

FEDERAL NATIONAL MORTGAGE ASSOCIATION FANNIE MAE

Form ABS-15G/A

February 12, 2014

File 59 of 59

| Name of Issuing Entity | Check if Registered | Name of Originator | Total Assets by Originator | | | Assets that Were Subject of Demand | | |
|------------------------|---------------------|--------------------|----------------------------|-------------------------|--------------------------|------------------------------------|---------------|--------------------------|
| | | | # | \$ | (% of principal balance) | # | \$ | (% of principal balance) |
| 1995-W01-G0 | | Unavailable | 8,732 | \$403,442,904.78 | 100% | 0 | \$0.00 | N |
| Total | | | 8,732 | \$403,442,904.78 | 100% | 0 | \$0.00 | |
| 1995-W02-G1 | | Unavailable | 3,346 | \$53,490,961.38 | 100% | 0 | \$0.00 | N |
| Total | | | 3,346 | \$53,490,961.38 | 100% | 0 | \$0.00 | |
| 1995-W02-G2 | | Unavailable | 78 | \$8,905,874.30 | 100% | 0 | \$0.00 | N |
| Total | | | 78 | \$8,905,874.30 | 100% | 0 | \$0.00 | |
| 1995-W02-G3 | | Unavailable | 130 | \$11,739,861.78 | 100% | 0 | \$0.00 | N |
| Total | | | 130 | \$11,739,861.78 | 100% | 0 | \$0.00 | |
| 1995-W03-G0 | | Unavailable | 1,013 | \$99,140,351.05 | 100% | 0 | \$0.00 | N |
| Total | | | 1,013 | \$99,140,351.05 | 100% | 0 | \$0.00 | |
| 1995-W04-G0 | | Unavailable | 2,234 | \$112,218,203.13 | 100% | 0 | \$0.00 | N |
| Total | | | 2,234 | \$112,218,203.13 | 100% | 0 | \$0.00 | |
| 1995-W05-G0 | | Unavailable | 1,909 | \$112,916,871.97 | 100% | 0 | \$0.00 | N |
| Total | | | 1,909 | \$112,916,871.97 | 100% | 0 | \$0.00 | |
| 1996-M01-G0 | | Unavailable | 117 | \$224,289,302.64 | 100% | 0 | \$0.00 | N |
| Total | | | 117 | \$224,289,302.64 | 100% | 0 | \$0.00 | |
| 1996-M02-G0 | | Unavailable | 571 | \$157,243,637.00 | 100% | 0 | \$0.00 | N |
| Total | | | 571 | \$157,243,637.00 | 100% | 0 | \$0.00 | |
| 1996-W01-G0 | | Unavailable | 2,165 | \$132,549,486.74 | 100% | 0 | \$0.00 | N |
| Total | | | 2,165 | \$132,549,486.74 | 100% | 0 | \$0.00 | |
| 1996-W02-G0 | | Unavailable | 2,159 | \$145,193,597.49 | 100% | 0 | \$0.00 | N |
| Total | | | 2,159 | \$145,193,597.49 | 100% | 0 | \$0.00 | |
| 1996-W03-G0 | | Unavailable | 1,957 | \$112,520,915.57 | 100% | 0 | \$0.00 | N |
| Total | | | 1,957 | \$112,520,915.57 | 100% | 0 | \$0.00 | |
| 1997-M07-G0 | | Unavailable | 77 | \$276,315,492.67 | 100% | 0 | \$0.00 | N |

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|--------------|--|-------------------------------------|--------------|-------------------------|-------------|----------|---------------|---|
| Total | | | 77 | \$276,315,492.67 | 100% | 0 | \$0.00 | |
| 1998-M04-G0 | | Unavailable | 62 | \$302,364,362.98 | 100% | 0 | \$0.00 | N |
| Total | | | 62 | \$302,364,362.98 | 100% | 0 | \$0.00 | |
| 1998-W02-G0 | | Unavailable | 8,922 | \$748,532,503.38 | 100% | 0 | \$0.00 | N |
| Total | | | 8,922 | \$748,532,503.38 | 100% | 0 | \$0.00 | |
| 1998-W03-G0 | | Unavailable | 2,770 | \$199,398,569.00 | 100% | 0 | \$0.00 | N |
| Total | | | 2,770 | \$199,398,569.00 | 100% | 0 | \$0.00 | |
| 1998-W04-G0 | | Unavailable | 2,728 | \$309,787,394.33 | 100% | 0 | \$0.00 | N |
| Total | | | 2,728 | \$309,787,394.33 | 100% | 0 | \$0.00 | |
| 1998-M07-G0 | | Unavailable | 48 | \$191,525,765.25 | 100% | 0 | \$0.00 | N |
| Total | | | 48 | \$191,525,765.25 | 100% | 0 | \$0.00 | |
| 1998-W05-G0 | | Unavailable | 4,539 | \$393,467,948.42 | 100% | 0 | \$0.00 | N |
| Total | | | 4,539 | \$393,467,948.42 | 100% | 0 | \$0.00 | |
| 1998-W06-G0 | | Unavailable | 2,826 | \$324,991,824.57 | 100% | 0 | \$0.00 | N |
| Total | | | 2,826 | \$324,991,824.57 | 100% | 0 | \$0.00 | |
| 1998-W07-G0 | | Unavailable | 2,688 | \$299,809,972.65 | 100% | 0 | \$0.00 | N |
| Total | | | 2,688 | \$299,809,972.65 | 100% | 0 | \$0.00 | |
| 1998-W08-G0 | | Unavailable | 3,596 | \$239,747,931.05 | 100% | 0 | \$0.00 | N |
| Total | | | 3,596 | \$239,747,931.05 | 100% | 0 | \$0.00 | |
| 1999-W01-G0 | | Unavailable | 2,257 | \$250,446,174.82 | 100% | 0 | \$0.00 | N |
| Total | | | 2,257 | \$250,446,174.82 | 100% | 0 | \$0.00 | |
| 1999-W02-G0 | | BEAR STEARNS MORTGAGE CAPITAL | 3,728 | \$99,860,980.60 | 98.28% | 0 | \$0.00 | N |
| | | Unavailable | 41 | \$1,746,139.05 | 1.72% | 0 | \$0.00 | N |
| Total | | | 3,769 | \$101,607,119.65 | 100% | 0 | \$0.00 | |
| 1999-W03-G0 | | Unavailable | 2,075 | \$224,977,413.00 | 100% | 0 | \$0.00 | N |
| Total | | | 2,075 | \$224,977,413.00 | 100% | 0 | \$0.00 | |
| 1999-W05-G0 | | Unavailable | 2,358 | \$156,802,432.57 | 100% | 0 | \$0.00 | N |
| Total | | | 2,358 | \$156,802,432.57 | 100% | 0 | \$0.00 | |
| 1999-W04-G0 | | CHASE MANHATTAN | 2,041 | \$184,629,068.26 | 92.46% | 0 | \$0.00 | N |

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|--------------|--|-------------------------------|--------------|-------------------------|-------------|-----------|---------------|----------|
| | | MORTGAGE CORPORATION | | | | | | |
| | | Unavailable | 204 | \$15,062,532.99 | 7.54% | 0 | \$0.00 | N |
| Total | | | 2,245 | \$199,691,601.25 | 100% | 0 | \$0.00 | |
| 1999-M03-G0 | | Unavailable | 20 | \$71,052,649.14 | 100% | 0 | \$0.00 | N |
| Total | | | 20 | \$71,052,649.14 | 100% | 0 | \$0.00 | |
| 1999-W06-G0 | | BEAR STEARNS MORTGAGE CAPITAL | 2,421 | \$44,069,877.93 | 98.54% | 0 | \$0.00 | N |
| | | Unavailable | 16 | \$651,682.63 | 1.46% | 0 | \$0.00 | N |
| Total | | | 2,437 | \$44,721,560.56 | 100% | 0 | \$0.00 | |
| 1999-M04-G0 | | Unavailable | 26 | \$109,653,939.19 | 100% | 0 | \$0.00 | N |
| Total | | | 26 | \$109,653,939.19 | 100% | 0 | \$0.00 | |
| 2000-W200-G1 | | NA | NA | NA | NA | NA | NA | N |
| Total | | NA | NA | NA | NA | NA | NA | N |
| 2000-W200-G2 | | NA | NA | NA | NA | NA | NA | N |
| Total | | NA | NA | NA | NA | NA | NA | N |
| 2000-M03-G0 | | NA | NA | NA | NA | NA | NA | N |
| Total | | NA | NA | NA | NA | NA | NA | N |
| 2000-T06-G1 | | Unavailable | 4,212 | \$284,565,009.93 | 100% | 0 | \$0.00 | N |
| Total | | | 4,212 | \$284,565,009.93 | 100% | 0 | \$0.00 | |
| 2000-T06-G2 | | Unavailable | 484 | \$40,238,780.48 | 100% | 0 | \$0.00 | N |
| Total | | | 484 | \$40,238,780.48 | 100% | 0 | \$0.00 | |
| 2001-T01-G1 | | Unavailable | 3,838 | \$260,770,341.50 | 100% | 0 | \$0.00 | N |
| Total | | | 3,838 | \$260,770,341.50 | 100% | 0 | \$0.00 | |
| 2001-T01-G2 | | Unavailable | 1,103 | \$97,905,518.05 | 100% | 0 | \$0.00 | N |
| Total | | | 1,103 | \$97,905,518.05 | 100% | 0 | \$0.00 | |
| 2001-T03-G0 | | Unavailable | 3,188 | \$238,521,954.16 | 100% | 0 | \$0.00 | N |
| Total | | | 3,188 | \$238,521,954.16 | 100% | 0 | \$0.00 | |
| 2001-010-G5 | | DLJ MORTGAGE CAPITAL INC. | 312 | \$32,066,850.77 | 100% | 0 | \$0.00 | N |
| Total | | | 312 | \$32,066,850.77 | 100% | 0 | \$0.00 | |

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| 2001-T04-G0 | | Unavailable | 6,896 | \$500,256,042.85 | 100% | 0 | \$0.00 | N |
| Total | | | 6,896 | \$500,256,042.85 | 100% | 0 | \$0.00 | |
| 2001-W01-G1 | | COUNTRYWIDE HOME LOANS, INC. | 1,797 | \$246,245,170.84 | 65.01% | 0 | \$0.00 | N |
| | | Unavailable | 1,579 | \$123,754,829.16 | 34.99% | 0 | \$0.00 | N |
| Total | | | 3,376 | \$370,000,000.00 | 100% | 0 | \$0.00 | |
| 2001-W01-G2 | | COUNTRYWIDE HOME LOANS, INC. | 1,654 | \$192,101,854.49 | 44.67% | 1 | \$60,086.28 | N |
| | | Unavailable | 2,216 | \$237,897,443.75 | 55.33% | 0 | \$0.00 | N |
| Total | | | 3,870 | \$429,999,298.24 | 100% | 1 | \$60,086.28 | |
| 2001-W01-G3 | | COUNTRYWIDE HOME LOANS, INC. | 1,646 | \$51,355,458.23 | 26.19% | 0 | \$0.00 | N |
| | | Unavailable | 4,322 | \$123,644,541.77 | 73.81% | 0 | \$0.00 | N |
| Total | | | 5,968 | \$175,000,000.00 | 100% | 0 | \$0.00 | |
| 2001-029-G3 | | Unavailable | 1,230 | \$107,756,594.97 | 100% | 0 | \$0.00 | N |
| Total | | | 1,230 | \$107,756,594.97 | 100% | 0 | \$0.00 | |
| 2001-029-G4 | | Unavailable | 72 | \$7,983,160.06 | 100% | 0 | \$0.00 | N |
| Total | | | 72 | \$7,983,160.06 | 100% | 0 | \$0.00 | |
| 2001-T07-G1 | | Unavailable | 11,908 | \$796,612,152.00 | 100% | 0 | \$0.00 | N |
| Total | | | 11,908 | \$796,612,152.00 | 100% | 0 | \$0.00 | |
| 2001-037-G3 | | DLJ MORTGAGE CAPITAL INC. | 2,992 | \$92,791,882.89 | 100% | 0 | \$0.00 | N |
| Total | | | 2,992 | \$92,791,882.89 | 100% | 0 | \$0.00 | |
| 2001-037-G4 | | DLJ MORTGAGE CAPITAL INC. | 1,226 | \$43,246,486.59 | 100% | 0 | \$0.00 | N |
| Total | | | 1,226 | \$43,246,486.59 | 100% | 0 | \$0.00 | |
| 2001-T08-G1 | | Unavailable | 7,827 | \$617,893,700.33 | 100% | 0 | \$0.00 | N |
| Total | | | 7,827 | \$617,893,700.33 | 100% | 0 | \$0.00 | |
| 2001-T08-G2 | | Unavailable | 782 | \$68,848,665.12 | 100% | 0 | \$0.00 | N |
| Total | | | 782 | \$68,848,665.12 | 100% | 0 | \$0.00 | |

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| 2001-W02-G1 | COUNTRYWIDE HOME LOANS, INC. | 3,137 | \$351,429,092.17 | 77.15% | 1 | \$29,612.92 | N |
| | Unavailable | 1,146 | \$88,570,907.83 | 22.85% | 1 | \$72,919.33 | N |
| Total | | 4,283 | \$440,000,000.00 | 100% | 2 | \$102,532.25 | |
| 2001-W02-G2 | COUNTRYWIDE HOME LOANS, INC. | 2,580 | \$281,661,387.96 | 53.53% | 1 | \$135,385.64 | N |
| | Unavailable | 2,084 | \$228,338,612.04 | 46.47% | 1 | \$129,294.36 | N |
| Total | | 4,664 | \$510,000,000.00 | 100% | 2 | \$264,680.00 | |
| 2001-W02-G3 | COUNTRYWIDE HOME LOANS, INC. | 2,812 | \$80,777,895.33 | 26.06% | 0 | \$0.00 | N |
| | Unavailable | 8,201 | \$229,222,104.67 | 73.94% | 0 | \$0.00 | N |
| Total | | 11,013 | \$310,000,000.00 | 100% | 0 | \$0.00 | |
| 2001-050-G2 | Unavailable | 4,528 | \$370,217,938.34 | 100% | 0 | \$0.00 | N |
| Total | | 4,528 | \$370,217,938.34 | 100% | 0 | \$0.00 | |
| 2001-T10-G0 | Unavailable | 18,265 | \$1,459,035,651.99 | 100% | 0 | \$0.00 | N |
| Total | | 18,265 | \$1,459,035,651.99 | 100% | 0 | \$0.00 | |
| 2001-W03-G0 | Unavailable | 6,154 | \$443,602,792.82 | 100% | 0 | \$0.00 | N |
| Total | | 6,154 | \$443,602,792.82 | 100% | 0 | \$0.00 | |
| 2001-072-G6 | Unavailable | 474 | \$41,291,127.67 | 100% | 0 | \$0.00 | N |
| Total | | 474 | \$41,291,127.67 | 100% | 0 | \$0.00 | |
| 2001-W04-G1 | COUNTRYWIDE HOME LOANS, INC. | 3,075 | \$402,088,543.73 | 80.24% | 0 | \$0.00 | N |
| | Unavailable | 1,035 | \$87,911,456.27 | 19.76% | 0 | \$0.00 | N |
| Total | | 4,110 | \$490,000,000.00 | 100% | 0 | \$0.00 | |
| 2001-W04-G2 | COUNTRYWIDE HOME LOANS, INC. | 1,659 | \$221,800,331.31 | 47.38% | 0 | \$0.00 | N |
| | Unavailable | 1,990 | \$228,199,668.69 | 52.62% | 1 | \$110,159.25 | N |
| Total | | 3,649 | \$450,000,000.00 | 100% | 1 | \$110,159.25 | |
| 2001-079-G5 | Unavailable | 5,326 | \$453,517,782.02 | 100% | 0 | \$0.00 | N |
| Total | | 5,326 | \$453,517,782.02 | 100% | 0 | \$0.00 | |
| 2001-T12-G1 | Unavailable | 8,238 | \$712,137,483.85 | 100% | 0 | \$0.00 | N |

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|--------------|--|------------------------------|---------------|---------------------------|-------------|----------|---------------------|---|
| Total | | | 8,238 | \$712,137,483.85 | 100% | 0 | \$0.00 | |
| 2001-T12-G2 | | Unavailable | 1,245 | \$108,685,396.00 | 100% | 0 | \$0.00 | N |
| Total | | | 1,245 | \$108,685,396.00 | 100% | 0 | \$0.00 | |
| 2002-T01-G0 | | Unavailable | 9,480 | \$750,815,137.30 | 100% | 0 | \$0.00 | N |
| Total | | | 9,480 | \$750,815,137.30 | 100% | 0 | \$0.00 | |
| 2002-014-G5 | | Unavailable | 4,375 | \$353,093,539.39 | 100% | 0 | \$0.00 | N |
| Total | | | 4,375 | \$353,093,539.39 | 100% | 0 | \$0.00 | |
| 2002-014-G6 | | Unavailable | 165 | \$14,875,731.00 | 100% | 0 | \$0.00 | N |
| Total | | | 165 | \$14,875,731.00 | 100% | 0 | \$0.00 | |
| 2002-T04-G0 | | Unavailable | 14,967 | \$1,237,470,565.13 | 100% | 0 | \$0.00 | N |
| Total | | | 14,967 | \$1,237,470,565.13 | 100% | 0 | \$0.00 | |
| 2002-T06-G2 | | Unavailable | 5,628 | \$477,498,212.78 | 100% | 0 | \$0.00 | N |
| Total | | | 5,628 | \$477,498,212.78 | 100% | 0 | \$0.00 | |
| 2002-T06-G3 | | Unavailable | 696 | \$60,639,607.80 | 100% | 0 | \$0.00 | N |
| Total | | | 696 | \$60,639,607.80 | 100% | 0 | \$0.00 | |
| 2002-W01-G0 | | Unavailable | 8,231 | \$655,866,132.92 | 100% | 0 | \$0.00 | N |
| Total | | | 8,231 | \$655,866,132.92 | 100% | 0 | \$0.00 | |
| 2002-W02-G1 | | COUNTRYWIDE HOME LOANS, INC. | 3,689 | \$503,817,169.14 | 62.2% | 0 | \$0.00 | N |
| | | Unavailable | 2,641 | \$306,182,830.86 | 37.8% | 1 | \$75,837.33 | N |
| Total | | | 6,330 | \$810,000,000.00 | 100% | 1 | \$75,837.33 | |
| 2002-W02-G2 | | COUNTRYWIDE HOME LOANS, INC. | 2,472 | \$347,129,850.51 | 46.91% | 1 | \$247,415.99 | N |
| | | Unavailable | 2,960 | \$392,870,149.49 | 53.09% | 0 | \$0.00 | N |
| Total | | | 5,432 | \$740,000,000.00 | 100% | 1 | \$247,415.99 | |
| 2002-026-G5 | | Unavailable | 4,527 | \$381,048,253.28 | 100% | 0 | \$0.00 | N |
| Total | | | 4,527 | \$381,048,253.28 | 100% | 0 | \$0.00 | |
| 2002-026-G6 | | Unavailable | 341 | \$31,581,595.99 | 100% | 0 | \$0.00 | N |
| Total | | | 341 | \$31,581,595.99 | 100% | 0 | \$0.00 | |
| 2002-026-G7 | | Unavailable | 225 | \$18,849,680.45 | 100% | 0 | \$0.00 | N |
| Total | | | 225 | \$18,849,680.45 | 100% | 0 | \$0.00 | |

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|--------------|------------------------------------|---------------|---------------------------|-------------|----------|---------------------|---|
| 2002-W03-G0 | Unavailable | 9,643 | \$877,316,584.21 | 100% | 0 | \$0.00 | N |
| Total | | 9,643 | \$877,316,584.21 | 100% | 0 | \$0.00 | |
| 2002-033-G10 | Unavailable | 346 | \$29,735,188.30 | 100% | 0 | \$0.00 | N |
| Total | | 346 | \$29,735,188.30 | 100% | 0 | \$0.00 | |
| 2002-033-G8 | Unavailable | 5,381 | \$423,971,163.60 | 100% | 0 | \$0.00 | N |
| Total | | 5,381 | \$423,971,163.60 | 100% | 0 | \$0.00 | |
| 2002-033-G9 | Unavailable | 1,360 | \$137,315,164.50 | 100% | 0 | \$0.00 | N |
| Total | | 1,360 | \$137,315,164.50 | 100% | 0 | \$0.00 | |
| 2002-W04-G1 | Unavailable | 10,129 | \$895,050,927.36 | 100% | 0 | \$0.00 | N |
| Total | | 10,129 | \$895,050,927.36 | 100% | 0 | \$0.00 | |
| 2002-W04-G2 | Unavailable | 1,254 | \$107,656,605.86 | 100% | 0 | \$0.00 | N |
| Total | | 1,254 | \$107,656,605.86 | 100% | 0 | \$0.00 | |
| 2002-W05-G0 | COUNTRYWIDE HOME LOANS, INC. | 1,893 | \$246,143,163.98 | 18.24% | 0 | \$0.00 | N |
| | Unavailable | 7,748 | \$1,103,332,905.45 | 81.76% | 1 | \$264,147.03 | N |
| Total | | 9,641 | \$1,349,476,069.43 | 100% | 1 | \$264,147.03 | |
| 2002-W06-G0 | Unavailable | 14,166 | \$1,232,263,832.72 | 100% | 0 | \$0.00 | N |
| Total | | 14,166 | \$1,232,263,832.72 | 100% | 0 | \$0.00 | |
| 2002-W07-G1 | Unavailable | 6,159 | \$565,835,784.38 | 100% | 0 | \$0.00 | N |
| Total | | 6,159 | \$565,835,784.38 | 100% | 0 | \$0.00 | |
| 2002-W07-G2 | Unavailable | 572 | \$50,395,322.90 | 100% | 0 | \$0.00 | N |
| Total | | 572 | \$50,395,322.90 | 100% | 0 | \$0.00 | |
| 2002-W08-G1 | Unavailable | 3,344 | \$258,961,345.66 | 100% | 0 | \$0.00 | N |
| Total | | 3,344 | \$258,961,345.66 | 100% | 0 | \$0.00 | |
| 2002-W08-G2 | EMC MORTGAGE CORPORATION | 1,698 | \$244,652,908.82 | 100% | 0 | \$0.00 | N |
| Total | | 1,698 | \$244,652,908.82 | 100% | 0 | \$0.00 | |
| 2002-W08-G3 | Unavailable | 374 | \$31,187,480.73 | 100% | 0 | \$0.00 | N |
| Total | | 374 | \$31,187,480.73 | 100% | 0 | \$0.00 | |
| 2002-060-G10 | Unavailable | 671 | \$55,276,157.00 | 100% | 0 | \$0.00 | N |

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|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------------|---|
| Total | | | 671 | \$55,276,157.00 | 100% | 0 | \$0.00 | |
| 2002-060-G8 | | Unavailable | 4,342 | \$366,654,824.39 | 100% | 0 | \$0.00 | N |
| Total | | | 4,342 | \$366,654,824.39 | 100% | 0 | \$0.00 | |
| 2002-060-G9 | | Unavailable | 515 | \$43,094,564.84 | 100% | 0 | \$0.00 | N |
| Total | | | 515 | \$43,094,564.84 | 100% | 0 | \$0.00 | |
| 2002-T12-G1 | | Unavailable | 3,961 | \$320,875,037.74 | 100% | 0 | \$0.00 | N |
| Total | | | 3,961 | \$320,875,037.74 | 100% | 0 | \$0.00 | |
| 2002-T12-G2 | | Unavailable | 661 | \$61,315,489.10 | 100% | 0 | \$0.00 | N |
| Total | | | 661 | \$61,315,489.10 | 100% | 0 | \$0.00 | |
| 2002-W09-G0 | | Unavailable | 5,368 | \$514,397,847.87 | 100% | 0 | \$0.00 | N |
| Total | | | 5,368 | \$514,397,847.87 | 100% | 0 | \$0.00 | |
| 2002-066-G1 | | Unavailable | 7,470 | \$630,636,825.69 | 100% | 0 | \$0.00 | N |
| Total | | | 7,470 | \$630,636,825.69 | 100% | 0 | \$0.00 | |
| 2002-066-G5 | | Unavailable | 1,237 | \$109,219,031.16 | 100% | 0 | \$0.00 | N |
| Total | | | 1,237 | \$109,219,031.16 | 100% | 0 | \$0.00 | |
| 2002-W10-G1 | | Unavailable | 5,001 | \$476,739,032.47 | 100% | 0 | \$0.00 | N |
| Total | | | 5,001 | \$476,739,032.47 | 100% | 0 | \$0.00 | |
| 2002-W10-G2 | | Unavailable | 252 | \$24,918,812.44 | 100% | 0 | \$0.00 | N |
| Total | | | 252 | \$24,918,812.44 | 100% | 0 | \$0.00 | |
| 2002-W11-G1 | | COUNTRYWIDE HOME LOANS, INC. | 1,925 | \$279,808,601.07 | 60.56% | 0 | \$0.00 | N |
| | | Unavailable | 1,344 | \$182,190,693.62 | 39.44% | 0 | \$0.00 | N |
| Total | | | 3,269 | \$461,999,294.69 | 100% | 0 | \$0.00 | |
| 2002-W11-G2 | | COUNTRYWIDE HOME LOANS, INC. | 2,780 | \$389,433,106.05 | 55% | 2 | \$176,550.47 | N |
| | | Unavailable | 2,205 | \$318,566,893.95 | 45% | 0 | \$0.00 | N |
| Total | | | 4,985 | \$708,000,000.00 | 100% | 2 | \$176,550.47 | |
| 2002-080-G4 | | Unavailable | 2,868 | \$265,531,470.23 | 100% | 0 | \$0.00 | N |
| Total | | | 2,868 | \$265,531,470.23 | 100% | 0 | \$0.00 | |
| 2002-T16-G1 | | Unavailable | 7,325 | \$651,521,510.19 | 100% | 0 | \$0.00 | N |
| Total | | | 7,325 | \$651,521,510.19 | 100% | 0 | \$0.00 | |

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|--------------|---------------------------------|--------------|---------------------------|-------------|----------|---------------------|---|
| 2002-T16-G2 | Unavailable | 937 | \$86,237,449.88 | 100% | 0 | \$0.00 | N |
| Total | | 937 | \$86,237,449.88 | 100% | 0 | \$0.00 | |
| 2002-090-G6 | Unavailable | 4,716 | \$428,972,247.68 | 100% | 0 | \$0.00 | N |
| Total | | 4,716 | \$428,972,247.68 | 100% | 0 | \$0.00 | |
| 2002-090-G7 | Unavailable | 981 | \$101,630,908.94 | 100% | 0 | \$0.00 | N |
| Total | | 981 | \$101,630,908.94 | 100% | 0 | \$0.00 | |
| 2002-090-G8 | Unavailable | 620 | \$55,221,189.01 | 100% | 0 | \$0.00 | N |
| Total | | 620 | \$55,221,189.01 | 100% | 0 | \$0.00 | |
| 2002-T18-G1 | Unavailable | 7,756 | \$647,373,612.69 | 100% | 0 | \$0.00 | N |
| Total | | 7,756 | \$647,373,612.69 | 100% | 0 | \$0.00 | |
| 2002-T18-G2 | Unavailable | 1,094 | \$105,842,019.53 | 100% | 0 | \$0.00 | N |
| Total | | 1,094 | \$105,842,019.53 | 100% | 0 | \$0.00 | |
| 2002-T19-G1 | Unavailable | 5,364 | \$478,370,215.42 | 100% | 0 | \$0.00 | N |
| Total | | 5,364 | \$478,370,215.42 | 100% | 0 | \$0.00 | |
| 2002-T19-G2 | Unavailable | 453 | \$44,053,142.01 | 100% | 0 | \$0.00 | N |
| Total | | 453 | \$44,053,142.01 | 100% | 0 | \$0.00 | |
| 2002-W12-G1 | COUNTRYWIDE HOME LOANS, INC. | 1,617 | \$243,188,586.10 | 53.8% | 0 | \$0.00 | N |
| | Unavailable | 1,423 | \$208,811,413.90 | 46.2% | 0 | \$0.00 | N |
| Total | | 3,040 | \$452,000,000.00 | 100% | 0 | \$0.00 | |
| 2002-W12-G2 | COUNTRYWIDE HOME LOANS, INC. | 1,246 | \$184,544,453.76 | 40.03% | 1 | \$220,392.61 | N |
| | Unavailable | 1,788 | \$276,455,262.01 | 59.97% | 2 | \$245,520.67 | N |
| Total | | 3,034 | \$460,999,715.77 | 100% | 3 | \$465,913.28 | |
| 2002-W13-G0 | OPTION ONE MORTGAGE CORPORATION | 7,111 | \$1,000,000,000.00 | 100% | 2 | \$250,832.71 | N |
| Total | | 7,111 | \$1,000,000,000.00 | 100% | 2 | \$250,832.71 | |
| 2003-007-G3 | Unavailable | 2,537 | \$200,957,100.00 | 100% | 0 | \$0.00 | N |
| Total | | 2,537 | \$200,957,100.00 | 100% | 0 | \$0.00 | |
| 2003-007-G5 | Unavailable | 432 | \$32,943,173.09 | 100% | 0 | \$0.00 | N |

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|--------------|--|---------------------------------------|---------------|---------------------------|-------------|----------|---------------|---|
| Total | | | 432 | \$32,943,173.09 | 100% | 0 | \$0.00 | |
| 2003-W01-G0 | | Unavailable | 16,314 | \$1,500,243,870.90 | 100% | 0 | \$0.00 | N |
| Total | | | 16,314 | \$1,500,243,870.90 | 100% | 0 | \$0.00 | |
| 2003-W02-G1 | | Unavailable | 10,470 | \$915,682,394.01 | 100% | 0 | \$0.00 | N |
| Total | | | 10,470 | \$915,682,394.01 | 100% | 0 | \$0.00 | |
| 2003-W02-G2 | | Unavailable | 10,557 | \$1,021,946,020.60 | 100% | 0 | \$0.00 | N |
| Total | | | 10,557 | \$1,021,946,020.60 | 100% | 0 | \$0.00 | |
| 2003-018-G8 | | Unavailable | 2,414 | \$205,223,579.79 | 100% | 0 | \$0.00 | N |
| Total | | | 2,414 | \$205,223,579.79 | 100% | 0 | \$0.00 | |
| 2003-W03-G1 | | Unavailable | 7,337 | \$637,803,013.47 | 100% | 0 | \$0.00 | N |
| Total | | | 7,337 | \$637,803,013.47 | 100% | 0 | \$0.00 | |
| 2003-W03-G2 | | Unavailable | 1,922 | \$199,439,902.78 | 100% | 0 | \$0.00 | N |
| Total | | | 1,922 | \$199,439,902.78 | 100% | 0 | \$0.00 | |
| 2003-026-G12 | | EMC MORTGAGE CORPORATION | 682 | \$105,386,429.21 | 100% | 0 | \$0.00 | N |
| Total | | | 682 | \$105,386,429.21 | 100% | 0 | \$0.00 | |
| 2003-W04-G0 | | Unavailable | 11,506 | \$1,084,060,973.48 | 100% | 0 | \$0.00 | N |
| Total | | | 11,506 | \$1,084,060,973.48 | 100% | 0 | \$0.00 | |
| 2003-034-G16 | | Unavailable | 4,315 | \$368,588,442.56 | 100% | 0 | \$0.00 | N |
| Total | | | 4,315 | \$368,588,442.56 | 100% | 0 | \$0.00 | |
| 2003-W05-G0 | | AMERIQUEST MORTGAGE CORPORATION | 4,815 | \$784,615,932.71 | 99.81% | 0 | \$0.00 | N |
| | | Unavailable | 12 | \$1,513,759.98 | 0.19% | 0 | \$0.00 | N |
| Total | | | 4,827 | \$786,129,692.69 | 100% | 0 | \$0.00 | |
| 2003-W06-G1 | | Unavailable | 5,094 | \$516,448,463.99 | 100% | 0 | \$0.00 | N |
| Total | | | 5,094 | \$516,448,463.99 | 100% | 0 | \$0.00 | |
| 2003-W06-G2 | | Unavailable | 4,649 | \$434,661,418.68 | 100% | 0 | \$0.00 | N |
| Total | | | 4,649 | \$434,661,418.68 | 100% | 0 | \$0.00 | |
| 2003-W06-G3 | | Unavailable | 4,800 | \$445,175,886.79 | 100% | 0 | \$0.00 | N |
| Total | | | 4,800 | \$445,175,886.79 | 100% | 0 | \$0.00 | |

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|--------------|--|---------------------------------------|--------------|-------------------------|-------------|----------|---------------|---|
| 2003-W06-G4 | | Unavailable | 3,770 | \$333,385,897.46 | 100% | 0 | \$0.00 | N |
| Total | | | 3,770 | \$333,385,897.46 | 100% | 0 | \$0.00 | |
| 2003-W06-G5 | | Unavailable | 4,103 | \$288,919,318.82 | 100% | 0 | \$0.00 | N |
| Total | | | 4,103 | \$288,919,318.82 | 100% | 0 | \$0.00 | |
| 2003-W06-G6 | | Unavailable | 2,014 | \$180,655,244.29 | 100% | 0 | \$0.00 | N |
| Total | | | 2,014 | \$180,655,244.29 | 100% | 0 | \$0.00 | |
| 2003-049-G6 | | EMC MORTGAGE CORPORATION | 1,191 | \$172,562,173.48 | 100% | 0 | \$0.00 | N |
| Total | | | 1,191 | \$172,562,173.48 | 100% | 0 | \$0.00 | |
| 2003-049-G8 | | EMC MORTGAGE CORPORATION | 437 | \$67,089,692.24 | 100% | 0 | \$0.00 | N |
| Total | | | 437 | \$67,089,692.24 | 100% | 0 | \$0.00 | |
| 2003-W08-G1 | | Unavailable | 7,690 | \$752,964,563.33 | 100% | 0 | \$0.00 | N |
| Total | | | 7,690 | \$752,964,563.33 | 100% | 0 | \$0.00 | |
| 2003-W08-G2 | | Unavailable | 2,359 | \$203,390,980.51 | 100% | 0 | \$0.00 | N |
| Total | | | 2,359 | \$203,390,980.51 | 100% | 0 | \$0.00 | |
| 2003-W08-G3 | | Unavailable | 2,420 | \$184,296,394.12 | 100% | 0 | \$0.00 | N |
| Total | | | 2,420 | \$184,296,394.12 | 100% | 0 | \$0.00 | |
| 2003-W08-G4 | | Unavailable | 1,441 | \$135,923,604.59 | 100% | 0 | \$0.00 | N |
| Total | | | 1,441 | \$135,923,604.59 | 100% | 0 | \$0.00 | |
| 2003-063-G10 | | Unavailable | 167 | \$14,450,918.09 | 100% | 0 | \$0.00 | N |
| Total | | | 167 | \$14,450,918.09 | 100% | 0 | \$0.00 | |
| 2003-063-G5 | | Unavailable | 2,559 | \$199,551,830.88 | 100% | 0 | \$0.00 | N |
| Total | | | 2,559 | \$199,551,830.88 | 100% | 0 | \$0.00 | |
| 2003-W09-G0 | | AMERIQUEST MORTGAGE CORPORATION | 3,491 | \$591,741,140.55 | 98.62% | 0 | \$0.00 | N |
| | | Unavailable | 62 | \$8,257,971.55 | 1.38% | 0 | \$0.00 | N |
| Total | | | 3,553 | \$599,999,112.10 | 100% | 0 | \$0.00 | |
| 2003-W10-G1 | | Unavailable | 6,646 | \$559,277,672.46 | 100% | 0 | \$0.00 | N |
| Total | | | 6,646 | \$559,277,672.46 | 100% | 0 | \$0.00 | |

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|--------------|--|--------------------------------|---------------|-------------------------|-------------|-----------|-----------------------|---|
| 2003-W10-G2 | | Unavailable | 1,516 | \$138,261,498.80 | 100% | 0 | \$0.00 | N |
| Total | | | 1,516 | \$138,261,498.80 | 100% | 0 | \$0.00 | |
| 2003-W10-G3 | | Unavailable | 7,206 | \$684,666,932.66 | 100% | 0 | \$0.00 | N |
| Total | | | 7,206 | \$684,666,932.66 | 100% | 0 | \$0.00 | |
| 2003-W11-G1 | | LEHMAN BROTHERS HOLDINGS, INC. | 1,296 | \$223,489,607.66 | 100% | 2 | \$187,532.38 | N |
| Total | | | 1,296 | \$223,489,607.66 | 100% | 2 | \$187,532.38 | |
| 2003-W11-G2 | | LEHMAN BROTHERS HOLDINGS, INC. | 1,583 | \$240,982,454.71 | 100% | 13 | \$1,632,867.98 | N |
| Total | | | 1,583 | \$240,982,454.71 | 100% | 13 | \$1,632,867.98 | |
| 2003-W12-G1 | | Unavailable | 9,708 | \$956,866,399.87 | 100% | 0 | \$0.00 | N |
| Total | | | 9,708 | \$956,866,399.87 | 100% | 0 | \$0.00 | |
| 2003-W12-G2 | | Unavailable | 10,993 | \$967,714,514.45 | 100% | 0 | \$0.00 | N |
| Total | | | 10,993 | \$967,714,514.45 | 100% | 0 | \$0.00 | |
| 2003-W12-G3 | | Unavailable | 1,090 | \$106,040,754.10 | 100% | 0 | \$0.00 | N |
| Total | | | 1,090 | \$106,040,754.10 | 100% | 0 | \$0.00 | |
| 2003-W13-G1 | | COUNTRYWIDE HOME LOANS, INC. | 1,548 | \$228,828,101.80 | 55.41% | 1 | \$239,566.90 | N |
| | | Unavailable | 1,276 | \$184,171,898.20 | 44.59% | 2 | \$136,284.41 | N |
| Total | | | 2,824 | \$413,000,000.00 | 100% | 3 | \$375,851.31 | |
| 2003-W13-G2 | | COUNTRYWIDE HOME LOANS, INC. | 1,226 | \$189,333,598.61 | 37.12% | 0 | \$0.00 | N |
| | | Unavailable | 1,971 | \$320,666,401.39 | 62.88% | 3 | \$357,888.60 | N |
| Total | | | 3,197 | \$510,000,000.00 | 100% | 3 | \$357,888.60 | |
| 2003-089-G8 | | Unavailable | 1,354 | \$115,383,552.04 | 100% | 0 | \$0.00 | N |
| Total | | | 1,354 | \$115,383,552.04 | 100% | 0 | \$0.00 | |
| 2003-W14-G1 | | Unavailable | 6,103 | \$558,132,466.41 | 100% | 0 | \$0.00 | N |
| Total | | | 6,103 | \$558,132,466.41 | 100% | 0 | \$0.00 | |
| 2003-W14-G2 | | Unavailable | 618 | \$61,897,836.91 | 100% | 0 | \$0.00 | N |

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|--------------|--|------------------------------|--------------|-------------------------|-------------|----------|---------------------|---|
| Total | | | 618 | \$61,897,836.91 | 100% | 0 | \$0.00 | |
| 2003-W15-G1 | | Unavailable | 956 | \$98,847,775.04 | 100% | 0 | \$0.00 | N |
| Total | | | 956 | \$98,847,775.04 | 100% | 0 | \$0.00 | |
| 2003-W15-G2 | | Unavailable | 5,093 | \$457,918,662.95 | 100% | 0 | \$0.00 | N |
| Total | | | 5,093 | \$457,918,662.95 | 100% | 0 | \$0.00 | |
| 2003-W15-G3 | | Unavailable | 510 | \$52,179,412.31 | 100% | 0 | \$0.00 | N |
| Total | | | 510 | \$52,179,412.31 | 100% | 0 | \$0.00 | |
| 2003-W16-G1 | | COUNTRYWIDE HOME LOANS, INC. | 2,877 | \$448,891,499.83 | 55.9% | 1 | \$40,269.21 | N |
| | | Unavailable | 2,314 | \$355,108,500.17 | 44.1% | 2 | \$110,430.88 | N |
| Total | | | 5,191 | \$804,000,000.00 | 100% | 3 | \$150,700.09 | |
| 2003-W16-G2 | | COUNTRYWIDE HOME LOANS, INC. | 2,039 | \$312,384,921.30 | 40.55% | 2 | \$326,825.68 | N |
| | | Unavailable | 2,733 | \$458,615,078.70 | 59.45% | 1 | \$206,802.09 | N |
| Total | | | 4,772 | \$771,000,000.00 | 100% | 3 | \$533,627.77 | |
| 2003-W17-G1 | | Unavailable | 9,739 | \$821,501,807.41 | 100% | 0 | \$0.00 | N |
| Total | | | 9,739 | \$821,501,807.41 | 100% | 0 | \$0.00 | |
| 2003-W18-G1 | | Unavailable | 6,915 | \$640,813,275.46 | 100% | 0 | \$0.00 | N |
| Total | | | 6,915 | \$640,813,275.46 | 100% | 0 | \$0.00 | |
| 2003-W18-G2 | | Unavailable | 1,190 | \$114,054,635.86 | 100% | 0 | \$0.00 | N |
| Total | | | 1,190 | \$114,054,635.86 | 100% | 0 | \$0.00 | |
| 2003-W19-G1 | | Unavailable | 7,381 | \$679,262,648.82 | 100% | 0 | \$0.00 | N |
| Total | | | 7,381 | \$679,262,648.82 | 100% | 0 | \$0.00 | |
| 2003-W19-G2 | | Unavailable | 690 | \$66,210,564.35 | 100% | 0 | \$0.00 | N |
| Total | | | 690 | \$66,210,564.35 | 100% | 0 | \$0.00 | |
| 2004-W01-G1 | | Unavailable | 4,042 | \$411,538,318.00 | 100% | 0 | \$0.00 | N |
| Total | | | 4,042 | \$411,538,318.00 | 100% | 0 | \$0.00 | |
| 2004-W01-G2 | | Unavailable | 8,422 | \$692,845,307.47 | 100% | 0 | \$0.00 | N |
| Total | | | 8,422 | \$692,845,307.47 | 100% | 0 | \$0.00 | |
| 2004-W01-G3 | | Unavailable | 650 | \$63,333,650.99 | 100% | 0 | \$0.00 | N |
| Total | | | 650 | \$63,333,650.99 | 100% | 0 | \$0.00 | |

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|--------------|-------------|--------------|-------------------------|-------------|----------|---------------|---|
| 2004-T01-G1 | Unavailable | 9,207 | \$853,982,153.34 | 100% | 0 | \$0.00 | N |
| Total | | 9,207 | \$853,982,153.34 | 100% | 0 | \$0.00 | |
| 2004-T01-G2 | Unavailable | 1,363 | \$120,776,322.18 | 100% | 0 | \$0.00 | N |
| Total | | 1,363 | \$120,776,322.18 | 100% | 0 | \$0.00 | |
| 2004-W02-G1 | Unavailable | 3,848 | \$411,754,976.47 | 100% | 0 | \$0.00 | N |
| Total | | 3,848 | \$411,754,976.47 | 100% | 0 | \$0.00 | |
| 2004-W02-G2 | Unavailable | 4,137 | \$369,779,959.71 | 100% | 0 | \$0.00 | N |
| Total | | 4,137 | \$369,779,959.71 | 100% | 0 | \$0.00 | |
| 2004-W02-G3 | Unavailable | 1,409 | \$130,469,691.06 | 100% | 0 | \$0.00 | N |
| Total | | 1,409 | \$130,469,691.06 | 100% | 0 | \$0.00 | |
| 2004-W02-G4 | Unavailable | 1,647 | \$154,827,649.37 | 100% | 0 | \$0.00 | N |
| Total | | 1,647 | \$154,827,649.37 | 100% | 0 | \$0.00 | |
| 2004-W02-G5 | Unavailable | 5,745 | \$488,535,895.81 | 100% | 0 | \$0.00 | N |
| Total | | 5,745 | \$488,535,895.81 | 100% | 0 | \$0.00 | |
| 2004-W03-G1 | Unavailable | 3,173 | \$480,005,667.84 | 100% | 0 | \$0.00 | N |
| Total | | 3,173 | \$480,005,667.84 | 100% | 0 | \$0.00 | |
| 2004-W03-G2 | Unavailable | 2,281 | \$355,002,993.59 | 100% | 0 | \$0.00 | N |
| Total | | 2,281 | \$355,002,993.59 | 100% | 0 | \$0.00 | |
| 2004-W03-G3 | Unavailable | 603 | \$110,002,814.37 | 100% | 0 | \$0.00 | N |
| Total | | 603 | \$110,002,814.37 | 100% | 0 | \$0.00 | |
| 2004-T02-G1 | Unavailable | 7,795 | \$691,533,173.59 | 100% | 0 | \$0.00 | N |
| Total | | 7,795 | \$691,533,173.59 | 100% | 0 | \$0.00 | |
| 2004-T02-G2 | Unavailable | 820 | \$76,939,786.21 | 100% | 0 | \$0.00 | N |
| Total | | 820 | \$76,939,786.21 | 100% | 0 | \$0.00 | |
| 2004-W04-G1 | Unavailable | 2,159 | \$300,008,454.20 | 100% | 0 | \$0.00 | N |
| Total | | 2,159 | \$300,008,454.20 | 100% | 0 | \$0.00 | |
| 2004-W04-G2 | Unavailable | 1,264 | \$200,020,879.49 | 100% | 0 | \$0.00 | N |
| Total | | 1,264 | \$200,020,879.49 | 100% | 0 | \$0.00 | |
| 2004-W05-G0 | Unavailable | 2,863 | \$250,783,293.97 | 100% | 0 | \$0.00 | N |
| Total | | 2,863 | \$250,783,293.97 | 100% | 0 | \$0.00 | |

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|--------------|--------------------------------|--------------|-------------------------|-------------|----------|---------------|---|
| 2004-T03-G1 | Unavailable | 5,677 | \$523,341,449.99 | 100% | 0 | \$0.00 | N |
| Total | | 5,677 | \$523,341,449.99 | 100% | 0 | \$0.00 | |
| 2004-T03-G2 | Unavailable | 483 | \$45,404,482.66 | 100% | 0 | \$0.00 | N |
| Total | | 483 | \$45,404,482.66 | 100% | 0 | \$0.00 | |
| 2004-W06-G1 | Unavailable | 1,924 | \$299,746,966.59 | 100% | 0 | \$0.00 | N |
| Total | | 1,924 | \$299,746,966.59 | 100% | 0 | \$0.00 | |
| 2004-W06-G2 | Unavailable | 611 | \$103,405,200.90 | 100% | 0 | \$0.00 | N |
| Total | | 611 | \$103,405,200.90 | 100% | 0 | \$0.00 | |
| 2004-W06-G3 | Unavailable | 3,366 | \$552,351,959.84 | 100% | 0 | \$0.00 | N |
| Total | | 3,366 | \$552,351,959.84 | 100% | 0 | \$0.00 | |
| 2004-W07-G1 | LEHMAN BROTHERS HOLDINGS, INC. | 1,113 | \$166,527,650.93 | 100% | 0 | \$0.00 | N |
| Total | | 1,113 | \$166,527,650.93 | 100% | 0 | \$0.00 | |
| 2004-W07-G2 | LEHMAN BROTHERS HOLDINGS, INC. | 450 | \$77,545,602.46 | 100% | 0 | \$0.00 | N |
| Total | | 450 | \$77,545,602.46 | 100% | 0 | \$0.00 | |
| 2004-W08-G1 | Unavailable | 4,914 | \$477,968,659.20 | 100% | 0 | \$0.00 | N |
| Total | | 4,914 | \$477,968,659.20 | 100% | 0 | \$0.00 | |
| 2004-W08-G2 | Unavailable | 2,173 | \$204,434,031.83 | 100% | 0 | \$0.00 | N |
| Total | | 2,173 | \$204,434,031.83 | 100% | 0 | \$0.00 | |
| 2004-W08-G3 | Unavailable | 4,486 | \$320,210,816.40 | 100% | 0 | \$0.00 | N |
| Total | | 4,486 | \$320,210,816.40 | 100% | 0 | \$0.00 | |
| 2004-W08-G4 | Unavailable | 650 | \$61,392,633.08 | 100% | 0 | \$0.00 | N |
| Total | | 650 | \$61,392,633.08 | 100% | 0 | \$0.00 | |
| 2004-W09-G1 | Unavailable | 2,199 | \$227,325,003.09 | 100% | 0 | \$0.00 | N |
| Total | | 2,199 | \$227,325,003.09 | 100% | 0 | \$0.00 | |
| 2004-W09-G2 | Unavailable | 2,880 | \$223,576,872.36 | 100% | 0 | \$0.00 | N |
| Total | | 2,880 | \$223,576,872.36 | 100% | 0 | \$0.00 | |

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|--------------|-------------|--------------|-------------------------|-------------|----------|---------------|---|
| 2004-W09-G3 | Unavailable | 455 | \$43,376,217.94 | 100% | 0 | \$0.00 | N |
| Total | | 455 | \$43,376,217.94 | 100% | 0 | \$0.00 | |
| 2004-W10-G1 | Unavailable | 1,441 | \$252,767,160.46 | 100% | 0 | \$0.00 | N |
| Total | | 1,441 | \$252,767,160.46 | 100% | 0 | \$0.00 | |
| 2004-W10-G2 | Unavailable | 1,310 | \$203,215,284.31 | 100% | 0 | \$0.00 | N |
| Total | | 1,310 | \$203,215,284.31 | 100% | 0 | \$0.00 | |
| 2004-W10-G3 | Unavailable | 2,924 | \$411,313,791.14 | 100% | 0 | \$0.00 | N |
| Total | | 2,924 | \$411,313,791.14 | 100% | 0 | \$0.00 | |
| 2004-W11-G1 | Unavailable | 6,524 | \$582,609,305.74 | 100% | 0 | \$0.00 | N |
| Total | | 6,524 | \$582,609,305.74 | 100% | 0 | \$0.00 | |
| 2004-W11-G2 | Unavailable | 697 | \$63,335,654.02 | 100% | 0 | \$0.00 | N |
| Total | | 697 | \$63,335,654.02 | 100% | 0 | \$0.00 | |
| 2004-W12-G1 | Unavailable | 4,574 | \$398,727,840.92 | 100% | 0 | \$0.00 | N |
| Total | | 4,574 | \$398,727,840.92 | 100% | 0 | \$0.00 | |
| 2004-W12-G2 | Unavailable | 457 | \$47,757,786.31 | 100% | 0 | \$0.00 | N |
| Total | | 457 | \$47,757,786.31 | 100% | 0 | \$0.00 | |
| 2004-W13-G0 | Unavailable | 1,578 | \$249,997,267.00 | 100% | 0 | \$0.00 | N |
| Total | | 1,578 | \$249,997,267.00 | 100% | 0 | \$0.00 | |
| 2004-W14-G1 | Unavailable | 2,838 | \$265,107,315.98 | 100% | 0 | \$0.00 | N |
| Total | | 2,838 | \$265,107,315.98 | 100% | 0 | \$0.00 | |
| 2004-W14-G2 | Unavailable | 245 | \$17,026,030.51 | 100% | 0 | \$0.00 | N |
| Total | | 245 | \$17,026,030.51 | 100% | 0 | \$0.00 | |
| 2004-W14-G3 | Unavailable | 106 | \$6,363,310.90 | 100% | 0 | \$0.00 | N |
| Total | | 106 | \$6,363,310.90 | 100% | 0 | \$0.00 | |
| 2004-W15-G1 | Unavailable | 2,021 | \$179,850,466.00 | 100% | 0 | \$0.00 | N |
| Total | | 2,021 | \$179,850,466.00 | 100% | 0 | \$0.00 | |
| 2004-W15-G2 | Unavailable | 2,085 | \$188,081,830.00 | 100% | 0 | \$0.00 | N |
| Total | | 2,085 | \$188,081,830.00 | 100% | 0 | \$0.00 | |
| 2004-W15-G3 | Unavailable | 1,179 | \$115,528,770.00 | 100% | 0 | \$0.00 | N |
| Total | | 1,179 | \$115,528,770.00 | 100% | 0 | \$0.00 | |

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|--------------|-------------|--------------|-------------------------|-------------|----------|---------------|---|
| 2005-W01-G1 | Unavailable | 4,860 | \$398,409,360.94 | 100% | 0 | \$0.00 | N |
| Total | | 4,860 | \$398,409,360.94 | 100% | 0 | \$0.00 | |
| 2005-W01-G2 | Unavailable | 329 | \$31,496,822.24 | 100% | 0 | \$0.00 | N |
| Total | | 329 | \$31,496,822.24 | 100% | 0 | \$0.00 | |
| 2005-W02-G0 | Unavailable | 3,135 | \$578,859,590.00 | 100% | 0 | \$0.00 | N |
| Total | | 3,135 | \$578,859,590.00 | 100% | 0 | \$0.00 | |
| 2005-M01-G0 | Unavailable | 28 | \$80,465,879.09 | 100% | 0 | \$0.00 | N |
| Total | | 28 | \$80,465,879.09 | 100% | 0 | \$0.00 | |
| 2005-W03-G1 | Unavailable | 1,437 | \$90,256,702.65 | 100% | 0 | \$0.00 | N |
| Total | | 1,437 | \$90,256,702.65 | 100% | 0 | \$0.00 | |
| 2005-W03-G2 | Unavailable | 4,263 | \$398,185,996.88 | 100% | 0 | \$0.00 | N |
| Total | | 4,263 | \$398,185,996.88 | 100% | 0 | \$0.00 | |
| 2005-W03-G3 | Unavailable | 886 | \$88,080,465.23 | 100% | 0 | \$0.00 | N |
| Total | | 886 | \$88,080,465.23 | 100% | 0 | \$0.00 | |
| 2005-W04-G1 | Unavailable | 1,963 | \$151,523,498.09 | 100% | 0 | \$0.00 | N |
| Total | | 1,963 | \$151,523,498.09 | 100% | 0 | \$0.00 | |
| 2005-W04-G2 | Unavailable | 4,949 | \$422,991,292.14 | 100% | 0 | \$0.00 | N |
| Total | | 4,949 | \$422,991,292.14 | 100% | 0 | \$0.00 | |
| 2005-W04-G3 | Unavailable | 710 | \$68,594,774.77 | 100% | 0 | \$0.00 | N |
| Total | | 710 | \$68,594,774.77 | 100% | 0 | \$0.00 | |
| 2006-W01-G1 | Unavailable | 3,502 | \$228,265,054.34 | 100% | 0 | \$0.00 | N |
| Total | | 3,502 | \$228,265,054.34 | 100% | 0 | \$0.00 | |
| 2006-W01-G2 | Unavailable | 3,638 | \$313,476,935.30 | 100% | 0 | \$0.00 | N |
| Total | | 3,638 | \$313,476,935.30 | 100% | 0 | \$0.00 | |
| 2006-W01-G3 | Unavailable | 703 | \$69,628,424.92 | 100% | 0 | \$0.00 | N |
| Total | | 703 | \$69,628,424.92 | 100% | 0 | \$0.00 | |
| 2006-W02-G1 | Unavailable | 3,350 | \$306,972,608.61 | 100% | 0 | \$0.00 | N |
| Total | | 3,350 | \$306,972,608.61 | 100% | 0 | \$0.00 | |
| 2006-W02-G2 | Unavailable | 227 | \$22,492,943.84 | 100% | 0 | \$0.00 | N |
| Total | | 227 | \$22,492,943.84 | 100% | 0 | \$0.00 | |

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|--------------|--------------------------------|--------------|-------------------------|-------------|-----------|------------------------|---|
| 2006-M02-G1 | Unavailable | 29 | \$99,217,988.82 | 100% | 0 | \$0.00 | N |
| Total | | 29 | \$99,217,988.82 | 100% | 0 | \$0.00 | |
| 2006-M02-G2 | Unavailable | 74 | \$103,779,851.63 | 100% | 0 | \$0.00 | N |
| Total | | 74 | \$103,779,851.63 | 100% | 0 | \$0.00 | |
| 2006-W03-G1 | Unavailable | 3,323 | \$311,552,483.77 | 100% | 0 | \$0.00 | N |
| Total | | 3,323 | \$311,552,483.77 | 100% | 0 | \$0.00 | |
| 2006-W03-G2 | Unavailable | 603 | \$52,794,563.37 | 100% | 0 | \$0.00 | N |
| Total | | 603 | \$52,794,563.37 | 100% | 0 | \$0.00 | |
| 2006-W03-G3 | Unavailable | 544 | \$50,421,920.44 | 100% | 0 | \$0.00 | N |
| Total | | 544 | \$50,421,920.44 | 100% | 0 | \$0.00 | |
| 2007-W01-G0 | Unavailable | 4,467 | \$446,379,797.06 | 100% | 0 | \$0.00 | N |
| Total | | 4,467 | \$446,379,797.06 | 100% | 0 | \$0.00 | |
| 2007-W02-G0 | LEHMAN BROTHERS HOLDINGS, INC. | 13 | \$2,517,246.46 | 0.65% | 0 | \$0.00 | N |
| | Unavailable | 1,923 | \$386,257,975.64 | 99.35% | 22 | \$4,445,553.14 | N |
| Total | | 1,936 | \$388,775,222.10 | 100% | 22 | \$4,445,553.14 | |
| 2007-W03-G0 | LEHMAN BROTHERS HOLDINGS, INC. | 20 | \$4,339,649.27 | 2.65% | 0 | \$0.00 | N |
| | Unavailable | 814 | \$159,536,726.44 | 97.35% | 27 | \$5,981,428.55 | N |
| Total | | 834 | \$163,876,375.71 | 100% | 27 | \$5,981,428.55 | |
| 2007-W04-G0 | INDYMAC BANK, FSB | 59 | \$15,421,388.66 | 1.61% | 0 | \$0.00 | N |
| | Unavailable | 4,694 | \$942,989,993.82 | 98.39% | 74 | \$16,220,711.70 | N |
| Total | | 4,753 | \$958,411,382.48 | 100% | 74 | \$16,220,711.70 | |
| 2007-W05-G0 | Unavailable | 651 | \$138,740,871.16 | 100% | 40 | \$9,765,323.64 | N |
| Total | | 651 | \$138,740,871.16 | 100% | 40 | \$9,765,323.64 | |
| 2007-W06-G1 | LEHMAN BROTHERS HOLDINGS, INC. | 7 | \$1,399,486.56 | 0.71% | 0 | \$0.00 | N |
| | Unavailable | 965 | \$195,947,834.44 | 99.29% | 43 | \$9,291,937.58 | N |
| Total | | 972 | \$197,347,321.00 | 100% | 43 | \$9,291,937.58 | |

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|--------------|--------------------------------|--------------|-------------------------|-------------|-----------|------------------------|---|
| 2007-W06-G2 | LEHMAN BROTHERS HOLDINGS, INC. | 242 | \$45,324,131.97 | 14.43% | 3 | \$774,998.76 | N |
| | Unavailable | 1,494 | \$274,992,367.03 | 85.57% | 40 | \$8,603,754.95 | N |
| Total | | 1,736 | \$320,316,499.00 | 100% | 43 | \$9,378,753.71 | |
| 2007-W07-G0 | INDYMAC BANK, FSB | 55 | \$13,755,369.81 | 3.41% | 0 | \$0.00 | N |
| | LEHMAN BROTHERS HOLDINGS, INC. | 113 | \$18,066,896.33 | 4.48% | 2 | \$761,074.43 | N |
| | Unavailable | 1,909 | \$371,305,704.55 | 92.11% | 37 | \$8,797,908.20 | N |
| Total | | 2,077 | \$403,127,970.69 | 100% | 39 | \$9,558,982.63 | |
| 2007-W09-G0 | LEHMAN BROTHERS HOLDINGS, INC. | 18 | \$3,474,115.37 | 1.34% | 0 | \$0.00 | N |
| | Unavailable | 1,250 | \$255,570,586.06 | 98.66% | 97 | \$23,308,549.20 | N |
| Total | | 1,268 | \$259,044,701.43 | 100% | 97 | \$23,308,549.20 | |
| 2007-W08-G1 | INDYMAC BANK, FSB | 53 | \$14,483,658.83 | 5.56% | 0 | \$0.00 | N |
| | LEHMAN BROTHERS HOLDINGS, INC. | 344 | \$40,281,058.03 | 15.48% | 6 | \$940,544.21 | N |
| | Unavailable | 974 | \$205,516,257.57 | 78.96% | 24 | \$5,065,182.56 | N |
| Total | | 1,371 | \$260,280,974.43 | 100% | 30 | \$6,005,726.77 | |
| 2007-W08-G2 | INDYMAC BANK, FSB | 16 | \$3,031,046.62 | 2.45% | 0 | \$0.00 | N |
| | Unavailable | 614 | \$120,886,180.00 | 97.55% | 0 | \$0.00 | N |
| Total | | 630 | \$123,917,226.62 | 100% | 0 | \$0.00 | |
| 2007-W10-G1 | Unavailable | 1,307 | \$124,911,425.03 | 100% | 0 | \$0.00 | N |
| Total | | 1,307 | \$124,911,425.03 | 100% | 0 | \$0.00 | |
| 2007-W10-G2 | Unavailable | 1,380 | \$129,355,260.21 | 100% | 0 | \$0.00 | N |
| Total | | 1,380 | \$129,355,260.21 | 100% | 0 | \$0.00 | |
| 2007-W10-G3 | Unavailable | 524 | \$55,249,820.56 | 100% | 0 | \$0.00 | N |
| Total | | 524 | \$55,249,820.56 | 100% | 0 | \$0.00 | |

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|--------------|-------------|-------------------|-------------------------------|-------------|---------------|---------------------------|---|
| 2007-106-G3 | Unavailable | 481 | \$102,083,364.79 | 100% | 27 | \$6,945,345.83 | N |
| Total | | 481 | \$102,083,364.79 | 100% | 27 | \$6,945,345.83 | |
| 2009-W01-G0 | Unavailable | 4,674 | \$407,360,118.69 | 100% | 0 | \$0.00 | N |
| Total | | 4,674 | \$407,360,118.69 | 100% | 0 | \$0.00 | |
| TOTAL | | 811,115 | \$78,704,386,866.66 | | 485 | \$106,158,935.47 | |
| TOTAL | | 57,461,574 | \$9,716,883,445,304.73 | | 27,367 | \$5,689,732,495.05 | |

SEC Rule 15Ga-1 Methodology Statement

Fannie Mae is filing this report in compliance with SEC Rule 15Ga-1. The following information is

Fannie Mae filed its initial report in compliance with SEC Rule 15Ga-1 as of February 14, 2012. (set forth below) outstanding as of December 31, 2011 and included all activities between and including the reporting period Fannie Mae against the seller of the related mortgage loans (including activities in such period) for breaches of representations and warranties related to such mortgage loans.

In accordance with Rule 15Ga-1, Fannie Mae is filing a report on a quarterly basis approximately the number of securities (with those exceptions as set forth below) outstanding at the beginning of that calendar quarter and the number of repurchase demands made by Fannie Mae against the seller of the related mortgage loans (including activities in such period) for breaches of representations and warranties related to such mortgage loans.

Because the report does not include information related to the origination date of a loan, market value of securities based on when the report was filed. In order to determine the issue date of an MBS, Fannie Mae will use Fannie Mae's website or utilize another third-party data source. Fannie Mae also provides the originator information in the Prospectus Supplement for each issuance of MBS Securities.

Fannie Mae engages in a variety of practices with respect to mortgage loans where there are breaches of representations and warranties. Fannie Mae may repurchase mortgage loans from a Fannie Mae trust if it determines that there has been a breach of representation and warranty by the seller of the mortgage loan to reimburse Fannie Mae for the settlement of such demand, as agreed to by the seller and Fannie Mae. Each such repurchase demand is based on (i) whether the mortgage asset in question is in the related Fannie Mae trust at the time of the report and 10-Q SEC filings, the first receipt date, as captured in Fannie Mae's systems, is used to determine the date of the repurchase demand.

The report will not include percentage calculations for most fields. Because Fannie Mae routinely repurchases mortgage loans from the related Fannie Mae trust, such percentages would tend to overstate (and understate) the number of mortgage loans subject to a repurchase demand. Fannie Mae will provide the number of mortgage loans and the percentage of mortgage loans subject to a repurchase demand.

Breaches of representations and warranties generally relate to the underwriting of a mortgage loan or (ii) servicing violations. The report includes repurchase demands related not only to underwriting breaches but also to servicing violations. The report includes all breaches of representation and warranty where Fannie Mae is seeking a remedy, and does not include such deficiencies. For example, a mortgage loan seller may inadvertently include a fixed-rate mortgage loan in a Fannie Mae trust that does not meet Fannie Mae underwriting requirements, but Fannie Mae nevertheless has the right to demand repurchase of such mortgage loan and warranty that such mortgage loan bears an adjustable rate.

This report includes only those Fannie Mae mortgage securities where Fannie Mae has the right in the mortgage loan to demand repurchase of such mortgage loan and warranty. These securities typically include Fannie Mae single-family MBS, Fannie Mae commercial MBS, Fannie Mae securities, including Megas, Stripped Mortgage-Backed Securities, most REMIC Securities and other securities.

As described above, the mortgage loans may not necessarily be in the related Fannie Mae trust at the time of the report. Mortgage loans that are repurchased prior to the actual repurchase will not be reflected in subsequent reports. The data is commingled throughout the report and structured products (such as REMICs) reported at the end of the report. Fannie Mae reports data at a deal-group level. As the deal-groups pay off, the data will be removed from subsequent reports.

The term "Total Assets by Originator" presents, by originator, the number and issue date principal

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term "originator" is the party that funded the mortgage loan in question. It is common practice they originate to third parties, who aggregate such mortgage loans from multiple originators and rather than with the originators, Fannie Mae had not, prior to November 2012, obtained the names years after issuance) would be prohibitively expensive. Consequently, where Fannie Mae does not the identity of such originator, but will list the originator as "Unavailable" in such cases. Fannie Mae the seller (which party is frequently not the originator) of the mortgage loans who has made the loans in the event of a breach of representation and warranty.

Beginning in November 2012, Fannie Mae began to require its mortgage loan sellers to identify the information, as so provided by Fannie Mae's mortgage loan sellers, with respect to securities issued. Obtaining such information would be prohibitively expensive. Consequently, where Fannie Mae does not have the identity of such originator, but will list the originator as "Unavailable" in such cases.

Certain Fannie Mae mortgage securities, all of which were issued no later than January 1, 2001, in which the principal balances. All of the mortgage loans in question were removed from the pool or were paid off prior to the reporting period. Obtaining such information would be impossible or prohibitively expensive. Consequently, the date principal balance of such mortgage loans. The CUSIP numbers of the securities where Fannie Mae

The term "Assets that Were Subject of Demand" presents the number and outstanding principal balance of mortgage loans during the reporting period. They include assets that were repurchased, are pending repurchase, or are subject to demand.

The term "Assets that Were Repurchased or Replaced" refers to the number and outstanding principal balance of mortgage loans during the reporting period or prior thereto, and (ii) one of the following events occurred:

- (A) the seller of the mortgage loan repurchased or replaced such mortgage loan from Fannie Mae,
- (B) the seller has agreed to indemnify Fannie Mae for any loss suffered, or
- (C) a settlement was reached between Fannie Mae and the seller.

The term "Assets Pending Repurchase" refers to the number and outstanding principal balance of mortgage loans during the reporting period or prior thereto, and (ii) such repurchase (or other resolution of such claim) has not occurred to Fannie Mae's repurchase demand as well as those situations where the loan seller has agreed to repurchase the mortgage loan.

The term "Demand in Dispute" refers to the number and outstanding principal balance of mortgage loans during the reporting period or prior thereto, and (ii) the loan seller has disputed such demand, and such dispute has not been resolved.

The term "Demand Withdrawn" refers to the number and outstanding principal balance of mortgage loans during the reporting period or prior thereto, and (ii) Fannie Mae has withdrawn such demand due to an error.

The term "Demand Rejected" refers to the number and outstanding principal balance of mortgage loans during the reporting period or prior thereto, and (ii) such repurchase demand was determined by a court of competent jurisdiction to be unenforceable.

CUSIP Numbers of Fannie Mae Securities Where Certain Issue Date Principal Balances Are Unavailable

| | | | | | | |
|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| 31360A3E4 | 31360KGF5 | 31361W6H5 | 31360KD27 | 31360KC85 | 31361XDC6 | 31361XDC7 |
| 31360CXZ0 | 31360KGG3 | 31361W6J1 | 31361XBW4 | 31361W6F9 | 31361XC86 | 31361XC87 |
| 31361XB38 | 31361XBR5 | 31361W6Q5 | 31361XCS2 | 31360KDF8 | 31361XA96 | 31361XA97 |
| 31361XC94 | 31361W7C5 | 31361W6Y8 | 31361W4G9 | 31360JBC0 | 31361W7M3 | 31361W7M4 |
| 31361XAB1 | 31361W5S2 | 31361XBV6 | 31361XBU8 | 31361W5X1 | 31361W6T9 | 31361W6T0 |
| 31361XCX1 | 31360KDW1 | 31361XDY8 | 31361XC78 | 31361XD36 | 31361MM63 | 31361MM64 |
| 31361MM97 | 31360CW24 | 31361W6S1 | 31361W7D3 | 31361W6L6 | 31361MMS5 | 31361MMS6 |
| 31361XAS4 | 31360G4D2 | 31361XDB8 | 31361XAA3 | 31361XC37 | 31361XB20 | 31361XB21 |
| 31361XAT2 | 31361W7B7 | 31361MMR7 | 31361XAW5 | 31361XCB9 | 31361XBF1 | 31361XBF2 |
| 31361XCM5 | 31361XB95 | 31361XAN5 | 31361XBK0 | 31361XBS3 | 31361W6U6 | 31361W6U7 |
| 31361W3Z8 | 31361W5P8 | 31361W6V4 | 31361W7G6 | 31361XAX3 | 31361XDP7 | 31361XDP8 |
| 31361XAF2 | 31361W5R4 | 31361XCA1 | 31361W4D6 | 31361W6N2 | 31361MMW6 | 31361MMW7 |
| 31361XDS1 | 31360KC77 | 31361XBZ7 | 31361XBD6 | 31360KDX9 | 31361W3X3 | 31361W3X4 |
| 31361W4A2 | 31361W3Y1 | 31360HUR0 | 31361W6C6 | 31361MNA3 | 31361XBE4 | 31361XBE5 |

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| | | | | | |
|-----------|-----------|-----------|-----------|-----------|-----------|
| 31361XCP8 | 31361XBN4 | 31360KDE1 | 31361XAH8 | 31361XBG9 | 31361MM71 |
| 31361W4B0 | 31361W5W3 | 31361W7E1 | 31360G4E0 | 31361XBC8 | 31361MM89 |
| 31361W5V5 | 31361XBP9 | 31361W6X0 | 31361XDA0 | 31361XAR6 | 31361W6A0 |
| 31361W4Q7 | 31361W5K9 | 31360JTC1 | 31361W6G7 | 31361XAL9 | 31361XBH7 |
| 31360KDZ4 | 31361W4J3 | 31361W4H7 | 31360G4G5 | 31361XAK1 | 31361XB61 |
| 31360CWU2 | 31361MMY2 | 31361XBQ7 | 31360KDY7 | 31361W6Z5 | 31361XCU7 |
| 31360CX31 | 31361XAZ8 | 31360CWY4 | 31361XCN3 | 31361W6R3 | 31361W4C8 |
| 31361W7F8 | 31361XCD5 | 31361XB87 | 31361W4P9 | 31361W6M4 | 31386J5K9 |
| 31361MMX4 | 31361XCH6 | 31360KDD3 | 31360G4H3 | 31361W6E2 | 31361XAM7 |

Pursuant to the requirements of the Securities Exchange Act of 1934, the reporting entity has duly

Footnotes:

- (1) In instances where percentages of the principal balances are calculated, the percentages may
- (2) The issue date principal balance of the mortgage loans is used to calculate the issue date tr
- (3) From time to time, Fannie Mae acquires mortgage loans from a mortgage loan seller where such
- (4) In the case of mortgage loans in a trust or mortgage loans removed directly from a trust due

| | |
|----------------------|---|
| Signature | <u>/s/ ANDREW BON SALLE</u> |
| Certified By: | ANDREW BON SALLE |
| Title: | EXECUTIVE VICE PRESIDENT AND HEAD OF SINGLE-FAMILY UNDERWRITING, PRICING, AND CAPITAL MARKETS |