Mortgage Bankers' Financial Reporting Form v2.14

Fannie Mae Form 1002 / Freddie Mac Form 1055
Ginnie Mae Form HUD 11750

Reporting Period: **Third Quarter 2026**
Data for the Period Ending:
Submit Date:
Submit Code:

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TEST Information

Address .....
Address (2) .....
City .....
State .....
Zip Code .....
Website .....
FHA .....
Fannie Mae ID .....
Freddie Mac ID .....
Ginnie Mae ID .....
Company Type .....
Is Woman Owned? .....
Is Minority Owned? .....
Fiscal Year End .....
Date Operations Commenced .....
Independent Auditing Company .....
Date of Most Recent Financial Statement .....
Independent Auditor Opinion .....
Number of Consecutive Years Current Firm has Audited .....
Direct Parent .....
Direct Parent FDIC .....
Ultimate Parent .....

TEST

Contact Information

Name .....
Position .....
Email .....
Phone .....

Submitter Information

Name .....
Position .....
Email .....
Phone .....

Certifier Information

Routinely collected beginning First Quarter 2022

Name .....
Title .....
Email .....
Phone .....

Additional Comments

Schedule A: Assets

Cash and Cash Equivalents, Unrestricted	A010
Cash and Cash Equivalents, Restricted	A020
Securities Held to Maturity, at Amortized Cost	A030
Securities Held to Maturity, at Fair Value	A032
Securities Available for Sale	A034
Trading Account Securities	A036
Reverse Repurchase Agreements	A040
Receivables from Unrelated Parties	A050
Mortgage Loans Held for Sale (HFS), at Lower of Cost or Market (LOCOM)	A060
Mortgage Loans Held for Sale (HFS), at Fair Value	A062
Mortgage Loans Held for Investment (HFI), at Amortized Cost	A064
Mortgage Loans Held for Investment (HFI), at Fair Value	A066
Other Financial Instrument Assets, at Fair Value	A070
Non-Mortgage Investments	A080
Real Estate Owned, at Net Realizable Value	A090
Investment in Joint Ventures, Partnerships, and Other Entities	A100
Other Real Estate Investments	A110
MEMO: Gross Mortgage Servicing Rights	A152
MEMO: MSR Related Contra-Assets	A155
Net Mortgage Servicing Rights	A160
Reserve for Other Losses Contra	A170
Property, Equipment, Leasehold, Net of Accum. Depreciation	A180
Receivables from Related Parties	A190
Deferred Tax Assets	A200
Goodwill and Other Intangible Assets	A210
Derivative Assets	A220
Other Assets	A230
GNMA Loans Eligible for Repurchase	A235
Total Assets	A240
MEMO: Escrow Funds (Held in Trust for Investors or Mortgagors)	A250
MEMO: Capitalized Hardware and Other Telecommunications Property and Equipment	A260
MEMO: Capitalized Software	A262

MEMO: Watercraft A264

MEMO: Aircraft A266

Schedule A-030: Securities

		Held to Maturity At Amortized Cost (A030)	Held to Maturity At Fair Value (A032)	Available for Sale (A034)	Trading Account (A036)
Investment-Grade Securities					
GSE (Fannie Mae and Freddie Mac) MBS	A03*A1	A030A1	A032A1	A034A1	A036A1
Ginnie Mae MBS	A03*A2	A030A2	A032A2	A034A2	A036A2
Agency MBS	A03*A	A030A	A032A	A034A	A036A
Non-Agency MBS	A03*B	A030B	A032B	A034B	A036B
Commercial MBS Investment Grade	A03*C	A030C	A032C	A034C	A036C
Non-Mortgage ABS Investment Grade	A03*D	A030D	A032D	A034D	A036D
Obligations of Government Sponsored Enterprise	A03*E	A030E	A032E	A034E	A036E
U.S. Treasury Obligations	A03*F	A030F	A032F	A034F	A036F
Other Securities Investment Grade	A03*G	A030G	A032G	A034G	A036G
Total Investment-Grade Securities	A03*H	A030H	A032H	A034H	A036H
Non-Investment Grade Securities					
Non-Agency MBS Non-Investment Grade	A03*L	A030L	A032L	A034L	A036L
Principal Only Securities Non-Investment Grade	A03*M	A030M	A032M	A034M	A036M
Interest Only Strips Non-Investment Grade	A03*N	A030N	A032N	A034N	A036N
Commercial MBS Non-Investment Grade	A03*O	A030O	A032O	A034O	A036O
Debt Securities Non-Investment Grade	A03*P	A030P	A032P	A034P	A036P
Other Securities Non-Investment Grade	A03*Q	A030Q	A032Q	A034Q	A036Q
Total Non-Investment Grade Securities	A03*R	A030R	A032R	A034R	A036R
Non-Rated Retained Interests	A03*S	A030S	A032S	A034S	A036S
Other Securities	A03*U	A030U	A032U	A034U	A036U
Total Securities	A03*V	A030V	A032V	A034V	A036V
Unamortized Deferred Fees and Costs, if Not Included Above	A03*W	A030W			
Net Securities	A03*T	A030T	A032T	A034T	A036T

Schedule A-060: Mortgage Loans Held for Sale and Held for Investment, UPB

		HFS, at LOCOM (A060)	HFS, at Fair Value (A062)	HFI, at Amortized Cost (A064)	HFI, at Fair Value (A066)
Residential First Mortgages (1- to 4-Unit)					
Government (FHA/ VA/ RHS) Fixed	A06*A	A060A	A062A	A064A	A066A
Government (FHA/ VA/ RHS) ARM	A06*B	A060B	A062B	A064B	A066B
Prime Conforming Fixed	A06*C	A060C	A062C	A064C	A066C
Prime Conforming ARM	A06*D	A060D	A062D	A064D	A066D
Prime Non-Conforming (Jumbo) Fixed	A06*E	A060E	A062E	A064E	A066E
Prime Non-Conforming (Jumbo) ARM	A06*F	A060F	A062F	A064F	A066F
Other Fixed	A06*G	A060G	A062G	A064G	A066G
Other ARM	A06*H	A060H	A062H	A064H	A066H
Total Residential First Mortgage Loans	A06*I	A060I	A062I	A064I	A066I
MEMO: UPB of Government (FHA/ VA/ RHS) Mortgage Loans Held for Investment and/ or Held for Sale that are Seriously Delinquent (90 or More Days Delinquent and Loans in Foreclosure Process)	A06*J	A060J			
MEMO: UPB of all other (non-Government) Mortgage Loans Held for Investment and/ or Held for Sale that are Seriously Delinquent (90 or More Days Delinquent and Loans in Foreclosure Process)	A06*K	A060K			
MEMO: UPB of loans bought out of Ginnie Mae MBS Pools (Held for Investment and/ or Held for Sale): $UPB	A06*K1	A060K1			
MEMO: Count of loans bought out of Ginnie Mae MBS Pools : #	A06*K2	A060K2			
Other Mortgages					
Closed-End Second Mortgages	A06*L	A060L	A062L	A064L	A066L
Funded HELOCs	A06*M	A060M	A062M	A064M	A066M
Reverse Mortgages-FHA HECM	A06*N1	A060N1	A062N1	A064N1	A066N1
Reverse Mortgages-Other	A06*N2	A060N2	A062N2	A064N2	A066N2
Reverse Mortgages	A06*N	A060N	A062N	A064N	A066N
Construction and Land Development Loans	A06*O	A060O	A062O	A064O	A066O
Multifamily Loans-Agency	A06*P	A060P	A062P	A064P	A066P
Commercial Mortgage Loans	A06*Q	A060Q	A062Q	A064Q	A066Q
Other Mortgage Loans	A06*R	A060R	A062R	A064R	A066R
Total Other Loans	A06*V	A060V	A062V	A064V	A066V
Total Mortgage Loans, UPB (before adjustments)	A06*W	A060W	A062W	A064W	A066W

MEMO: Seriously Delinquent Reverse Mortgages- FHA HECM Loans as of Period End (90 or More Days Delinquent and Loans in Foreclosure Process).	A06*W1	A060W1			
MEMO: All other Seriously Delinquent "Other Mortgages" as of Period End (90 or More Days Delinquent and Loans in Foreclosure Process).	A06*W2	A060W2			
Adjustments					
Fair Value Adjustments for Loans HFS and Loans HFI (for FAS 159)	A06*X		A062X		A066X
(Discount)/ Premium on Loans Contra	A06*Y	A060Y		A064Y	
Other Deferred Fees on Loans Contra	A06*Z	A060Z		A064Z	
Deferred Costs on Loans Contra	A06*AA	A060AA		A064AA	
Basis Adjustments from Hedging	A06*AB	A060AB		A064AB	
Other Basis Adjustments	A06*AC	A060AC		A064AC	
Accum Amort. of Discounts/ Premiums Deferred Fees & Cost, and Basis Adjustments	A06*AD			A064AD	
LOCOM Valuation Allowance Contra	A06*AE	A060AE			
Reserve For Credit Losses On Loans Held For Investment at Amortized Cost	A06*AF			A064AF	
Total Adjustments	A06*AG	A060AG	A062AG	A064AG	A066AG
Total Mortgage Loan, UPB (after adjustments)	A06*T	A060T	A062T	A064T	A066T
MEMO: UPB of Loans Included in Total Mortgage Loans (before Adjustments) that are Accounted for as Financings.	A06*AH	A060AH	A062AH	A064AH	A066AH
MEMO: UPB of Loans Included in Total Mortgage Loans (before Adjustments) that are on Non-Accrual Status / Non Interest Earning	A06*AI	A060AI	A062AI	A064AI	A066AI

Schedule A-090: Real Estate Owned

Real Estate Owned, at Net Realizable Value A090A

Valuation Allowance Contra A090B

Real Estate Owned at Net Realizable Value A090T

Schedule A-120R: Rollforward of Mortgage Servicing Rights (MSRs)

Rollforward of Amortized MSRs (excluding Valuation Allowance)

Balance at Beginning of Period A120A

Additions: from Transfers of Financial Assets A120B

Additions: From Purchases and Other Assumptions A120C

Disposals: Sales and Other A120D

Amortization (must be negative) A120E

Other Than Temporary Impairment (OTTI) A120F

Basis Adjustments from Net Hedging Activity A120G

Other Changes A120H

Balance at End of Period A120T

Balance at End of Previous Period A120P

Rollforward of MSR Valuation Allowance

Balance at Beginning of Period A130A

Change in Valuation Allowance A130B

Balance at End of Period A130T

Balance at End of Previous Period A130P

Total Amortized MSRs, Net of Valuation Allowance, at End of Period A140T

MEMO: Fair Value of Amortized MSRs at End Of Period A130E

Rollforward of Fair Value MSRs

Balance at Beginning of Period A150A

Remeasurement of MSRs to Fair Value upon Adoption of FAS 156 ..... A150B

Additions: from Transfers of Financial Assets A150C

Additions: from Purchases and Other Assumptions A150D

Reductions: from MSRs Sold A150E

Change in Value Due to Realization of Cash Flows A150F

Change in Value Due to Market And Model Changes A150G

Other Changes A150H

Balance at End of Period A150T

Balance at End of Previous Period A150P

Total MSRs at End of Period A160T

Schedule A-220-B-180: Derivatives

		Derivative Assets	Derivative Liabilities
Interest Rate Lock Commitments (IRLCs)	(A220/B180)A	A220A	B180A
Other Loan Commitments Classified as Derivatives	(A220/B180)B	A220B	B180B
Derivatives Designated as Hedges of Funded Loans	(A220/B180)C	A220C	B180C
Derivatives Designated as Hedges of MSRs	(A220/B180)D	A220D	B180D
Derivatives Designated As Hedges Other	(A220/B180)E	A220E	B180E
Derivatives Not Designated as Hedges	(A220/B180)F	A220F	B180F
Total Derivatives	(A220/B180)T	A220T	B180T
MEMO: UPB of IRLCs before Fallout Adjustments	(A220/B180)G	A220G	B180G
MEMO: UPB of IRLCs after Fallout Adjustments	(A220/B180)H	A220H	B180H
MEMO: Daily Average Outstanding TBA Position During Current MBFRF Quarter	(A220/B180)I	A220I	B180I
MEMO: Peak Outstanding TBA Position During Current MBFRF Quarter	(A220/B180)J	A220J	B180J
MEMO: Outstanding TBA Position at End of Current MBFRF Quarter	(A220/B180)K	A220K	B180K

Schedule A-230: Other Assets

Securities Borrowed	A230A
Accrued Interest Receivable	A230B
Accounts Receivable	A230C
P&I, T&I, and Foreclosure Advances	A230D
Advances Other	A230E
Foreclosure Claims Receivable	A230F
Current Income Taxes Receivable	A230G
Prepaid Expenses and Leases	A230H1
Other Assets - Other	A230H2
Sum of A230H1 and A230H2	A230H
Other Assets Other as Percentage of Total Assets	A230I
Explanation of Amounts in "Other Assets Other"	A230J
Total Other Assets	A230T

Schedule B: Liabilities and Equity

Liabilities

Outstanding Balance on Debt Facilities B010

Collateralized Mortgage Debt Relating to Financings B020

Collateralized Mortgage Debt Other B030

Trust Preferred Securities B040

Deposits B050

Advances from Federal Home Loan Banks B060

Commercial Paper B070

Other Short-Term Liabilities to Related Parties B080

Short-Term Unsecured Debt to Unrelated Parties B090

Short-Term Secured Debt to Unrelated Parties B091

Accrued Expenses B100

Estimated Future Loss Liability (Recourse) B110

Other Short-term Liabilities to Unrelated Parties B120

Other Long-Term Liabilities to Related Parties B130

Long-Term Unsecured Debt to Unrelated Parties B140

Long-Term Secured Debt to Unrelated Parties B141

Other Long-Term Liabilities to Unrelated Parties B142

Servicing Liabilities B150

MSR Related Liabilities B155

Guaranty Liabilities under FIN 45 ..... B160

Other Financial Instrument Liabilities, at Fair Value B170

Derivative Liabilities B180

Taxes Payable B190

Liability for GNMA Loans Eligible for Repurchase B195

Deferred Tax Liability B200

Repurchase Reserves B210

Total Liabilities B220

Minority Interest B230

Subordinated Debt B240

Memo: Off-Balance Sheet Guaranteed Debt Obligations B245

Owners' Equity
For Corporations:

Preferred Stock, Issued and Outstanding B250

Common Stock, Issued and Outstanding B260

Additional Paid-In Capital (Broken down below in B270A and B270B) B270

Additional Paid-In Capital - Common B270A

Additional Paid-In Capital - Preferred B270B

Retained Earnings B280

Treasury Stock B290

Other Comprehensive Income (OCI) B300

Noncontrolling Interest B310

For Partnerships and Sole Proprietorships:

General Partners' Capital B320

For Partnerships:

Limited Partners' Capital B330

Members' Capital B340

For All Companies:

Total Equity B350

Total Liabilities and Equity B360

Schedule B-350R: Equity Rollforward

Balance at Beginning of Period B350A

Net Income / (Loss) B350B

Issuance of New Stock or Conversions of Preferred to Common B350C

Stock Repurchases B350D

Other Capital Contributions B350E

OCI: Unrealized Gains (Losses) from Assets Available-for-Sale B350F

OCI: Unrealized Gains (Losses) from Derivatives Designated as Cash Flow Hedges B350G

OCI: Other Changes in OCI B350H

Cumulative Effect from Adoption of FAS 156 ..... B350I

Cumulative Effect from Adoption of FAS 159 ..... B350J

Cumulative Effect Adjustments to Retained Earnings Other B350K

Dividends/ Distributions B350L

Changes in the carrying amount of Noncontrolling Interest B350M

Equity Adjustments B350N

Balance at End of Period B350T

Balance at End of Previous Period B350P

Schedule C: Income

		Total	1- to 4-Unit Residential Only: Origination Warehousing, and Secondary Marketing	1- to 4-Unit Residential Only: Servicing	1- to 4-Unit Residential Only: Multifamily/ Commercial	1- to 4-Unit Residential Only: Residential Portfolio Management and All Other
NET INTEREST INCOME						
Interest Income						
Warehousing Interest Income from Loans Held For Sale Residential and Multifamily/ Commercial	C010	C0101	C0102		C0104	
Interest Income on Loans Held for Investment	C020	C0201			C0204	C0205
Interest Income from Securities Held to Maturity	C030	C0301			C0304	C0305
Interest Income from Securities Available for Sale	C040	C0401			C0404	C0405
Interest Income from Trading Securities	C050	C0501			C0504	C0505
Other Interest Income	C060	C0601	C0602	C0603	C0604	C0605
Recognition of Yield Adjustment	C070	C0701	C0702		C0704	C0705
Servicing-Related/ Escrow Interest Income	C080	C0801		C0803	C0804	
Total Interest Income	C090	C0901	C0902	C0903	C0904	C0905
Interest Expense						
Warehousing Interest Expense Residential and Multifamily/ Commercial	C100	C1001	C1002		C1004	
Income Property Interest Expense	C110	C1101			C1104	C1105
Interest Expense on MBS Pools/ Prepayment Interest Shortfall	C120	C1201		C1203	C1204	
Interest Expense on Residential MSR Asset	C130	C1301		C1303		
Interest Expense Debt Issuance	C140	C1401				C1405
Other Interest Expense	C150	C1501	C1502	C1503	C1504	C1505
Total Interest Expense	C160	C1601	C1602	C1603	C1604	C1605
Net Interest Income	C170	C1701	C1702	C1703	C1704	C1705
NON-INTEREST INCOME						
Originations-Related Non-Interest Income						
(Discounts)/ Premiums Recognized As Income (only if FV option elected for LHS)	C200	C2001	C2002		C2004	
Origination Fees	C210	C2101	C2102		C2104	
Fees Received from Correspondents and Brokers	C220	C2201	C2202		C2204	
Broker Fees Received on Loans Brokered Out	C230	C2301	C2302		C2304	
Other Originations-Related Income	C240	C2401	C2402		C2404	
Contra: Above Amounts Reclassified as Gain on Sale or Deferred (under FAS 91)	C250	C2501	C2502		C2504	

Total Origination-Related Non-Interest Income .	C260		C2601	C2602		C2604	
Secondary Marketing Gains/ (Losses) On Sale							
Gain (Loss) on Loans/ MBS Sold with Servicing Retained (excluding capitalized servicing)	C300		C3001	C3002		C3004	
Capitalized Servicing On Loans/ MBS Sold with Servicing Retained	C310		C3101	C3102		C3104	
Gain (Loss) on Loans/ MBS Sold with Servicing Released (excluding servicing released premiums)	C320		C3201	C3202		C3204	
Servicing Released Premiums on Loans/ MBS Sold with Servicing Released	C330		C3301	C3302		C3304	
Fees Paid to Brokers	C340		C3401	C3402		C3404	
Direct Fees Reclassified as Gain on Sale in Accordance with FAS 91	C350		C3501	C3502		C3504	
Direct Expenses Reclassified as Gain on Sale in Accordance with FAS 91	C360		C3601	C3602		C3604	
Recognition of Retained Interests)	C370		C3701	C3702		C3704	
Pair-Off Expenses and Other Hedge Costs	C380		C3801	C3802		C3804	
Provision for Repurchase (EPD, FPD, etc.) Reserve	C390		C3901	C3902		C3904	
LOCOM Adjustments on Loans Held for Sale ...	C400		C4001	C4002		C4004	
Income Relating to Interest Rate Lock Commitments (IRLCs)	C410		C4101	C4102		C4104	
Gains/ (Losses) on Derivatives Used to Hedge Interest Rate Locks and Loans Held for Sale	C420		C4201	C4202		C4204	
Gains/ (Losses) on Changes in Fair Value of Loans Held for Sale	C430		C4301	C4302		C4304	
Other Secondary Marketing Gains (Losses)	C440		C4401	C4402		C4404	
Net Secondary Marketing Income Gain/ (Loss) on Sale	C450		C4501	C4502		C4504	
Servicing-Related Non-Interest Income							
Servicing Fees, First Mortgages	C500		C5001		C5003	C5004	
Servicing Fees, Second Mortgages, Reverse Mortgages, Other	C510		C5101		C5103	C5104	C5105
Subservicing Fees Earned (including intercompany subservicing fees)	C520		C5201		C5203	C5204	C5205
Subservicing Fees Intracompany Only	C530		C5301		C5303	C5304	C5305
Late Fees and Other Ancillary Income	C540		C5401		C5403	C5404	C5405
Amortization of Mortgage Servicing Rights	C550		C5501		C5503	C5504	
Other Than Temporary Impairment of MSRs ...	C560		C5601		C5603	C5604	
Changes in MSR Valuation Allowance (+/ -) ...	C570		C5701		C5703	C5704	
Change in MSR Value Due to Realization of Cash Flows (+/ -)	C580		C5801		C5803	C5804	
Change in MSR Value Due to Market and Model Changes (+/ -)	C590		C5901		C5903	C5904	
Gains(Losses) on Derivatives Used to Hedge MSRs (+/ -)	C600		C6001		C6003	C6004	
Other Changes in MSR Value (+/ -)	C610		C6101		C6103	C6104	

Net Gain (Loss) on Bulk Sales of Servicing Rights	C620	C6201		C6203	C6204	
Net Gain (Loss) from Sale of REO	C630	C6301		C6303	C6304	C6305
Other Servicing-Related Income	C640	C6401		C6403	C6404	
Total Servicing-Related Non-Interest Income	C650	C6501		C6503	C6504	C6505
Other Non-Interest Income						
Provision for Credit Losses on Loans Held For Investment	C700	C7001			C7004	C7005
Other Than Temporary Impairment (not MSR-Related) & Other Credit Related Losses	C710	C7101			C7104	C7105
Net Gain (Loss) from Sale of Securities	C720	C7201	C7202	C7203	C7204	C7205
Unrealized Gains/ (Losses) on Trading Securities	C730	C7301			C7304	C7305
Gains (Losses) on Other Derivatives or Other Financial Instruments	C740	C7401	C7402	C7403	C7404	C7405
Gains/ (Losses) on Changes in Fair Value of Loans Held for Investment	C750	C7501			C7504	C7505
Pre-Tax Income/ (Loss) from Investments in JVs, Partnerships, and Other Entities	C760	C7601	C7602	C7603	C7604	C7605
Other Non-Interest Income	C770	C7701	C7702	C7703	C7704	C7705
Total Other Non-Interest Income	C780	C7801	C7802	C7803	C7804	C7805
Total Gross Income	C800	C8001	C8002	C8003	C8004	C8005

Schedule CF: Selected Cash Flow Data

Net Cash (Used)/ Provided by Operating Activities CF010

Cash Flows from Investing Activities CF020

Cash Flows from Financing Activities CF030

Total Increase/ (Decrease) in Cash CF040

Schedule D: Non-Interest Expenses and Net Income

		Total	1- to 4-Unit Residential Only: Origination Warehousing, and Secondary Marketing	1- to 4-Unit Residential Only: Servicing	1- to 4-Unit Residential Only: Multifamily/ Commercial	1- to 4-Unit Residential Only: Residential Portfolio Management and All Other
Personnel Compensation (Non-Corporate)						
Origination, Secondary Marketing and Warehousing Personnel						
Loan Production Officers (Sales Employees)	D010	D0101	D0102			
Loan Origination (Fulfillment/ Non-Sales)	D020	D0201	D0202			
Warehousing and Secondary Marketing Personnel	D030	D0301	D0302			
Post-Close and Other Production Support Staff	D040	D0401	D0402			
Origination-Related Management and Directors	D050	D0501	D0502		D0504	
Other Origination-Related Personnel	D060	D0601	D0602		D0604	D0605
Total Origination Compensation	D070	D0701	D0702		D0704	D0705
Servicing Personnel						
Servicing-Related Management and Directors	D080	D0801		D0803	D0804	
Other Servicing-Related Personnel	D090	D0901		D0903	D0904	
Total Servicing Compensation	D100	D1001		D1003	D1004	
Other Personnel						
Other Personnel	D110	D1101				D1105
Contra: Direct Personnel Expenses Reclassified as Gain on Sale or Deferred in Accordance with FAS 91	D120	D1201	D1202		D1204	D1205
Total Non-Corporate Compensation	D130	D1301	D1302	D1303	D1304	D1305
MEMO: Amount of Direct Compensation Related to Temporary / Contractor Personnel	D140	D1401	D1402	D1403	D1404	D1405
Other Personnel Expenses						
Employee Benefits (including Education and Training)	D150	D1501	D1502	D1503	D1504	D1505
Other Personnel Expenses	D160	D1601	D1602	D1603	D1604	D1605
Total Other Personnel Expenses	D170	D1701	D1702	D1703	D1704	D1705
Total Personnel Expenses	D180	D1801	D1802	D1803	D1804	D1805
Other Operating Expenses						
Occupancy and Equipment (including depreciation)	D200	D2001	D2002	D2003	D2004	D2005
Technology-Related Expenses (including depreciation)	D210	D2101	D2102	D2103	D2104	D2105
Outsourcing Fees	D220	D2201	D2202	D2203	D2204	D2205
Professional Fees, Including Consulting/ Advisory/ Legal	D230	D2301	D2302	D2303	D2304	D2305

Subservicing Fees Paid Including Intercompany Subservicing Fees Paid	D240	D2401	D2402	D2403	D2404	D2405
Unreimbursed Servicing Expenses for Foreclosure and REO	D250	D2501	D2502	D2503	D2504	
Changes in REO Valuation Allowance	D260	D2601	D2602		D2604	D2605
Provision For Other Losses	D270	D2701	D2702	D2703	D2704	D2705
All Other Non-Interest Expenses	D280	D2801	D2802	D2803	D2804	D2805
Contra: Direct Operating Expenses Reclassified as Gain On Sale or Deferred in Accordance with FAS 91	D290	D2901	D2902	D2903	D2904	D2905
Total - Other Non-Interest Expenses	D300	D3001	D3002	D3003	D3004	D3005
Total Gross Non-Interest Expenses (before Corporate Allocation)	D310	D3101	D3102	D3103	D3104	D3105
Net Income (Loss) before Corporate Allocations and Minority Interest	D320	D3201	D3202	D3203	D3204	D3205

Corporate Administration/ Overhead Allocations

Corporate Management, Support, and Other Corporate Personnel Expenses	D400	D4001
Corporate Technology Charges	D410	D4101
Goodwill Impairment	D420	D4201
Other Corporate Expenses or Allocations not Included Above	D430	D4301
Total Corporate Administration/ Allocation	D440	D4401
Total Gross Non-Interest Expenses (After Corporate Allocation)	D500	D5001

Income Taxes, Non-recurring Items, and Minority Interest

Income (Loss) before Taxes, Nonrecurring Items & Minority Interest	D510	D5101
Income Taxes	D520	D5201
Net Income (Loss) before Nonrecurring Items & Minority Interest	D530	D5301
Nonrecurring Items	D540	D5401
Net Income (Loss) before Minority Interest	D550	D5501
Minority Interest	D560	D5601
Net Income (Loss) after Corporate Allocations and Minority Interest	D600	D6001

Schedule ESS: Excess Servicing Spread

		Current UPB	WANSF (Total)	WANSF (Retained)	Gross MSR Value	MSR Value net of ES and RS	Excess Servicing Related Balance Sheet Entries: Liability	Contra-Asset	Pref Equity	Noncontrolling Interests
MBFRF filers that have not entered into any excess servicing transactions do not need to submit this schedule. For filers that have entered into excess servicing transactions, complete only those line items that apply to your excess transactions. Remaining lines may be left blank. Report all servicing fee data in basis points per the following example: 25 basis points = 25, not .0025.										
Fannie Mae TS Super Senior	ESS010	ESS0101	ESS0102	ESS0103	ESS0104	ESS0105				
Fannie Mae TS Senior	ESS020	ESS0201	ESS0202	ESS0203	ESS0204	ESS0205				
Fannie Mae TS Pari-Passu	ESS030	ESS0301	ESS0302	ESS0303	ESS0304	ESS0305				
Fannie Mae TS Junior	ESS040	ESS0401	ESS0402	ESS0403	ESS0404	ESS0405				
Fannie Mae Non-TS Super Senior	ESS050	ESS0501	ESS0502	ESS0503	ESS0504	ESS0505	ESS0506	ESS0507	ESS0508	ESS0509
Fannie Mae Non-TS Senior	ESS060	ESS0601	ESS0602	ESS0603	ESS0604	ESS0605	ESS0606	ESS0607	ESS0608	ESS0609
Fannie Mae Non-TS Pari-Passu	ESS070	ESS0701	ESS0702	ESS0703	ESS0704	ESS0705	ESS0706	ESS0707	ESS0708	ESS0709
Fannie Mae Non-TS Junior	ESS080	ESS0801	ESS0802	ESS0803	ESS0804	ESS0805	ESS0806	ESS0807	ESS0808	ESS0809
Fannie Mae MSR w/ o ESS	ESS090	ESS0901	ESS0902		ESS0904					
Fannie Mae Total	ESS100	ESS1001			ESS1004		ESS1006	ESS1007		
Freddie Mac TS Super Senior	ESS110	ESS1101	ESS1102	ESS1103	ESS1104	ESS1105				
Freddie Mac TS Senior	ESS120	ESS1201	ESS1202	ESS1203	ESS1204	ESS1205				
Freddie Mac TS Pari-Passu	ESS130	ESS1301	ESS1302	ESS1303	ESS1304	ESS1305				
Freddie Mac TS Junior	ESS140	ESS1401	ESS1402	ESS1403	ESS1404	ESS1405				
Freddie Mac Non-TS Super Senior	ESS150	ESS1501	ESS1502	ESS1503	ESS1504	ESS1505	ESS1506	ESS1507	ESS1508	ESS1509
Freddie Mac Non-TS Senior	ESS160	ESS1601	ESS1602	ESS1603	ESS1604	ESS1605	ESS1606	ESS1607	ESS1608	ESS1609
Freddie Mac Non-TS Pari-Passu	ESS170	ESS1701	ESS1702	ESS1703	ESS1704	ESS1705	ESS1706	ESS1707	ESS1708	ESS1709
Freddie Mac Non-TS Junior	ESS180	ESS1801	ESS1802	ESS1803	ESS1804	ESS1805	ESS1806	ESS1807	ESS1808	ESS1809

Freddie Mac MSR w/ o ESS	ESS190	ESS1901	ESS1902		ESS1904					
Freddie Mac Total	ESS200	ESS2001			ESS2004		ESS2006	ESS2007		
Ginnie Mae TS Super Senior	ESS210	ESS2101	ESS2102	ESS2103	ESS2104	ESS2105				
Ginnie Mae TS Senior	ESS220	ESS2201	ESS2202	ESS2203	ESS2204	ESS2205				
Ginnie Mae TS Pari-Passu	ESS230	ESS2301	ESS2302	ESS2303	ESS2304	ESS2305				
Ginnie Mae TS Junior	ESS240	ESS2401	ESS2402	ESS2403	ESS2404	ESS2405				
Ginnie Mae Non-TS Super Senior	ESS250	ESS2501	ESS2502	ESS2503	ESS2504	ESS2505	ESS2506	ESS2507	ESS2508	ESS2509
Ginnie Mae Non-TS Senior	ESS260	ESS2601	ESS2602	ESS2603	ESS2604	ESS2605	ESS2606	ESS2607	ESS2608	ESS2609
Ginnie Mae Non-TS Pari-Passu	ESS270	ESS2701	ESS2702	ESS2703	ESS2704	ESS2705	ESS2706	ESS2707	ESS2708	ESS2709
Ginnie Mae Non-TS Junior	ESS280	ESS2801	ESS2802	ESS2803	ESS2804	ESS2805	ESS2806	ESS2807	ESS2808	ESS2809
Ginnie Mae MSR w/ o ESS	ESS290	ESS2901	ESS2902		ESS2904					
Ginnie Mae Total	ESS300	ESS3001			ESS3004		ESS3006	ESS3007		
Non-Agency TS Super Senior	ESS310	ESS3101	ESS3102	ESS3103	ESS3104	ESS3105				
Non-Agency TS Senior	ESS320	ESS3201	ESS3202	ESS3203	ESS3204	ESS3205				
Non-Agency TS Pari-Passu	ESS330	ESS3301	ESS3302	ESS3303	ESS3304	ESS3305				
Non-Agency TS Junior	ESS340	ESS3401	ESS3402	ESS3403	ESS3404	ESS3405				
Non-Agency Non-TS Super Senior	ESS350	ESS3501	ESS3502	ESS3503	ESS3504	ESS3505	ESS3506	ESS3507	ESS3508	ESS3509
Non-Agency Non-TS Senior	ESS360	ESS3601	ESS3602	ESS3603	ESS3604	ESS3605	ESS3606	ESS3607	ESS3608	ESS3609
Non-Agency Non-TS Pari-Passu	ESS370	ESS3701	ESS3702	ESS3703	ESS3704	ESS3705	ESS3706	ESS3707	ESS3708	ESS3709
Non-Agency Non-TS Junior	ESS380	ESS3801	ESS3802	ESS3803	ESS3804	ESS3805	ESS3806	ESS3807	ESS3808	ESS3809
Non-Agency MSR w/ o ESS	ESS390	ESS3901	ESS3902		ESS3904					
Non-Agency Total	ESS400	ESS4001			ESS4004		ESS4006	ESS4007		
TOTAL	ESS410	ESS4101			ESS4104	ESS4105	ESS4106	ESS4107	ESS4108	ESS4109

Schedule H: Average Number of Full-Time Equivalent (FTE) Employees

		Total	1- to 4-Unit Residential Only: Origination Warehousing, and Secondary Marketing	1- to 4-Unit Residential Only: Servicing	1- to 4-Unit Residential Only: Multifamily/ Commercial	1- to 4-Unit Residential Only: Residential Portfolio Management and All Other
Origination Employees						
Loan Production Officers (Sales Employees)	H010	H0101	H0102			
Loan Origination Fulfillment/ Non-Sales Employees	H020	H0201	H0202			
Warehousing and Marketing Employees	H030	H0301	H0302			
Post-Close and Production Support Staff	H040	H0401	H0402			
Origination-Related Management and Directors .	H050	H0501	H0502		H0504	
Other Origination-Related Personnel	H060	H0601	H0602		H0604	H0605
Total Origination Employees	H070	H0701	H0702		H0704	H0705
Servicing Employees						
Servicing-Related Management and Directors ...	H080	H0801		H0803	H0804	
Other Servicing-Related Personnel	H090	H0901		H0903	H0904	
Total Servicing Employees	H100	H1001		H1003	H1004	
Other Employees	H110	H1101	H1102	H1103	H1104	H1105
Total Employees (before Corporate Personnel) ..	H130	H1301	H1302	H1303	H1304	H1305
MEMO: Number of Employees Included Above Related to Temporary / Contractor Personnel ..	H140	H1401	H1402	H1403	H1404	H1405
Corporate Administration/ Overhead Employees	H150	H1501				
Total Full-Time Equivalent Employees	H160	H1601				

Schedule HECM-MBS: Home Equity Conversion Mortgage MBS (HMBS)

		ACTIVE					NON-ACTIVE		
		Weighted Average Net Service Fee (bps)	UPB($000)	Loan Count	Wtd Avg Hold (months)		UPB($000)	Loan Count	Wtd Avg Hold (months)
On balance sheet - newly originated	HMBS010	HMBS0101	HMBS0102	HMBS0103	HMBS0104		HMBS0106	HMBS0107	HMBS0108
HECM: Securitized less than 90% MCA	HMBS020	HMBS0201	HMBS0202	HMBS0203			HMBS0206	HMBS0207	
HECM: Securitized 90 - 91.99% MCA	HMBS030	HMBS0301	HMBS0302	HMBS0303			HMBS0306	HMBS0307	
HECM: Securitized 92 - 94.99% MCA	HMBS040	HMBS0401	HMBS0402	HMBS0403			HMBS0406	HMBS0407	
HECM: Securitized 95 - 97.99% MCA	HMBS050	HMBS0501	HMBS0502	HMBS0503			HMBS0506	HMBS0507	
HECM: Securitized 98+% MCA	HMBS060	HMBS0601	HMBS0602	HMBS0603			HMBS0606	HMBS0607	
Other Securitized	HMBS070	HMBS0701	HMBS0702	HMBS0703			HMBS0706	HMBS0707	
On Balance Sheet - HECM buyouts	HMBS080	HMBS0801	HMBS0802	HMBS0803	HMBS0804		HMBS0806	HMBS0807	HMBS0808
Non-Active HECM Buyouts on balance sheet by status									
Due and payable	HMBS090						HMBS0906	HMBS0907	HMBS0908
Default	HMBS100						HMBS1006	HMBS1007	HMBS1008
Foreclosure	HMBS110						HMBS1106	HMBS1107	HMBS1108
REO	HMBS120						HMBS1206	HMBS1207	HMBS1208
Bankruptcy	HMBS130						HMBS1306	HMBS1307	HMBS1308

Schedule I: Loan Originations

		UPB($000)	Loan Count	Average Loan Size($000)
Residential First Mortgages (1- to 4-Unit)				
Government (FHA/ VA/ RHS) Fixed	I010	I0101	I0102	I0103
Government (FHA/ VA/ RHS) ARM	I020	I0201	I0202	I0203
Prime Conforming Fixed	I030	I0301	I0302	I0303
Prime Conforming ARM	I040	I0401	I0402	I0403
Prime Non-Conforming (Jumbo) Fixed	I050	I0501	I0502	I0503
Prime Non-Conforming (Jumbo) ARM	I060	I0601	I0602	I0603
Other Fixed	I070	I0701	I0702	I0703
Other ARM	I080	I0801	I0802	I0803
Total Residential First Mortgages	I100	I1001	I1002	I1003
Other Mortgages				
Closed-End Second Mortgages	I110	I1101	I1102	I1103
Funded HELOCs	I120	I1201	I1202	I1203
Reverse Mortgages	I130	I1301	I1302	I1303
Construction and Land Development Loans, 1- to 4-Unit Residential	I140	I1401	I1402	I1403
Multifamily Loans-Agency	I150	I1501	I1502	I1503
Commercial Mortgage Loans	I160	I1601	I1602	I1603
Other Mortgage Loans	I170	I1701	I1702	I1703
Total Other Loans	I180	I1801	I1802	I1803
Total Mortgage Loans Originated	I200	I2001	I2002	I2003
Residential First Mortgages (1- to 4-Unit Residential ONLY)				
Retail	I210	I2101	I2102	I2103
Consumer Direct	I215	I2151	I2152	I2153
Wholesale Correspondent	I220	I2201	I2202	I2203
Wholesale Broker	I230	I2301	I2302	I2303
Total First Residential Volume (must equal Total in I100 above)	I240	I2401	I2402	I2403
Qualified Mortgage (QM)	I241	I2411	I2412	I2413
Non-Qualified Mortgage (Non-QM)	I242	I2421	I2422	I2423
All Other (not subject to QM Rule)	I243	I2431	I2432	I2433
Total Residential First Mortgage Volume (must equal Total in I100 Above)	I244	I2441	I2442	I2443

Fixed Rate	I250	I2501	I2502	I2503
ARM	I251	I2511	I2512	I2513
Total First Residential Volume	I259	I2591	I2592	I2593
Jumbo	I260	I2601	I2602	I2603
Non-Jumbo	I261	I2611	I2612	I2613
Total First Mortgage Volume (must equal Total in I100 above)	I269	I2691	I2692	I2693
Alt Doc	I270	I2701	I2702	I2703
Full Doc	I271	I2711	I2712	I2713
Total First Mortgage Volume (must equal Total in I100 above)	I279	I2791	I2792	I2793
Interest Only	I280	I2801	I2802	I2803
Not Interest Only	I281	I2811	I2812	I2813
Total First Mortgage Volume (must equal Total in I100 above)	I289	I2891	I2892	I2893
Option ARMs	I290	I2901	I2902	I2903
Not Option ARMs	I291	I2911	I2912	I2913
Total First Mortgage Volume (must equal Total in I100 above)	I299	I2991	I2992	I2993
Loans with Prepayment Penalties	I300	I3001	I3002	I3003
Loans without Prepayment Penalties	I301	I3011	I3012	I3013
Total First Mortgage Volume (must equal Total in I100 above)	I309	I3091	I3092	I3093
Purchase	I310	I3101	I3102	I3103
Refinance Rate-Term	I311	I3111	I3112	I3113
Refinance Cash-Out Refinances	I312	I3121	I3122	I3123
Refinance Restructure	I313	I3131	I3132	I3133
Refinance Other/ Unknown	I314	I3141	I3142	I3143
Total First Mortgage Volume (must equal Total in I100 above)	I319	I3191	I3192	I3193
Owner-Occupied	I320	I3201	I3202	I3203
Non-Owner Occupied	I321	I3211	I3212	I3213
Total First Mortgage Volume (must equal Total in I100 above)	I329	I3291	I3292	I3293
Loans with Private Mortgage Insurance	I330	I3301	I3302	I3303
Loans without Private Mortgage Insurance	I331	I3311	I3312	I3313
Total First Mortgage Volume (must equal Total in I100 above)	I339	I3391	I3392	I3393
Loans with Piggyback Seconds or Funded HELOCs	I340	I3401	I3402	I3403
Loans without Piggyback Seconds or Funded HELOCs	I341	I3411	I3412	I3413
Total First Mortgage Volume (must equal Total in I100 above)	I349	I3491	I3492	I3493

First Mortgage Borrower's FICO Score Distribution

Equals 600 or less	I350	I3501	I3502	I3503	
Greater than 600 but less than or equal to 650	I351	I3511	I3512	I3513	
Greater than 650 but less than or equal to 700	I352	I3521	I3522	I3523	
Greater than 700 but less than or equal to 750	I353	I3531	I3532	I3533	
Greater than 750	I354	I3541	I3542	I3543	
Total First Mortgage Volume (must equal Total in I100 above)	I359	I3591	I3592	I3593	
Average FICO Score for First Mortgage Borrowers (simple average based on loan count)	I360				I3604
Average FICO Score for Second and HELOC Mortgage Borrowers (simple average based on loan count)	I365				I3654

First Mortgage Loan-to-Value (LTV) Distribution

Equals 60% or less	I370	I3701	I3702	I3703	
Greater than 60% but less than or equal to 70%	I371	I3711	I3712	I3713	
Greater than 70% but less than or equal to 80%	I372	I3721	I3722	I3723	
Greater than 80% but less than or equal to 90%	I373	I3731	I3732	I3733	
Greater than 90% but less than or equal to 100%	I374	I3741	I3742	I3743	
Greater than 100%	I375	I3751	I3752	I3753	
Total First Mortgage Volume (must equal Total in I100 above)	I379	I3791	I3792	I3793	
Weighted Average LTV on First Mortgages Only (enter two-decimal figure, e.g., 87.65 for 87.65% weighted LTV)	I380				I3804
Weighted Average CLTV Combined First and Second Mortgages (enter two-decimal figure, e.g., 87.65 for 87.65% weighted CLTV)	I385				I3854
Weighted Average Coupon at Origination on First Mortgages Only (enter two-decimal figure, e.g., 6.78 for 6.775%)	I390				I3904

First Mortgage Residential Loans Sold by Investor Type

Production Sold to Secondary Market Agencies (Fannie, Freddie, Ginnie)	I400	I4001	I4002	I4003	
Production Sold to Others (Non-Affiliate)	I401	I4011	I4012	I4013	
Production Sold to Others (Affiliate)	I402	I4021	I4022	I4023	
Production Kept in Portfolio/ Held for Investment	I403	I4031	I4032	I4033	
Production Sold through Non-Agency Securitizations with Sale Treatment	I404	I4041	I4042	I4043	
Production Sold through Non-Agency Securitizations without Sale Treatment	I405	I4051	I4052	I4053	
Total 1- to 4-Unit Residential Loans Sold this Period	I409	I4091	I4092	I4093	

First Mortgage Residential Loans - Other Information

Production Sold Servicing Released	I410	I4101	I4102	I4103	
Production Brokered Out	I420	I4201	I4202	I4203	

Bifurcated Seller Volume (Prior 36 months as of current quarter) sold to GSEs (Fannie Mae and Freddie Mac)

Production Sold Bifurcated to Fannie Mae	I422	I4221	I4222	I4223	

Production Sold Bifurcated to Freddie Mac	I424	I4241	I4242	I4243	
Pull-Through Ratio (enter two-decimal figure, e.g., 67.55 for 67.54%)	I430				I4304
Total Multifamily/ Commercial Loans Sold This Period	I440	I4401	I4402	I4403	

Warehouse Period

Average Days in Warehouse 1- to 4-Unit Residential Mortgages Only	I450				I4504
Average Days in Warehouse Multifamily Loans	I455				I4554
Average Days in Warehouse Commercial Mortgage Loans	I456				I4564
Production Warehoused in Excess of 90 Days as of Period End 1- to 4-Unit Residential Mortgages Only	I460	I4601	I4602	I4603	

Schedule K: Debt Facilities

Facility Provided by Affiliate
(NA) N/A
(n) No
(y) Yes
(i) N/A*
*In July 2023 i was replaced with NA

Facility Type
(a) N/A
(b) Warehouse Line of Credit
(c) Repurchased Loans
(d) Reverse Repurchase Facility
(e) MSR Line of Credit
(f) Asset Backed Commercial Paper facility
(g) Other
(h) Working Capital Line of Credit
(i) Early Buyout (EBO) Facility
(j) HECM Tail Credit Facility

Covenant Violations
(a) N/A
(b) None
(c) Net Worth
(d) Debt-to-equity
(e) Liquidity requirements
(f) Recourse Liabilities to Net Worth Ratio
(g) Other Liabilities to Net Worth Ratio
(h) Equity
(i) Other
(j) Profitability

Waivers for Violations
(a) Waivers N/A
(b) No Waivers
(c) Waiver for Net Worth
(d) Waiver for Debt-to-equity
(e) Waiver for Liquidity requirements
(f) Waiver for Recourse Liabilities to Net Worth Ratio
(g) Waiver for Other Liabilities to Net Worth Ratio
(h) Waiver for Equity
(i) Waiver for Other
(j) Waiver for Profitability

prior to 2Q'23 it was only possible to select one Convenat Violation per facility

Facility	Facility Provider Name	Facility Provided by Affiliate	Facility Type	Outstanding Borrowings ($000)	Credit Facility Limit ($000)	Committed ($000)	Uncommitted ($000)	Available Borrowing Capacity ($000)	Wtd Avg Advance Rate	TNW Requirements ($000)	Minimum Liquidity Requirements ($000)	Covenant Violations	Waiver for Violation	Facility Expiration Date
#1	K010A	K020A	K030A	K040A	K050A	K060A	K070A	K075A	K080A	K090A	K095A	K100A	K110A	K120A
#2	K010B	K020B	K030B	K040B	K050B	K060B	K070B	K075B	K080B	K090B	K095B	K100B	K110B	K120B
#3	K010C	K020C	K030C	K040C	K050C	K060C	K070C	K075C	K080C	K090C	K095C	K100C	K110C	K120C
#4	K010D	K020D	K030D	K040D	K050D	K060D	K070D	K075D	K080D	K090D	K095D	K100D	K110D	K120D
#5	K010E	K020E	K030E	K040E	K050E	K060E	K070E	K075E	K080E	K090E	K095E	K100E	K110E	K120E
#6	K010F	K020F	K030F	K040F	K050F	K060F	K070F	K075F	K080F	K090F	K095F	K100F	K110F	K120F
#7	K010G	K020G	K030G	K040G	K050G	K060G	K070G	K075G	K080G	K090G	K095G	K100G	K110G	K120G
#8	K010H	K020H	K030H	K040H	K050H	K060H	K070H	K075H	K080H	K090H	K095H	K100H	K110H	K120H
#9	K010I	K020I	K030I	K040I	K050I	K060I	K070I	K075I	K080I	K090I	K095I	K100I	K110I	K120I
#10	K010J	K020J	K030J	K040J	K050J	K060J	K070J	K075J	K080J	K090J	K095J	K100J	K110J	K120J
#11	K010L	K020L	K030L	K040L	K050L	K060L	K070L	K075L	K080L	K090L	K095L	K100L	K110L	K120L
#12	K010M	K020M	K030M	K040M	K050M	K060M	K070M	K075M	K080M	K090M	K095M	K100M	K110M	K120M
#13	K010N	K020N	K030N	K040N	K050N	K060N	K070N	K075N	K080N	K090N	K095N	K100N	K110N	K120N
#14	K010O	K020O	K030O	K040O	K050O	K060O	K070O	K075O	K080O	K090O	K095O	K100O	K110O	K120O
#15	K010P	K020P	K030P	K040P	K050P	K060P	K070P	K075P	K080P	K090P	K095P	K100P	K110P	K120P
#16	K010Q	K020Q	K030Q	K040Q	K050Q	K060Q	K070Q	K075Q	K080Q	K090Q	K095Q	K100Q	K110Q	K120Q
#17	K010R	K020R	K030R	K040R	K050R	K060R	K070R	K075R	K080R	K090R	K095R	K100R	K110R	K120R
#18	K010S	K020S	K030S	K040S	K050S	K060S	K070S	K075S	K080S	K090S	K095S	K100S	K110S	K120S
#19	K010U	K020U	K030U	K040U	K050U	K060U	K070U	K075U	K080U	K090U	K095U	K100U	K110U	K120U
#20	K010V	K020V	K030V	K040V	K050V	K060V	K070V	K075V	K080V	K090V	K095V	K100V	K110V	K120V
Total Other Facilities				K040K	K050K	K060K	K070K	K075K						
Total				K040T	K050T	K060T	K070T	K075T						

MEMO: Total Number of Facilities K130T

Schedule K: Servicing Advance Facilities

Facility Provided by Affiliate

(NA) N/A
(n) No
(y) Yes
(i) N/A*

*In July 2023 i was replaced with NA

Facility Type

(a) N/A
(b) Agency (Fannie Mae, Freddie Mac, Ginnie Mae
(c) Non-Agency (All others)
(d) Both Agency/Non-Agency

Covenant Violations

(a) N/A
(b) None
(c) Net Worth
(d) Debt-to-equity
(e) Liquidity requirements
(f) Recourse Liabilities to Net Worth Ratio
(g) Other Liabilities to Net Worth Ratio
(h) Equity
(i) Other
(j) Profitability

Waivers for Violations

(a) Waivers N/A
(b) No Waivers
(c) Waiver for Net Worth
(d) Waiver for Debt-to-equity
(e) Waiver for Liquidity requirements
(f) Waiver for Recourse Liabilities to Net Worth Ratio
(g) Waiver for Other Liabilities to Net Worth Ratio
(h) Waiver for Equity
(i) Waiver for Other
(j) Waiver for Profitability

prior to 2Q'23 it was only possible to select one Convenat Violation per facility

Facility	Facility Provider Name	Facility Provided by Affiliate	Facility Type	Outstanding Borrowings ($000)	Credit Facility Limit ($000)	Committed ($000)	Uncommitted ($000)	Available Borrowing Capacity ($000)	Wtd Avg Advance Rate	TNW Requirements ($000)	Minimum Liquidity Requirements ($000)	Covenant Violations	Waiver for Violation	Facility Expiration Date
#1	K210A	K220A	K230A	K240A	K250A	K260A	K270A	K275A	K280A	K290A	K295A	K300A	K310A	K320A
#2	K210B	K220B	K230B	K240B	K250B	K260B	K270B	K275B	K280B	K290B	K295B	K300B	K310B	K320B
#3	K210C	K220C	K230C	K240C	K250C	K260C	K270C	K275C	K280C	K290C	K295C	K300C	K310C	K320C
#4	K210D	K220D	K230D	K240D	K250D	K260D	K270D	K275D	K280D	K290D	K295D	K300D	K310D	K320D
#5	K210E	K220E	K230E	K240E	K250E	K260E	K270E	K275E	K280E	K290E	K295E	K300E	K310E	K320E
#6	K210F	K220F	K230F	K240F	K250F	K260F	K270F	K275F	K280F	K290F	K295F	K300F	K310F	K320F
#7	K210G	K220G	K230G	K240G	K250G	K260G	K270G	K275G	K280G	K290G	K295G	K300G	K310G	K320G
#8	K210H	K220H	K230H	K240H	K250H	K260H	K270H	K275H	K280H	K290H	K295H	K300H	K310H	K320H
#9	K210I	K220I	K230I	K240I	K250I	K260I	K270I	K275I	K280I	K290I	K295I	K300I	K310I	K320I
#10	K210J	K220J	K230J	K240J	K250J	K260J	K270J	K275J	K280J	K290J	K295J	K300J	K310J	K320J
#11	K210L	K220L	K230L	K240L	K250L	K260L	K270L	K275L	K280L	K290L	K295L	K300L	K310L	K320L
#12	K210M	K220M	K230M	K240M	K250M	K260M	K270M	K275M	K280M	K290M	K295M	K300M	K310M	K320M
#13	K210N	K220N	K230N	K240N	K250N	K260N	K270N	K275N	K280N	K290N	K295N	K300N	K310N	K320N
#14	K210O	K220O	K230O	K240O	K250O	K260O	K270O	K275O	K280O	K290O	K295O	K300O	K310O	K320O
#15	K210P	K220P	K230P	K240P	K250P	K260P	K270P	K275P	K280P	K290P	K295P	K300P	K310P	K320P
#16	K210Q	K220Q	K230Q	K240Q	K250Q	K260Q	K270Q	K275Q	K280Q	K290Q	K295Q	K300Q	K310Q	K320Q
#17	K210R	K220R	K230R	K240R	K250R	K260R	K270R	K275R	K280R	K290R	K295R	K300R	K310R	K320R
#18	K210S	K220S	K230S	K240S	K250S	K260S	K270S	K275S	K280S	K290S	K295S	K300S	K310S	K320S
#19	K210U	K220U	K230U	K240U	K250U	K260U	K270U	K275U	K280U	K290U	K295U	K300U	K310U	K320U
#20	K210V	K220V	K230V	K240V	K250V	K260V	K270V	K275V	K280V	K290V	K295V	K300V	K310V	K320V
Total Other Facilities				K240K	K250K	K260K	K270K	K275K						
Total				K240T	K250T	K260T	K270T	K275T						

MEMO: Total Number of Facilities K330T

MEMO: Unused portion of committed Agency servicing advance lines (Servicing Advances Only - Do Not Include Warehouse Lines Here) K330U

Schedule L: Servicing Portfolio

		Servicing UPB($000)	Loan Count	Average Loan Size($000)	Total
Residential First Mortgages (1- to 4-Unit Residential)					
Government (FHA/ VA/ RHS) Fixed	L010	L0101	L0102	L0103	
Government (FHA/ VA/ RHS) ARM	L020	L0201	L0202	L0203	
Prime (Conforming and Jumbo)- Fixed	L030	L0301	L0302	L0303	
Prime (Conforming and Jumbo) - ARM	L040	L0401	L0402	L0403	
Other Fixed	L050	L0501	L0502	L0503	
Other ARM	L060	L0601	L0602	L0603	
Total Residential First Mortgages	L100	L1001	L1002	L1003	
Other Mortgages					
Closed-End Second Mortgages	L110	L1101	L1102	L1103	
Funded HELOCs	L120	L1201	L1202	L1203	
Reverse Mortgages	L130	L1301	L1302	L1303	
Construction and Land Development Loans, 1- to 4-unit Residential	L140	L1401	L1402	L1403	
Multifamily Loans-Agency	L150	L1501	L1502	L1503	
Commercial Mortgage Loans	L160	L1601	L1602	L1603	
Other Mortgages Not Reported Above	L170	L1701	L1702	L1703	
Total Other Mortgages Outstanding	L180	L1801	L1802	L1803	
Total Servicing / Mortgage Outstanding	L200	L2001	L2002	L2003	
Residential First Mortgages (1- to 4-Unit Residential) Only:					
Fixed Rate	L201	L2011	L2012	L2013	
ARM	L202	L2021	L2022	L2023	
Total First Mortgage Residential Volume Outstanding (must equal Total in L100 above)	L209	L2091	L2092	L2093	
Interest Only	L210	L2101	L2102	L2103	
Not Interest Only	L211	L2111	L2112	L2113	
Total First Mortgage Residential Outstanding (must equal Total in L100 above)	L219	L2191	L2192	L2193	
Option ARMs	L220	L2201	L2202	L2203	
Not Option ARMs	L221	L2211	L2212	L2213	
Total First Mortgage Residential Outstanding (must equal Total in L100 above)	L229	L2291	L2292	L2293	
Loans with Prepayment Penalties	L230	L2301	L2302	L2303	
Loans without Prepayment Penalties	L231	L2311	L2312	L2313	

Total First Mortgage Residential Outstanding (must equal Total in L100 above)	L239	L2391	L2392	L2393
Owner-Occupied	L240	L2401	L2402	L2403
Non-Owner Occupied	L241	L2411	L2412	L2413
Total First Mortgage Volume (must equal Total in L100 above)	L249	L2491	L2492	L2493
Loans with Private Mortgage Insurance	L250	L2501	L2502	L2503
Loans without Private Mortgage Insurance	L251	L2511	L2512	L2513
Total First Mortgage Residential Outstanding (must equal Total in L100 above)	L259	L2591	L2592	L2593
Loans with Piggyback Seconds or Funded HELOCs	L260	L2601	L2602	L2603
Loans without Piggyback Seconds or Funded HELOCs	L261	L2611	L2612	L2613
Total First Mortgage Residential Volume (must equal Total in L100 above)	L269	L2691	L2692	L2693

Investor Distribution: Residential (1- to 4-unit) first, forward mortgages only as reported in L100. Do not include "Other" mortgages included in L110-L170.

Residential First, Forward Mortgages Serviced for Portfolio/ Affiliates/ Parent	L270	L2701	L2702	L2703
Residential First, Forward Mortgages Serviced for Secondary Market Agencies (Fannie, Freddie, Ginnie)	L271	L2711	L2712	L2713
Residential First, Forward Mortgages Serviced for Fannie Mae	L273	L2731	L2732	L2733
Residential First, Forward Mortgages Serviced for Freddie Mac	L274	L2741	L2742	L2743
Residential First, Forward Mortgages Serviced for Ginnie Mae	L275	L2751	L2752	L2753
Residential First, Forward MortgagesServiced for Other Investors or Securities	L272	L2721	L2722	L2723
Total RESIDENTIAL First, Forward Mortgage Volume (must equal Total in L100 above)	L279	L2791	L2792	L2793

Loan Age

Weighted Average Loan Age (in Months) Residential First Mortgages Only	L280	L2804

Subservicing

UPB of Loans Subserviced for Others, Excluding Intracompany Portfolio	L290	L2901	L2902	L2903
UPB of Loans Subserviced by Others	L300	L3001	L3002	L3003

Bankruptcy Status

Of total first mortgage residential mortgage debt outstanding, what portion of loans had bankruptcy status as of the period end?	L310	L3104

Reductions in Portfolio

For this quarter only, Loans Removed from Servicing Portfolio Due to Prepayment of Mortgage, Transfer of Asset, or Other Reason	L320	L3201	L3202	L3203

Total Delinquent Loans as of Period End (30, 60, 90 days or More Delinquent, and Loans in Foreclosure Process)

Residential First Mortgages (1- to 4-Unit Residential)

Fannie Mae

Fannie Mae Servicing D30	L330	L3301	L3302	L3303
Fannie Mae Servicing D60	L332	L3321	L3322	L3323
Fannie Mae Servicing D90 or More	L334	L3341	L3342	L3343

Fannie Mae Servicing in foreclosure process	L336	L3361	L3362	L3363
Freddie Mac				
Freddie Mac Servicing D30	L338	L3381	L3382	L3383
Freddie Mac Servicing D60	L340	L3401	L3402	L3403
Freddie Mac Servicing D90 or More	L342	L3421	L3422	L3423
Freddie Mac Servicing in foreclosure process	L344	L3441	L3442	L3443
Ginnie Mae				
Ginnie Mae Servicing D30	L346	L3461	L3462	L3463
Ginnie Mae Servicing D60	L348	L3481	L3482	L3483
Ginnie Mae Servicing D90 or More	L350	L3501	L3502	L3503
Ginnie Mae Servicing in foreclosure process	L352	L3521	L3522	L3523
Non-Agency				
Non-Agency Servicing D30	L354	L3541	L3542	L3543
Non-Agency Servicing D60	L356	L3561	L3562	L3563
Non-Agency Servicing D90 or More	L358	L3581	L3582	L3583
Non-Agency Servicing in foreclosure process	L360	L3601	L3602	L3603

Seriously Delinquent Loans as of Period End (90 Days or More Delinquent and Loans in Foreclosure Process; 60 Days or More Delinquent for Multifamily and Commercial)

Residential First Mortgages (1- to 4-Unit Residential)

Government (FHA/ VA/ RHS) - Fixed	L410	L4101	L4102	L4103
Government (FHA/ VA/ RHS) - ARM	L420	L4201	L4202	L4203
Prime (Conforming and Jumbo)- Fixed	L430	L4301	L4302	L4303
Prime (Conforming and Jumbo) - ARM	L440	L4401	L4402	L4403
Other - Fixed	L450	L4501	L4502	L4503
Other - ARM	L460	L4601	L4602	L4603
Total Residential First Mortgages	L500	L5001	L5002	L5003
Other Mortgages				
Closed-End Second Mortgage Loans	L510	L5101	L5102	L5103
Funded HELOCs	L520	L5201	L5202	L5203
Reverse Mortgages	L530	L5301	L5302	L5303
Construction and Land Development Loans, 1- to 4-unit Residential	L540	L5401	L5402	L5403
Multifamily Loans-Agency (60 or more days delinquent)	L550	L5501	L5502	L5503
Commercial Mortgage Loans (60 or more days delinquent)	L560	L5601	L5602	L5603
Other Loans Not Reported Above	L570	L5701	L5702	L5703
Total Other Loans	L580	L5801	L5802	L5803
Total Mortgage Loans 90 or More Days Delinquent and Loans in Foreclosure Process (60 days or more for Multifamily/ Commercial)	L600	L6001	L6002	L6003

Agency Servicing SDQ (Total for Fannie, Freddie, Ginnie - broken down by agency below)	L601	L6011	L6012	L6013
Agency Servicing SDQ (Fannie Mae)	L602	L6021	L6022	L6023
Agency Servicing SDQ (Freddie Mac)	L603	L6031	L6032	L6033
Agency Servicing SDQ (Ginnie Mae)	L604	L6041	L6042	L6043

COVID-19 Forbearance reporting is no longer required

Loans in COVID-19-Related Forbearance that were Current at the Time They Became Subject to Forbearance

Residential First Mortgages (1- to 4-unit Residential) in COVID-19-Related Forbearance that were Current when Placed in Forbearance	L605	L6051	L6052	L6053
All Other Mortgages in COVID-19-Related Forbearance that were Current when Placed in Forbearance	L606	L6061	L6062	L6063
Total Loans in COVID-19 Forbearance (current through 90 or more days delinquent) that were Current when Placed in Forbearance	L607	L6071	L6072	L6073

Residential First Mortgages (1- to 4-Unit Residential):

Agency Loans in COVID-19-Related Forbearance that were Current when placed in Forbearance	L608	L6081	L6082	L6083

Fannie Mae–COVID-19-Related Forbearance that were Current when placed in Forbearance

Forbearance Loans - Fannie Mae - Current	L609	L6091	L6092	L6093
Forbearance Loans - Fannie Mae - 30 days Delinquent	L610	L6101	L6102	L6103
Forbearance Loans - Fannie Mae - 60 days Delinquent	L611	L6111	L6112	L6113
Forbearance Loans - Fannie Mae - 90 or More Days Delinquent	L612	L6121	L6122	L6123
Fannie Mae COVID-19-Related Forbearance that were Current when placed in Forbearance - Total	L613	L6131	L6132	L6133

Freddie Mac–COVID-19-Related Forbearance that were Current when placed in Forbearance

Forbearance Loans - Freddie Mac - Current	L614	L6141	L6142	L6143
Forbearance Loans - Freddie Mac - 30 days Delinquent	L615	L6151	L6152	L6153
Forbearance Loans - Freddie Mac - 60 days Delinquent	L616	L6161	L6162	L6163
Forbearance Loans - Freddie Mac - 90 or More Days Delinquent	L617	L6171	L6172	L6173
Freddie Mac COVID-19-Related Forbearance that were Current when placed in Forbearance - Total	L618	L6181	L6182	L6183

Ginnie Mae–COVID-19-Related Forbearance that were Current when placed in Forbearance

Forbearance Loans - Ginnie Mae - Current	L619	L6191	L6192	L6193
Forbearance Loans - Ginnie Mae - 30 days Delinquent	L620	L6201	L6202	L6203
Forbearance Loans - Ginnie Mae - 60 days Delinquent	L621	L6211	L6212	L6213
Forbearance Loans - Ginnie Mae - 90 or More Days Delinquent	L622	L6221	L6222	L6223
Ginnie Mae COVID-19-Related Forbearance that were Current when placed in Forbearance - Total	L623	L6231	L6232	L6233

Non-Agency–COVID-19-Related Forbearance that were Current when placed in Forbearance

Forbearance Loans - Non-Agency - Current	L624	L6241	L6242	L6243
Forbearance Loans - Non-Agency - 30 days Delinquent	L625	L6251	L6252	L6253
Forbearance Loans - Non-Agency - 60 days Delinquent	L626	L6261	L6262	L6263
Forbearance Loans - Non-Agency - 90 or More Days Delinquent	L627	L6271	L6272	L6273

Non-Agency COVID-19-Related Forbearance that were Current when placed in Forbearance - Total ..... L628 _____ L6281 _____ L6282 _____ L6283

Servicing by Remittance Type

Fannie Mae loans - Remittance Type

Scheduled Interest/ Scheduled Principal ..... L700 _____ L7001

Scheduled Interest/ Actual Principal ..... L710 _____ L7101

Actual Interest/ Actual Principal ..... L720 _____ L7201

Freddie Mac loans - Remittance Type

Scheduled Interest/ Scheduled Principal ..... L730 _____ L7301

Scheduled Interest/ Actual Principal ..... L740 _____ L7401

Actual Interest/ Actual Principal ..... L750 _____ L7501

Ginnie Mae loans - Remittance Type

Scheduled Interest/ Scheduled Principal ..... L760 _____ L7601

Private Label Securities & All Other - Investor Remittance Activity

All Other Non-Agency Combined Remittance ..... L770 _____ L7701

Total Combined Remittance UPB ($) ..... L780 _____ L7801

Servicing Advances by Type: Residential First Mortgages (1- to 4-Unit Residential)

Fannie Mae P&I, T&I, and Foreclosure Advances ..... L790 _____ L7904

Freddie Mac P&I, T&I, and Foreclosure Advances ..... L792 _____ L7924

Ginnie Mae P&I, T&I, and Foreclosure Advances ..... L794 _____ L7944

Non-Agency P&I, T&I, and Foreclosure Advances ..... L796 _____ L7964

Schedule MF: Multifamily/Commercial

		UPB($000)	Loan Count	Average Loan Size	
Originations					
Multifamily Loans - Capital Source/ Investor					
Production Sold to / Funded by Secondary Market Agencies (Fannie, Freddie, Ginnie)	MF010	MF0101	MF0102	MF0103	
Production Sold to / Funded by Others (Non-Affiliate)	MF020	MF0201	MF0202	MF0203	
Production Sold to / Funded by Others (Affiliate)	MF030	MF0301	MF0302	MF0303	
Production Kept in Portfolio / Held for Investment	MF040	MF0401	MF0402	MF0403	
Total	MF050	MF0501	MF0502	MF0503	
Commercial Excluding Multifamily					
Property Type					
Office	MF060	MF0601	MF0602	MF0603	
Retail	MF070	MF0701	MF0702	MF0703	
Industrial	MF080	MF0801	MF0802	MF0803	
Hospitality	MF090	MF0901	MF0902	MF0903	
Healthcare	MF100	MF1001	MF1002	MF1003	
Other (including mixed use)	MF110	MF1101	MF1102	MF1103	
Total Commercial Excluding Multifamily	MF120	MF1201	MF1202	MF1203	
Total Multifamily / Commercial Originations	MF130	MF1301	MF1302	MF1303	
MF Production Brokered Out	MF140	MF1401	MF1402	MF1403	
Total Multifamily / Commercial Loans Sold This Period	MF150	MF1501	MF1502	MF1503	
Average Days in Warehouse - Multifamily Loans Only	MF160				MF1604
Average Days in Warehouse - Commercial Mortgage Loans (Excluding Multifamily)	MF170				MF1704
Servicing					
Multifamily Loans-Agency					
Serviced for Fannie Mae	MF180	MF1801	MF1802	MF1803	
Serviced for Freddie Mac	MF190	MF1901	MF1902	MF1903	
Serviced for FHA/ GNMA	MF200	MF2001	MF2002	MF2003	
Total Multifamily Loans-Agency	MF210	MF2101	MF2102	MF2103	
Commercial including Non-Agency Multifamily					
Property Type					
Office	MF220	MF2201	MF2202	MF2203	
Retail	MF230	MF2301	MF2302	MF2303	
Multifamily (Non-Agency)	MF240	MF2401	MF2402	MF2403	
Industrial	MF250	MF2501	MF2502	MF2503	

Hospitality	MF260	MF2601	MF2602	MF2603
Healthcare	MF270	MF2701	MF2702	MF2703
Other (including mixed use)	MF280	MF2801	MF2802	MF2803
Total Commercial including Non-Agency Multifamily	MF290	MF2901	MF2902	MF2903
Total Multifamily / Commercial Servicing	MF300	MF3001	MF3002	MF3003
MF/ Commercial Loans Subserviced for Others, Excluding Intracompany Portfolio	MF310	MF3101	MF3102	MF3103
MF/ Commercial Loans Subserviced by Others	MF320	MF3201	MF3202	MF3203

Multifamily Loans 60 Days or More Delinquent as of Period End by Investor Type

Serviced for Fannie Mae	MF330	MF3301	MF3302	MF3303
Serviced for Freddie Mac	MF340	MF3401	MF3402	MF3403
Serviced for FHA/ GNMA	MF350	MF3501	MF3502	MF3503
Total Agency MF 60 Days or more Delinquent	MF360	MF3601	MF3602	MF3603

Commercial including Non-Agency Multifamily 60 Days or More Delinquent as of Period End by Property Type

Office	MF370	MF3701	MF3702	MF3703
Retail	MF380	MF3801	MF3802	MF3803
Multifamily (Non-Agency)	MF390	MF3901	MF3902	MF3903
Industrial	MF400	MF4001	MF4002	MF4003
Hospitality	MF410	MF4101	MF4102	MF4103
Healthcare	MF420	MF4201	MF4202	MF4203
Other (including mixed use)	MF430	MF4301	MF4302	MF4303
Total Commercial including Non-Agency Multifamily	MF440	MF4401	MF4402	MF4403
Total Multifamily / Commercial Servicing 60 Days or More Delinquent	MF450	MF4501	MF4502	MF4503

Schedule MSR: MSR Valuation

Report WA NSF in bps: enter 37 1/ 2 as 37.50. Report percents like this: 3 1/ 4 as 3.25

		UPB($000)	MSR Value($000)	WA NSF (bps)	WAL (yrs)	WAC (%)	CPR (%)	Discount Rate (%)	MSR Related Contra-assets and Liabilities ($000)
Fannie Mae MSR									
Single Family 1- to 4-Unit First Mortgage (UPB should match Servicing UPB in Line Item L273) .	MSR010	MSR0101	MSR0102	MSR0103	MSR0104	MSR0105	MSR0106	MSR0107	MSR0108
Multifamily	MSR020	MSR0201	MSR0202						
Other	MSR030	MSR0301	MSR0302						
Total Fannie Mae MSR	MSR040	MSR0401	MSR0402						
Freddie Mac MSR									
Single Family 1- to 4-Unit First Mortgage (UPB should match Servicing UPB in Line Item L274) .	MSR050	MSR0501	MSR0502	MSR0503	MSR0504	MSR0505	MSR0506	MSR0507	MSR0508
Multifamily	MSR060	MSR0601	MSR0602						
Other	MSR070	MSR0701	MSR0702						
Total Freddie Mac MSR	MSR080	MSR0801	MSR0802						
Ginnie Mae MSR									
Single Family 1- to 4-Unit First Mortgage (UPB should match Servicing UPB in Line Item L275) .	MSR090	MSR0901	MSR0902	MSR0903	MSR0904	MSR0905	MSR0906	MSR0907	MSR0908
Multifamily	MSR100	MSR1001	MSR1002						
Other	MSR110	MSR1101	MSR1102						
Total Ginnie Mae MSR	MSR120	MSR1201	MSR1202						
Non-Agency MSR									
Single Family 1- to 4-Unit First Mortgage	MSR130	MSR1301	MSR1302	MSR1303	MSR1304	MSR1305	MSR1306	MSR1307	MSR1308
Multifamily	MSR140	MSR1401	MSR1402						
Other	MSR150	MSR1501	MSR1502						
Total Non-Agency MSR	MSR160	MSR1601	MSR1602						

Total MSR

Total Single Family 1- to 4-Unit First Mortgage ..	MSR170	MSR1701	MSR1702	MSR1703	MSR1704	MSR1705	MSR1706	MSR1707	MSR1708
Total Multifamily	MSR180	MSR1801	MSR1802						
Total Other	MSR190	MSR1901	MSR1902						
Total MSR (Value should match Net Mortgage Servicing Rights in Line Item A160)	MSR200	MSR2001	MSR2002						

Schedule N: Recourse Exposure

		UPB($000)	Loan Count	Average Loan Size($000)
Loans and MBS Recourse Agreements	N010	N0101	N0102	N0103
Home Equity Loans and MBS	N030	N0301	N0302	N0303
Other Loans	N040	N0401	N0402	N0403
Total Recourse Exposure	N050	N0501	N0502	N0503

Schedule O: Reserves and Valuation Allowance Rollforwards

Rollforward of Credit Loss Reserves on Loans Held for Investment

Beginning Balance O010

Provision for Credit Losses on Loans Held for Investment O020

Charge-Offs, Net of Recoveries O030

Adjustments upon Adoption of FAS 159 ..... O040

Other Changes O050

Ending Balance O060

Rollforward of Valuation Allowance on REO

Beginning REO Valuation Allowance O110

Changes in REO Valuation Allowance O120

Ending REO Valuation Allowance O130

Rollforward of Reserve for Other Losses

Beginning Reserve for Other Losses O210

Provision For Other Losses O220

Charge-Offs, Net of Recoveries O230

Other changes O240

Ending Reserve for Other Losses O250

Rollforward of Repurchase Reserves

Beginning Repurchase Reserve O310

Provision for Repurchases (EPD, FPD, etc.) O320

Charge-Offs, Net of Recoveries O330

Other Changes O340

Ending Repurchase Reserve O350

MEMO: UPB of Loans Repurchased or Indemnified During the Quarter O360

MEMO: Number of Loans Repurchased or Indemnified During the Quarter O370

Schedule P: GNMA Pass-Through Data

Lines of Credit Available for Advances P010

Dollar Amount of Foreclosed Loans P030

Schedule Q: Pledged or Restricted Items

			Available for Sale	Trading Account
Carrying Value of Pledged Assets	Q010	Q010		
Derivative Collateral Posted (period-end)	Q015	Q015		
Total Restricted Retained Earnings	Q020	Q020		
Total Pledged Servicing	Q030	Q030		
Pledged Amount of Certain Investment-Grade Securities from Schedule A-030				
GSE (Fannie Mae and Freddie Mac) MBS from Schedule A030	Q040		Q0402	Q0403
Portion of GSE (Fannie Mae and Freddie Mac) MBS that is pledged (included in Q010 above).	Q041		Q0412	Q0413
Ginnie Mae MBS from Schedule A030	Q042		Q0422	Q0423
Portion of Ginnie Mae MBS that is pledged (included in Q010 above).	Q043		Q0432	Q0433
Obligations of Government Sponsored Enterprise from Schedule A030	Q044		Q0442	Q0443
Portion of Obligations of Government Sponsored Enterprise that is pledged (included in Q010 above).	Q045		Q0452	Q0453
U.S. Treasury Obligations from Schedule A030	Q046		Q0462	Q0463
Portion of U.S. Treasury Obligations that is pledged (included in Q010 above).	Q047		Q0472	Q0473
Total Pledged Liquid Assets (included in Q010 above).	Q050	Q050		

Schedule R: Loan Modifications

		UPB($000)	Loan Count	Average Loan Size($000)
Loan Modifications	R010	R0101	R0102	R0103