 3               | 242,022   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H42 034 GOVT NATL MTG ASSN I | 59              | 5,180,588 | 8                   | 13.56  | 673,898 | 13.01  | 7                | 11.86  | 597,174 | 11.53  | 1                | 1.69  | 76,723 | 1.48  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 1          | 1.69  | 79,709 | 1.54  |
| H42 745 GOVT NATL MTG ASSN I | 5               | 631,851   | 1                   | 20.00  | 140,317 | 22.21  | 1                | 20.00  | 140,317 | 22.21  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H42 768 GOVT NATL MTG ASSN I | 15              | 1,309,223 | 5                   | 33.33  | 523,333 | 39.97  | 3                | 20.00  | 317,856 | 24.28  | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 2                 | 13.33 | 205,477 | 15.69 | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H42 769 GOVT NATL MTG ASSN I | 2               | 213,846   | 1                   | 50.00  | 88,557  | 41.41  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0      | 0.00  | 0                | 0.00  | 0       | 0.00  | 1                 | 50.00 | 88,557  | 41.41 | 0           | 0.00 | 0      | 0.00 | 0          | 0.00  | 0      | 0.00  |
| H42 770 GOVT NATL MTG ASSN I | 40              | 3,452,446 | 5                   | 12.50  | 441,744 | 12.80  | 4                | 10.00  | 359,688 | 10.42  | 1                | 2.50  | 82,056 | 2.38  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00 | 0      | 0.00 | 1          | 2.50  | 99,896 | 2.89  |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description                  | Total Portfolio |           | Overall Delinquency |        |         |        | 30 Days Past Due |        |         |        | 60 Days Past Due |       |         |       | 90 Days Past Due |       |         |       | >90 Days Past Due |       |         |       | Foreclosure |        |        |        | Bankruptcy |      |   |      |         |      |
|------------------------------|-----------------|-----------|---------------------|--------|---------|--------|------------------|--------|---------|--------|------------------|-------|---------|-------|------------------|-------|---------|-------|-------------------|-------|---------|-------|-------------|--------|--------|--------|------------|------|---|------|---------|------|
|                              | #               | \$        | #                   | %      | \$      | %      | #                | %      | \$      | %      | #                | %     | \$      | %     | #                | %     | \$      | %     | #                 | %     | \$      | %     | #           | %      | \$     | %      |            |      |   |      |         |      |
| By Investor                  |                 |           |                     |        |         |        |                  |        |         |        |                  |       |         |       |                  |       |         |       |                   |       |         |       |             |        |        |        |            |      |   |      |         |      |
| H42 771 GOVT NATL MTG ASSN I | 27              | 2,572,318 | 5                   | 18.52  | 482,485 | 18.76  | 2                | 7.41   | 176,954 | 6.88   | 2                | 7.41  | 187,858 | 7.30  | 1                | 3.70  | 117,673 | 4.57  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 1 | 3.70 | 118,615 | 4.61 |
| H42 821 GOVT NATL MTG ASSN I | 9               | 1,164,945 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H42 882 GOVT NATL MTG ASSN I | 5               | 551,595   | 2                   | 40.00  | 254,687 | 46.17  | 2                | 40.00  | 254,687 | 46.17  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H42 927 GOVT NATL MTG ASSN I | 8               | 1,009,950 | 1                   | 12.50  | 116,895 | 11.57  | 1                | 12.50  | 116,895 | 11.57  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H43 055 GOVT NATL MTG ASSN I | 7               | 944,191   | 1                   | 14.29  | 104,477 | 11.07  | 0                | 0.00   | 0       | 0.00   | 1                | 14.29 | 104,477 | 11.07 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H43 131 GOVT NATL MTG ASSN I | 12              | 1,492,114 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H43 267 GOVT NATL MTG ASSN I | 12              | 1,661,793 | 1                   | 8.33   | 215,535 | 12.97  | 1                | 8.33   | 215,535 | 12.97  | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H43 458 GOVT NATL MTG ASSN I | 13              | 1,614,502 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H43 555 GOVT NATL MTG ASSN I | 3               | 291,875   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H43 685 GOVT NATL MTG ASSN I | 2               | 221,041   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H43 715 GOVT NATL MTG ASSN I | 3               | 455,045   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H43 724 GOVT NATL MTG ASSN I | 25              | 2,768,706 | 4                   | 16.00  | 398,148 | 14.38  | 2                | 8.00   | 224,603 | 8.11   | 0                | 0.00  | 0       | 0.00  | 2                | 8.00  | 173,546 | 6.27  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H43 891 GOVT NATL MTG ASSN I | 2               | 176,801   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 064 GOV'T NAT'L MTG ASSN | 1               | 74,211    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 1           | 100.00 | 74,211 | 100.00 | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 068 GOV'T NAT'L MTG ASSN | 4               | 341,643   | 1                   | 25.00  | 79,021  | 23.13  | 0                | 0.00   | 0       | 0.00   | 1                | 25.00 | 79,021  | 23.13 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 1           | 25.00  | 96,092 | 28.13  | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 069 GOV'T NAT'L MTG ASSN | 2               | 205,508   | 1                   | 50.00  | 119,864 | 58.33  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 1                 | 50.00 | 119,864 | 58.33 | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 070 GOV'T NAT'L MTG ASSN | 16              | 2,005,906 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 161 GOV'T NAT'L MTG ASSN | 1               | 45,684    | 1                   | 100.00 | 45,684  | 100.00 | 1                | 100.00 | 45,684  | 100.00 | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 162 GOV'T NAT'L MTG ASSN | 1               | 138,777   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 163 GOV'T NAT'L MTG ASSN | 3               | 353,580   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 164 GOV'T NAT'L MTG ASSN | 16              | 2,125,648 | 1                   | 6.25   | 133,558 | 6.28   | 0                | 0.00   | 0       | 0.00   | 1                | 6.25  | 133,558 | 6.28  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 1 | 6.25 | 130,253 | 6.13 |
| H44 289 GOV'T NAT'L MTG ASSN | 1               | 91,571    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 290 GOV'T NAT'L MTG ASSN | 1               | 153,767   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 292 GOV'T NAT'L MTG ASSN | 1               | 105,731   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 293 GOV'T NAT'L MTG ASSN | 31              | 3,795,270 | 8                   | 25.81  | 905,461 | 23.86  | 6                | 19.35  | 684,046 | 18.02  | 1                | 3.23  | 124,953 | 3.29  | 0                | 0.00  | 0       | 0.00  | 1                 | 3.23  | 96,461  | 2.54  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 397 GOV'T NAT'L MTG ASSN | 20              | 2,278,693 | 1                   | 5.00   | 112,506 | 4.94   | 0                | 0.00   | 0       | 0.00   | 1                | 5.00  | 112,506 | 4.94  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 481 GOV'T NAT'L MTG ASSN | 5               | 445,213   | 1                   | 20.00  | 92,964  | 20.88  | 0                | 0.00   | 0       | 0.00   | 1                | 20.00 | 92,964  | 20.88 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 482 GOV'T NAT'L MTG ASSN | 1               | 103,346   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 483 GOV'T NAT'L MTG ASSN | 6               | 758,314   | 1                   | 16.67  | 129,307 | 17.05  | 0                | 0.00   | 0       | 0.00   | 1                | 16.67 | 129,307 | 17.05 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 558 GOV'T NAT'L MTG ASSN | 1               | 112,928   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 559 GOV'T NAT'L MTG ASSN | 5               | 588,126   | 2                   | 40.00  | 214,225 | 36.43  | 1                | 20.00  | 120,430 | 20.48  | 0                | 0.00  | 0       | 0.00  | 1                | 20.00 | 93,795  | 15.95 | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 634 GOV'T NAT'L MTG ASSN | 1               | 150,088   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 635 GOV'T NAT'L MTG ASSN | 5               | 677,834   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 636 GOV'T NAT'L MTG ASSN | 1               | 149,646   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 637 GOV'T NAT'L MTG ASSN | 11              | 1,351,489 | 1                   | 9.09   | 122,349 | 9.05   | 0                | 0.00   | 0       | 0.00   | 1                | 9.09  | 122,349 | 9.05  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 685 GOV'T NAT'L MTG ASSN | 3               | 348,982   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 695 GOV'T NAT'L MTG ASSN | 1               | 152,822   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00  | 0       | 0.00  | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00   | 0      | 0.00   | 0          | 0.00 | 0 | 0.00 | 0       | 0.00 |
| H44 696 GOV'T NAT'L MTG ASSN | 1               | 153,091   |                     |        |         |        |                  |        |         |        |                  |       |         |       |                  |       |         |       |                   |       |         |       |             |        |        |        |            |      |   |      |         |      |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description                  | Total Portfolio |           | Overall Delinquency |        |         |        | 30 Days Past Due |        |         |        | 60 Days Past Due |      |    |      | 90 Days Past Due |       |         |       | >90 Days Past Due |       |         |       | Foreclosure |       |         |       | Bankruptcy |        |         |        |
|------------------------------|-----------------|-----------|---------------------|--------|---------|--------|------------------|--------|---------|--------|------------------|------|----|------|------------------|-------|---------|-------|-------------------|-------|---------|-------|-------------|-------|---------|-------|------------|--------|---------|--------|
|                              | #               | \$        | #                   | %      | \$      | %      | #                | %      | \$      | %      | #                | %    | \$ | %    | #                | %     | \$      | %     | #                 | %     | \$      | %     | #           | %     | \$      | %     | #          | %      | \$      | %      |
| By Investor                  |                 |           |                     |        |         |        |                  |        |         |        |                  |      |    |      |                  |       |         |       |                   |       |         |       |             |       |         |       |            |        |         |        |
| H44 697 GOV'T NAT'L MTG ASSN | 7               | 909,657   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H44 755 GOV'T NAT'L MTG ASSN | 1               | 95,169    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H44 756 GOV'T NAT'L MTG ASSN | 1               | 225,409   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H44 757 GOV'T NAT'L MTG ASSN | 1               | 74,189    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H44 759 GOV'T NAT'L MTG ASSN | 13              | 1,829,164 | 1                   | 7.69   | 141,005 | 7.71   | 1                | 7.69   | 141,005 | 7.71   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 1          | 7.69   | 145,456 | 7.95   |
| H44 879 GOV'T NAT'L MTG ASSN | 2               | 287,354   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H44 880 GOV'T NAT'L MTG ASSN | 5               | 485,445   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H44 881 GOV'T NAT'L MTG ASSN | 4               | 614,149   | 1                   | 25.00  | 137,501 | 22.39  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 1                | 25.00 | 137,501 | 22.39 | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H44 882 GOV'T NAT'L MTG ASSN | 2               | 248,630   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H44 883 GOV'T NAT'L MTG ASSN | 37              | 4,543,512 | 6                   | 16.22  | 698,267 | 15.37  | 4                | 10.81  | 489,816 | 10.78  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 2                 | 5.41  | 208,452 | 4.59  | 0           | 0.00  | 0       | 0.00  | 1          | 2.70   | 128,076 | 2.82   |
| H44 931 GOV'T NAT'L MTG ASSN | 1               | 157,819   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H44 932 GOV'T NAT'L MTG ASSN | 1               | 86,451    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H44 933 GOV'T NAT'L MTG ASSN | 3               | 333,727   | 1                   | 33.33  | 154,862 | 46.40  | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 1                | 33.33 | 154,862 | 46.40 | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H44 934 GOV'T NAT'L MTG ASSN | 2               | 301,957   | 1                   | 50.00  | 187,655 | 62.15  | 1                | 50.00  | 187,655 | 62.15  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H44 935 GOV'T NAT'L MTG ASSN | 4               | 670,903   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H44 936 GOV'T NAT'L MTG ASSN | 6               | 648,688   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 005 GOV'T NAT'L MTG ASSN | 2               | 356,700   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 008 GOV'T NAT'L MTG ASSN | 2               | 264,533   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 009 GOV'T NAT'L MTG ASSN | 3               | 354,589   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 184 GOV'T NAT'L MTG ASSN | 1               | 142,140   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 185 GOV'T NAT'L MTG ASSN | 4               | 480,404   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 584 GOV'T NAT'L MTG ASSN | 1               | 132,910   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 585 GOV'T NAT'L MTG ASSN | 1               | 95,436    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 586 GOV'T NAT'L MTG ASSN | 1               | 136,317   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 1          | 100.00 | 136,317 | 100.00 |
| H45 587 GOV'T NAT'L MTG ASSN | 9               | 1,143,851 | 3                   | 33.33  | 383,733 | 33.55  | 2                | 22.22  | 229,062 | 20.03  | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 1                 | 11.11 | 154,671 | 13.52 | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 588 GOV'T NAT'L MTG ASSN | 3               | 296,880   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 590 GOV'T NAT'L MTG ASSN | 2               | 202,281   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 591 GOV'T NAT'L MTG ASSN | 5               | 582,887   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 605 GOV'T NAT'L MTG ASSN | 20              | 2,423,345 | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 1          | 5.00   | 85,314  | 3.52   |
| H45 769 GOV'T NAT'L MTG ASSN | 1               | 112,260   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 770 GOV'T NAT'L MTG ASSN | 1               | 170,672   | 1                   | 100.00 | 170,672 | 100.00 | 1                | 100.00 | 170,672 | 100.00 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 772 GOV'T NAT'L MTG ASSN | 1               | 50,694    | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 837 GOV'T NAT'L MTG ASSN | 17              | 1,494,498 | 1                   | 5.88   | 110,565 | 7.40   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 1                 | 5.88  | 110,565 | 7.40  | 3           | 17.65 | 223,718 | 14.97 | 3          | 17.65  | 259,110 | 17.34  |
| H45 838 GOV'T NAT'L MTG ASSN | 4               | 418,261   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 1       | 25.00 | 120,344     | 28.77 | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 839 GOV'T NAT'L MTG ASSN | 3               | 386,961   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H45 863 GOV'T NAT'L MTG ASSN | 1               | 122,506   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H46 047 GOV'T NAT'L MTG ASSN | 1               | 153,944   | 0                   | 0.00   | 0       | 0.00   | 0                | 0.00   | 0       | 0.00   | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |
| H46 048 GOV'T NAT'L MTG ASSN | 1               | 72,126    | 1                   | 100.00 | 72,126  | 100.00 | 1                | 100.00 | 72,126  | 100.00 | 0                | 0.00 | 0  | 0.00 | 0                | 0.00  | 0       | 0.00  | 0                 | 0.00  | 0       | 0.00  | 0           | 0.00  | 0       | 0.00  | 0          | 0.00   | 0       | 0.00   |

This report does not contain loans bought out of the FNMA, GNMA, or Freddie Mac pools.

| Description                   | Total Portfolio |             | Overall Delinquency |       |            |       | 30 Days Past Due |       |            |       | 60 Days Past Due |       |           |       | 90 Days Past Due |      |           |      | >90 Days Past Due |      |           |      | Foreclosure |       |           |       | Bankruptcy |      |           |      |
|-------------------------------|-----------------|-------------|---------------------|-------|------------|-------|------------------|-------|------------|-------|------------------|-------|-----------|-------|------------------|------|-----------|------|-------------------|------|-----------|------|-------------|-------|-----------|-------|------------|------|-----------|------|
|                               | #               | \$          | #                   | %     | \$         | %     | #                | %     | \$         | %     | #                | %     | \$        | %     | #                | %    | \$        | %    | #                 | %    | \$        | %    | #           | %     | \$        | %     | #          | %    | \$        | %    |
| By Investor                   |                 |             |                     |       |            |       |                  |       |            |       |                  |       |           |       |                  |      |           |      |                   |      |           |      |             |       |           |       |            |      |           |      |
| H46 049 GOV'T NAT'L MTG ASSN  | 2               | 337,886     | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H46 075 GOV'T NAT'L MTG ASSN  | 2               | 287,317     | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H46 251 GOV'T NAT'L MTG ASSN  | 2               | 262,032     | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H46 252 GOV'T NAT'L MTG ASSN  | 11              | 1,341,561   | 1                   | 9.09  | 143,123    | 10.67 | 1                | 9.09  | 143,123    | 10.67 | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H46 367 GOV'T NAT'L MTG ASSN  | 6               | 719,648     | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H46 415 GOV'T NAT'L MTG ASSN  | 2               | 211,820     | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H46 456 GOV'T NAT'L MTG ASSN  | 3               | 411,354     | 1                   | 33.33 | 151,996    | 36.95 | 1                | 33.33 | 151,996    | 36.95 | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H46 613 GOV'T NAT'L MTG ASSN  | 7               | 745,139     | 1                   | 14.29 | 178,740    | 23.99 | 1                | 14.29 | 178,740    | 23.99 | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H48 729 GOV'T NAT'L MTG ASSN  | 12              | 1,103,699   | 1                   | 8.33  | 40,927     | 3.71  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00  | 0         | 0.00  | 1                | 8.33 | 40,927    | 3.71 | 0                 | 0.00 | 0         | 0.00 | 2           | 16.67 | 241,538   | 21.88 | 0          | 0.00 | 0         | 0.00 |
| H48 730 GOV'T NAT'L MTG ASSN  | 5               | 538,772     | 1                   | 20.00 | 51,792     | 9.61  | 1                | 20.00 | 51,792     | 9.61  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H48 731 GOV'T NAT'L MTG ASSN  | 3               | 403,186     | 1                   | 33.33 | 111,203    | 27.58 | 1                | 33.33 | 111,203    | 27.58 | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H48 732 GOV'T NAT'L MTG ASSN  | 4               | 520,808     | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H48 733 GOV'T NAT'L MTG ASSN  | 58              | 6,486,278   | 3                   | 5.17  | 341,057    | 5.26  | 2                | 3.45  | 217,940    | 3.36  | 1                | 1.72  | 123,117   | 1.90  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 2          | 3.45 | 169,211   | 2.61 |
| H48 734 GOV'T NAT'L MTG ASSN  | 6               | 590,406     | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H48 735 GOV'T NAT'L MTG ASSN  | 11              | 1,094,056   | 2                   | 18.18 | 227,164    | 20.76 | 1                | 9.09  | 118,533    | 10.83 | 0                | 0.00  | 0         | 0.00  | 1                | 9.09 | 108,631   | 9.93 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H48 736 GOV'T NAT'L MTG ASSN  | 9               | 1,105,004   | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H48 737 GOV'T NAT'L MTG ASSN  | 4               | 518,699     | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| H48 738 GOV'T NAT'L MTG ASSN  | 47              | 5,421,261   | 6                   | 12.77 | 669,775    | 12.35 | 4                | 8.51  | 422,738    | 7.80  | 2                | 4.26  | 247,036   | 4.56  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 2          | 4.26 | 229,757   | 4.24 |
| K31 180 GOVT NATL MTG ASSN II | 11              | 425,771     | 2                   | 18.18 | 74,173     | 17.42 | 0                | 0.00  | 0          | 0.00  | 2                | 18.18 | 74,173    | 17.42 | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| K31 181 GOVT NATL MTG ASSN II | 6               | 302,591     | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| K31 182 GOVT NATL MTG ASSN II | 2               | 100,588     | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| K31 183 GOVT NATL MTG ASSN II | 2               | 82,834      | 0                   | 0.00  | 0          | 0.00  | 0                | 0.00  | 0          | 0.00  | 0                | 0.00  | 0         | 0.00  | 0                | 0.00 | 0         | 0.00 | 0                 | 0.00 | 0         | 0.00 | 0           | 0.00  | 0         | 0.00  | 0          | 0.00 | 0         | 0.00 |
| TOTAL                         | 3,686           | 321,745,908 | 374                 | 10.15 | 33,520,768 | 10.42 | 241              | 6.54  | 20,627,029 | 6.41  | 80               | 2.17  | 7,296,434 | 2.27  | 26               | 0.71 | 2,718,157 | 0.84 | 27                | 0.73 | 2,879,148 | 0.89 | 60          | 1.63  | 7,050,301 | 2.19  | 77         | 2.09 | 6,356,851 | 1.98 |

US Delinquency Report by (STAFF)

# LOUISIANA HOUSING FINANCE AGENCY WHOLE LOAN MONTHLY STATUS REPORT

|                         |            |              |
|-------------------------|------------|--------------|
| SINGLE FAMILY           |            | 8.50%        |
| TOTAL DELINQUENCIES     |            | 1984/98      |
| AS OF JUNE 20, 2011     |            | PROGRAM      |
| CURRENT                 | # OF LOANS | 24           |
| (CURRENT + 20 DAYS)     | \$ AMOUNT  | \$324,067.82 |
|                         | % of \$    | 96.7%        |
|                         | % OF LOANS | 96.0%        |
| 30 - 50 DAYS DELINQUENT | # OF LOANS | 1            |
|                         | \$ AMOUNT  | \$10,977.36  |
|                         | % of \$    | 3.3%         |
|                         | % OF LOANS | 4.0%         |
| 60 - 80 DAYS DELINQUENT | # OF LOANS | 0            |
|                         | \$ AMOUNT  | \$0.00       |
|                         | % of \$    | 0.0%         |
|                         | % OF LOANS | 0.0%         |
| > 90 DAYS DELINQUENT    | # OF LOANS | 0            |
|                         | \$ AMOUNT  | \$0.00       |
|                         | % of \$    | 0.0%         |
|                         | % OF LOANS | 0.0%         |
| BANKRUPTCY              | # OF LOANS | 0            |
|                         | \$ AMOUNT  | \$0.00       |
|                         | % of \$    | 0.0%         |
|                         | % OF LOANS | 0.0%         |
| FORECLOSED              | # OF LOANS | 0            |
|                         | \$ AMOUNT  | \$0.00       |
|                         | % of \$    | 0.0%         |
|                         | % OF LOANS | 0.0%         |
| REO                     | # OF LOANS | 0            |
|                         | \$ AMOUNT  | \$0.00       |
|                         | % of \$    | 0.0%         |
|                         | % OF LOANS | 0.0%         |
| TOTAL                   | # OF LOANS | 25           |
|                         | \$ AMOUNT  | \$335,045.18 |

6/27/2011

\$29,424.38 REO property removed; turned over to Asset Mgmt in Feb

| <b>2011A Program</b>                           |                         |                          |                            |
|------------------------------------------------|-------------------------|--------------------------|----------------------------|
| <b>Lender</b>                                  | <b>Total # of Loans</b> | <b>Total Loan Amount</b> | <b>Average Loan Amount</b> |
| American Southwest - Coast Capital Mortgage    | 12                      | \$1,506,144.00           | \$125,512.00               |
| American Southwest - Cross Country Equity, LLC | 1                       | \$79,433.00              | \$79,433.00                |
| American Southwest - SB Hardie Financial       | 3                       | \$384,941.00             | \$128,313.67               |
| America's Mortgage Resource                    | 1                       | \$138,409.00             | \$138,409.00               |
| Bancorp South                                  | 3                       | \$265,590.00             | \$88,530.00                |
| Bank of America Home Loans                     | 8                       | \$1,039,166.00           | \$129,895.75               |
| Britton & Koontz Bank, N.A.                    | 1                       | \$146,033.00             | \$146,033.00               |
| Chase Manhattan Mortgage                       | 5                       | \$651,377.00             | \$130,275.40               |
| Cornerstone Home Lending                       | 9                       | \$1,330,472.00           | \$147,830.22               |
| DHI Mortgage Company, LTD                      | 25                      | \$3,290,357.00           | \$131,614.28               |
| Dryades Bank                                   | 1                       | \$143,073.00             | \$143,073.00               |
| Essential Mortgage Co.                         | 1                       | \$136,451.00             | \$136,451.00               |
| Eustis Mortgage Corp.                          | 13                      | \$1,651,570.50           | \$127,043.88               |
| FAIRWAY INDEPENDENT MORTGAGE CORP              | 1                       | \$94,930.00              | \$94,930.00                |
| Fidelity Homestead Svgs Bank                   | 7                       | \$742,657.40             | \$106,093.91               |
| First Choice Mortgage                          | 1                       | \$112,084.00             | \$112,084.00               |
| First Federal Bank of LA                       | 2                       | \$241,514.00             | \$120,757.00               |
| First National Bank USA                        | 1                       | \$119,689.00             | \$119,689.00               |
| Gulf Coast Bank & Trust                        | 45                      | \$5,705,499.00           | \$126,788.87               |
| Hancock Bank of Louisiana                      | 2                       | \$372,910.00             | \$186,455.00               |
| Homebuyers Resource Group                      | 4                       | \$471,707.00             | \$117,926.75               |
| Iberia Bank                                    | 8                       | \$908,977.00             | \$113,622.13               |
| Jefferson Financial Credit Union               | 1                       | \$143,273.00             | \$143,273.00               |
| Johnson Mortgage Corp.                         | 1                       | \$97,970.00              | \$97,970.00                |
| Liberty Bank & Trust                           | 11                      | \$1,283,205.00           | \$116,655.00               |
| Main Street Financial, Inc.                    | 23                      | \$2,767,906.00           | \$120,343.74               |
| NOLA Lending Group                             | 46                      | \$6,527,192.80           | \$141,895.50               |
| Premier Nationwide Lending                     | 5                       | \$529,725.00             | \$105,945.00               |
| Red River Bank                                 | 3                       | \$310,838.00             | \$103,612.67               |
| Regions Mortgage                               | 72                      | \$7,683,054.00           | \$106,709.08               |
| Standard Mortgage Corp. (Lender)               | 5                       | \$533,021.00             | \$106,604.20               |
| SWBC Mortgage Corporation                      | 9                       | \$1,328,628.00           | \$147,625.33               |
| Wells Fargo                                    | 3                       | \$412,287.00             | \$137,429.00               |
| Whitney National Bank                          | 9                       | \$1,187,536.25           | \$131,948.47               |
| <b>TOTAL</b>                                   | <b>342</b>              | <b>\$42,337,619.95</b>   | <b>\$123,794.21</b>        |

Wednesday, July 06, 2011

| 2011A PARISH REPORT  |            |                         |                           |                              |                              |                                      |                                              |                             |                             |
|----------------------|------------|-------------------------|---------------------------|------------------------------|------------------------------|--------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|
|                      |            | TOTAL<br>LOAN<br>AMOUNT | AVERAGE<br>LOAN<br>AMOUNT | % OF TOTAL<br>LOAN<br>AMOUNT | AVERAGE<br>PURCHASE<br>PRICE | AVERAGE<br>TOTAL HOUSEHOLD<br>INCOME | AMI<br>ASSISTED/LOW RATE<br>2 OR LESS PEOPLE | AMI<br>HOME/MRB<br>1 PERSON | AMI<br>CDBG/MRB<br>1 PERSON |
| PARISH               | LOANS      |                         |                           |                              |                              |                                      |                                              |                             |                             |
| Acadia               | 1          | \$96,891.00             | \$96,891.00               | 0.23%                        | \$93,500.00                  | \$36,000.00                          | \$53,700.00                                  | \$25,150.00                 | \$39,600.00                 |
| Ascension            | 23         | \$3,543,762.00          | \$154,076.61              | 8.37%                        | \$153,678.43                 | \$48,903.58                          | \$60,600.00                                  | \$33,950.00                 |                             |
| Bossier              | 11         | \$1,091,034.00          | \$99,184.91               | 2.58%                        | \$101,018.18                 | \$38,817.08                          | \$53,700.00                                  | \$29,500.00                 |                             |
| Caddo                | 42         | \$4,194,671.00          | \$99,873.12               | 9.91%                        | \$101,347.62                 | \$34,865.79                          | \$53,700.00                                  | \$29,500.00                 |                             |
| Calcasieu            | 2          | \$231,478.00            | \$115,739.00              | 0.55%                        | \$118,750.00                 | \$49,900.32                          | \$55,000.00                                  | \$30,800.00                 | \$44,400.00                 |
| East Baton Rouge     | 64         | \$7,684,113.00          | \$120,064.27              | 18.15%                       | \$122,697.16                 | \$37,506.47                          | \$60,600.00                                  | \$33,950.00                 |                             |
| Evangeline           | 1          | \$106,213.00            | \$106,213.00              | 0.25%                        | \$102,500.00                 | \$58,560.00                          | \$53,700.00                                  | \$24,750.00                 |                             |
| Iberia               | 3          | \$279,999.00            | \$93,333.00               | 0.66%                        | \$98,183.33                  | \$36,353.76                          | \$53,700.00                                  | \$27,250.00                 | \$38,040.00                 |
| Iberville            | 2          | \$282,317.00            | \$141,158.50              | 0.67%                        | \$142,000.00                 | \$44,881.50                          | \$53,700.00                                  | \$26,800.00                 |                             |
| Jefferson            | 39         | \$5,095,163.15          | \$130,645.21              | 12.03%                       | \$134,176.74                 | \$41,541.23                          | \$61,200.00                                  | \$34,300.00                 | \$50,280.00                 |
| Lafayette            | 12         | \$1,532,867.00          | \$127,738.92              | 3.62%                        | \$125,585.83                 | \$40,160.24                          | \$58,300.00                                  | \$32,700.00                 |                             |
| Livingston           | 23         | \$2,952,514.00          | \$128,370.17              | 6.97%                        | \$129,067.13                 | \$37,620.36                          | \$60,600.00                                  | \$33,950.00                 |                             |
| Orleans              | 54         | \$7,030,053.80          | \$130,186.18              | 16.60%                       | \$136,922.31                 | \$44,782.15                          | \$73,440.00                                  | \$34,300.00                 |                             |
| Ouachita             | 1          | \$103,312.00            | \$103,312.00              | 0.24%                        | \$106,000.00                 | \$41,400.00                          | \$53,700.00                                  | \$28,800.00                 |                             |
| Rapides              | 3          | \$317,555.00            | \$105,851.67              | 0.75%                        | \$109,966.67                 | \$38,808.33                          | \$53,700.00                                  | \$28,000.00                 |                             |
| St. Bernard          | 9          | \$985,296.00            | \$109,477.33              | 2.33%                        | \$111,166.67                 | \$42,992.84                          | \$61,200.00                                  | \$34,300.00                 |                             |
| St. Charles          | 4          | \$553,494.00            | \$138,373.50              | 1.31%                        | \$137,850.00                 | \$57,448.35                          | \$61,200.00                                  | \$34,300.00                 |                             |
| St. John the Baptist | 6          | \$867,208.00            | \$144,534.67              | 2.05%                        | \$145,866.67                 | \$49,215.00                          | \$61,200.00                                  | \$34,300.00                 |                             |
| St. Martin           | 2          | \$264,496.00            | \$132,248.00              | 0.62%                        | \$133,100.00                 | \$55,866.24                          | \$58,300.00                                  | \$32,700.00                 |                             |
| St. Tammany          | 20         | \$2,543,252.00          | \$127,162.60              | 6.01%                        | \$128,143.68                 | \$45,214.36                          | \$61,200.00                                  | \$34,300.00                 | \$50,280.00                 |
| Tangipahoa           | 11         | \$1,574,586.00          | \$143,144.18              | 3.72%                        | \$141,544.45                 | \$37,199.89                          | \$53,700.00                                  | \$27,400.00                 | \$40,320.00                 |
| Terrebonne           | 2          | \$197,657.00            | \$98,828.50               | 0.47%                        | \$101,400.00                 | \$31,837.96                          | \$55,800.00                                  | \$31,300.00                 | \$43,920.00                 |
| Union                | 1          | \$76,612.00             | \$76,612.00               | 0.18%                        | \$75,000.00                  | \$18,000.00                          | \$53,700.00                                  | \$28,300.00                 |                             |
| Vermilion            | 1          | \$129,222.00            | \$129,222.00              | 0.31%                        | \$125,000.00                 | \$45,522.60                          | \$53,700.00                                  | \$28,300.00                 | \$38,520.00                 |
| Washington           | 1          | \$74,003.00             | \$74,003.00               | 0.17%                        | \$75,000.00                  | \$39,794.40                          | \$53,700.00                                  | \$24,750.00                 | \$34,920.00                 |
| West Baton Rouge     | 4          | \$529,851.00            | \$132,462.75              | 1.25%                        | \$131,475.00                 | \$37,558.71                          | \$60,600.00                                  | \$33,950.00                 |                             |
|                      |            |                         |                           |                              |                              |                                      |                                              |                             |                             |
|                      |            |                         |                           |                              |                              |                                      |                                              |                             |                             |
|                      |            |                         |                           |                              |                              |                                      |                                              |                             |                             |
|                      |            |                         |                           |                              |                              |                                      |                                              |                             |                             |
| <b>TOTAL</b>         | <b>342</b> | <b>42,337,619.95</b>    | <b>\$123,794.21</b>       | <b>100.00%</b>               | <b>\$118,497.69</b>          | <b>\$41,951.97</b>                   | <b>\$57,447.69</b>                           | <b>\$30,676.92</b>          | <b>\$42,253.33</b>          |
| 7/6/2011             |            |                         |                           |                              |                              |                                      |                                              |                             |                             |

**Louisiana Housing Finance Agency**  
**Proposed Morgan Keegan “Turnkey” Mortgage Origination Program**  
**June 21, 2011**  
*Preliminary and For Discussion Purposes Only*

### BACKGROUND

The interest rate environment continues to create challenges for housing finance agencies (HFAs). Rate compression and the spread between taxable indices and tax-exempt single family bonds have made it difficult for HFAs to finance mortgage products through the tax-exempt market that are competitive with conventionally funded mortgage loans. In addition, the steep yield curve creates a significant negative arbitrage cost for issuers that must sell bonds prior to the origination of their mortgage loans.

For these reasons, the Treasury in conjunction with the GSEs created the New Issue Bond Purchase (NIBP) program that was implemented in late 2009 using 2008 HERA authorization. This program provided that the GSEs would purchase bonds from HFAs on behalf of the Treasury. The program was originally set to expire at the end of 2010, but was extended and is now set to expire on December 31, 2011.

With NIBP set to expire and the clear need for an alternative to NIBP, we are working to assist our HFA clients in their efforts to maintain a program of continuous lending to eligible homebuyers in their program areas. Given that the conditions which led to the development of NIBP persist, we have focused on the taxable mortgage markets for a solution.

Morgan Keegan’s National Housing Group has developed a turnkey solution to fund mortgage loan originations by HFA clients. Under this program, Morgan Keegan absorbs the financial risks involved in mortgage loan funding. It is envisioned that the loan origination process and lender interaction will continue much as it would under a bond program.

It is our belief that without the availability of attractive tax-exempt bond funding, LHFA will need an alternative mortgage funding mechanism. We further believe that the proposed structure provides an attractive alternative for the Agency until a competitive tax-exempt, bond financed mortgage product once again becomes available.

### THE MORTGAGE ORIGINATION PROGRAM

- This market driven program is very similar to tax-exempt funded bond programs with regard to the lender network, requirements to deliver loans to the mortgage servicer, and the loan pooling process. The primary difference is the funding mechanism: tax-exempt bond financing, versus financing that does not include the issuance of bonds.
- A mortgage rate that is subject to daily adjustment (but that should adjust only periodically) will be made available through participating lenders to eligible homebuyers.
- Because the source of financing is not tax-exempt bonds, there are no first-time homebuyer, purchase price or income limits. The Agency can impose its own criteria but there are no mandated federal tax limits, unless the loan is combined with a Mortgage Credit Certificate (MCC).
- The lenders will be bound by the correspondent lender terms of the mortgage servicer (e.g. Bank of America) as well as the specific terms of the program.
- Mortgage loan rates for the program would be set and adjusted, as needed, based on the markets. It is anticipated that the mortgage rate will be above market in order to provide down payment assistance (DPA).
- Mortgage loans and associated DPA will be funded at loan closing by the mortgage lender and then later reimbursed from funds paid by the mortgage servicer. This DPA would constitute a gift or grant from the HFA and would thus count towards the required homebuyer contribution on an FHA loan. We anticipate that the DPA will be in the form of a grant without the need for a second mortgage or deed restriction. This is a key factor that will help ensure the success of the program.
- Lenders would take loan applications and reserve loans via an online registration system provided by the mortgage

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servicer.

- As loans are closed, they would be sold to the mortgage servicer at a price that reflects the lender’s profit, servicing payments, point structure and reimbursement of the DPA.
- Once purchased, the mortgage loans will be pooled into mortgage backed securities (MBS) by the mortgage servicer. The MBS will be sold to Morgan Keegan at a previously established price.
- LHFA will be paid a fee based on the principal balance of the loans purchased as part of a GNMA pool.
- Though MCCs cannot be offered in conjunction with tax-exempt bond funded mortgage loans, they can be offered in conjunction with mortgage loans from this program. This would allow for a borrower to receive down payment assistance and a below market interest rate after factoring in the mortgage credit.

**PROGRAM COMPONENTS**

|                                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Mortgage Loans:</b>          | <p><b>Type:</b> FHA, VA and RHS loans, pooled into GNMA mortgage-backed securities.</p> <p><b>Term:</b> 30-year, fixed rate.</p> <p><b>Originators:</b> Banks and mortgage companies that traditionally participate as originators under LHFA’s tax-exempt bond financed and/or MCC program.</p> <p><b>Loan Delivery:</b> Lenders will be required to deliver loans on a stricter timetable than they are accustomed to with regard to NIBP. This program will require more traditional loan delivery standards. At present, we are planning to use a 60 day delivery limit from the date of the reservation lock to the date of the sale to the Master Servicer.</p> |
| <b>Program Area:</b>            | Mortgage loans under the program may be made to qualifying borrowers throughout the State of Louisiana.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| <b>Mortgagors:</b>              | Given that these loans would not be financed with the proceeds of tax-exempt bonds, the program would not necessarily need to have first-time homebuyer, income and purchase price limit requirements. This flexibility would reduce or eliminate the need for the compliance review and/or the related affidavits required under tax-exempt bond programs. It will be important to develop ways to clearly differentiate this product from the NIBP program due to this difference.                                                                                                                                                                                  |
| <b>Interest Rate:</b>           | Mortgage rates are anticipated to be above current market rates in order to sell the GNMA’s for a premium and to provide reimbursement for the DPA. Loan rates will depend on a number of factors that include the loan point structure, lender profit, servicing payments and DPA. A lower amount of “net” DPA will result in a lower mortgage rate. Due to the risks associated with this program, Morgan Keegan will need to control the setting of the mortgage rates.                                                                                                                                                                                            |
| <b>Down Payment Assistance:</b> | The program can generate a “net” DPA grant for each homebuyer of up to 3.00%. The DPA would be funded at loan closing by the originating lender and then reimbursed by the mortgage servicer at loan purchase. In order to satisfy FHA rules, it may be necessary to include a mechanism whereby LHFA temporarily funds the DPA at some point in the process and is then quickly reimbursed in order to provide a monetary trail that the DPA is funded by LHFA. The DPA would constitute a gift or grant from the HFA and would thus count towards the required homebuyer contribution on an FHA loan.                                                               |

**Louisiana Housing Finance Agency**  
**Proposed Morgan Keegan “Turnkey” Mortgage Origination Program**  
**June 21, 2011**  
***Preliminary and For Discussion Purposes Only***

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>MBS Program:</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <p><b>GNMA:</b> expected GNMA I or GNMA II multi issuer pools.</p> <p><b>Mortgage Servicer:</b> Bank of America. The mortgage servicer will purchase eligible loans from the network of originators and use such loans to form GNMA securities to be purchased by Morgan Keegan.</p>                                                                                                                                                                                |
| <b>PROPOSED MORTGAGE PRODUCT</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| <b>DPA Amount:</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 5.00% as a non-repayable grant                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| <b>Point Structure:</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | 1.00% origination fee and 1.00% discount point payable by borrower or seller                                                                                                                                                                                                                                                                                                                                                                                        |
| <b>“Net” DPA:</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 3.00% (5.00% DPA less the 1.00% origination fee and 1.00% discount point)                                                                                                                                                                                                                                                                                                                                                                                           |
| <b>Lender Net Profit:</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | 2.00% (from the 1.00% origination fee and 1.00% discount point) plus usual and customary fees                                                                                                                                                                                                                                                                                                                                                                       |
| <b>Estimated Mortgage Rate:</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | Approximately 5.125% as of June 21, 2011; by comparison the national average 30-year fixed mortgage rate for the week ended June 16, 2011 was 4.50% with 0.7% points according to the Freddie Mac Primary Market Mortgage Survey. The setting of the program’s mortgage rate is highly correlated to the general level of interest rates and the related prices of GNMA securities. A DPA reduction of 1.00% would reduce the mortgage rate by approximately 0.25%. |
| <b>MCC Impact:</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Combining the mortgage with an MCC (25% tax credit rate) reduces the after credit mortgage rate to approximately 4.00% and provides the borrower with the DPA that can be used to pay associated MCC fees and mortgage loan closing costs.                                                                                                                                                                                                                          |
| <b>Compensation to LHFA:</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | Compensation to LHFA related to mortgage loan origination would be 0.50% or whatever decided upon by the LHFA to be paid as GNMA’s are purchased by Morgan Keegan. LHFA would receive additional compensation related to MCCs that were paired with this loan origination program based on its MCC fee arrangement.                                                                                                                                                 |
| <b>OPERATIONS</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| <p>Operationally, the mortgage program will not require any major changes to the manner in which LHFA operates its programs. We do not anticipate any need for LHFA to increase staffing or resource allocation with regard to the program. The primary role that LHFA will be required to perform with regard to the proposed program relates to the lender education, recruitment and interaction, all of which it already performs. Lenders will need to be educated on the benefits of the new program, and the differences between the NIBP program and the proposed program will need to be highlighted. Additional efforts may be appropriate in order to cross sell MCCs.</p> <p>Morgan Keegan will monitor rates and make mortgage rate adjustments as appropriate. We will take a very active role monitoring loan reservations, cancellations and deliveries, and we also will closely monitor the loan securitization process. None of Morgan Keegan’s additional duties should burden LHFA, because most of the interaction will be between Morgan Keegan and the mortgage servicer.</p> |                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |