

Mortgage Bankers' Financial Reporting Form

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

Reporting Period: Third Quarter 2023
Data for the Period Ending:

This form was generated on November 28, 2023 by WebMB (<http://www.mbfrrf.org>) for TEST . This copy of the form is for informational uses only. Please submit your MBFRF online by using the "Submit Form" option.

TEST Information

Address test
City test
State MD
Zip Code 11111
Website <http://n/a>
FHA 9999921541
Company Type Other
Fiscal Year End 10/31

TEST

Contact Information

NamevCalc User
Position Tester
Email test@test.com
Phone (301) 387-1122

Submitter Information

Certifier Information

Routinely collected beginning First Quarter 2022

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	A032A1	A034A1	A036A1
Ginnie Mae MBS	A03*A2	A032A2	A034A2	A036A2
Agency MBS	A03*A	A032A	A034A	A036A
Non-Agency MBS	A03*B	A032B	A034B	A036B
Commercial MBS Investment Grade	A03*C	A032C	A034C	A036C
Non-Mortgage ABS Investment Grade	A03*D	A032D	A034D	A036D
Obligations of Government Sponsored Enterprise	A03*E	A032E	A034E	A036E
U.S. Treasury Obligations	A03*F	A032F	A034F	A036F
Other Securities Investment Grade	A03*G	A032G	A034G	A036G
Total Investment-Grade Securities	A03*H	A032H	A034H	A036H
Non-Investment Grade Securities				
Non-Agency MBS Non-Investment Grade	A03*L	A032L	A034L	A036L
Principal Only Securities Non-Investment Grade	A03*M	A032M	A034M	A036M
Interest Only Strips Non-Investment Grade	A03*N	A032N	A034N	A036N
Commercial MBS Non-Investment Grade	A03*O	A032O	A034O	A036O
Debt Securities Non-Investment Grade	A03*P	A032P	A034P	A036P
Other Securities Non-Investment Grade	A03*Q	A032Q	A034Q	A036Q
Total Non-Investment Grade Securities	A03*R	A032R	A034R	A036R
Non-Rated Retained Interests	A03*S	A032S	A034S	A036S
Other Securities	A03*U	A032U	A034U	A036U
Total Securities	A03*V	A032V	A034V	A036V
Unamortized Deferred Fees and Costs, if Not Included Above	A03*W			
Net Securities	A03*T	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 Se- riously 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 Foreclo- sure 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: 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

	1- to 4-Unit Residential Only				
	Total	Origination Warehousing, and Secondary Marketing	Servicing	Multifamily/ Commercial	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
Recognition of Yield Adjustment	C070	C0701	C0702		C0704
Servicing-Related/ Escrow Interest Income	C080	C0801		C0803	C0804
Total Interest Income	C090	C0901	C0902	C0903	C0904
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
Total Interest Expense	C160	C1601	C1602	C1603	C1604
Net Interest Income	C170	C1701	C1702	C1703	C1704
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	_____		_____	_____	_____
Gains (Losses) on Other Derivatives or Other Financial Instruments		C7301			C7304	C7305
Gains/ (Losses) on Changes in Fair Value of Loans Held for Investment	C740	_____	_____	_____	_____	_____
		C7401	C7402	C7403	C7404	C7405
Pre-Tax Income/ (Loss) from Investments in JVs, Partnerships, and Other Entities	C750	_____		_____	_____	_____
		C7501			C7504	C7505
Other Non-Interest Income	C760	_____	_____	_____	_____	_____
		C7601	C7602	C7603	C7604	C7605
Total Other Non-Interest Income	C770	_____	_____	_____	_____	_____
		C7701	C7702	C7703	C7704	C7705
Total Gross 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

		1- to 4-Unit Residential Only			
	Total	Origination Warehousing, and Secondary Marketing	Servicing	Multifamily/ Commercial	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
MEMO: Amount of Direct Compensation Related to Temporary / Contractor Personnel	D140	D1401	D1402	D1403	D1404
Other Personnel Expenses					
Employee Benefits (including Education and Training)	D150	D1501	D1502	D1503	D1504
Other Personnel Expenses	D160	D1601	D1602	D1603	D1604
Total Other Personnel Expenses	D170	D1701	D1702	D1703	D1704
Total Personnel Expenses	D180	D1801	D1802	D1803	D1804
Other Operating Expenses					
Occupancy and Equipment (including deprecia- tion)	D200	D2001	D2002	D2003	D2004
Technology-Related Expenses (including deprecia- tion)	D210	D2101	D2102	D2103	D2104
Outsourcing Fees	D220	D2201	D2202	D2203	D2204
Professional Fees, Including Consulting/ Advi- sory/ Legal	D230	D2301	D2302	D2303	D2304

Subservicing Fees Paid Including Intercompany Subservicing Fees Paid	D240	<u> </u>	<u> </u>	<u> </u>	<u> </u>	<u> </u>
		D2401	D2402	D2403	D2404	D2405
Unreimbursed Servicing Expenses for Foreclosure and REO	D250	<u> </u>	<u> </u>	<u> </u>	<u> </u>	
		D2501	D2502	D2503	D2504	
Changes in REO Valuation Allowance	D260	<u> </u>	<u> </u>		<u> </u>	<u> </u>
		D2601	D2602		D2604	D2605
Provision For Other Losses	D270	<u> </u>	<u> </u>	<u> </u>	<u> </u>	<u> </u>
		D2701	D2702	D2703	D2704	D2705
All Other Non-Interest Expenses	D280	<u> </u>	<u> </u>	<u> </u>	<u> </u>	<u> </u>
		D2801	D2802	D2803	D2804	D2805
Contra: Direct Operating Expenses Reclassified as Gain On Sale or Deferred in Accordance with FAS 91	D290	<u> </u>	<u> </u>	<u> </u>	<u> </u>	<u> </u>
		D2901	D2902	D2903	D2904	D2905
Total - Other Non-Interest Expenses	D300	<u> </u>	<u> </u>	<u> </u>	<u> </u>	<u> </u>
		D3001	D3002	D3003	D3004	D3005
Total Gross Non-Interest Expenses (before Corpo- rate Allocation)	D310	<u> </u>	<u> </u>	<u> </u>	<u> </u>	<u> </u>
		D3101	D3102	D3103	D3104	D3105
Net Income (Loss) before Corporate Allocations and Minority Interest	D320	<u> </u>	<u> </u>	<u> </u>	<u> </u>	<u> </u>
		D3201	D3202	D3203	D3204	D3205
Corporate Administration/ Overhead Allocations						
Corporate Management, Support, and Other Corpo- rate Personnel Expenses	D400	<u> </u>				
		D4001				
Corporate Technology Charges	D410	<u> </u>				
		D4101				
Goodwill Impairment	D420	<u> </u>				
		D4201				
Other Corporate Expenses or Allocations not In- cluded Above	D430	<u> </u>				
		D4301				
Total Corporate Administration/ Allocation	D440	<u> </u>				
		D4401				
Total Gross Non-Interest Expenses (After Corpo- rate Allocation)	D500	<u> </u>				
		D5001				
Income Taxes, Non-recurring Items, and Minority Interest						
Income (Loss) before Taxes, Nonrecurring Items & Minority Interest	D510	<u> </u>				
		D5101				
Income Taxes	D520	<u> </u>				
		D5201				
Net Income (Loss) before Nonrecurring Items & Minority Interest	D530	<u> </u>				
		D5301				
Nonrecurring Items	D540	<u> </u>				
		D5401				
Net Income (Loss) before Minority Interest	D550	<u> </u>				
		D5501				
Minority Interest	D560	<u> </u>				
		D5601				
Net Income (Loss) after Corporate Allocations and Minority Interest	D600	<u> </u>				
		D6001				

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

	1- to 4-Unit Residential Only				
	Total	Origination Warehousing, and Secondary Marketing	Servicing	Multifamily/ Commercial	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
Total Employees (before Corporate Personnel)	H130	H1301	H1302	H1303	H1304
MEMO: Number of Employees Included Above Related to Temporary / Contractor Personnel	H140	H1401	H1402	H1403	H1404
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 HECMs 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	I0102	I0103
	I0101		
Government (FHA/ VA/ RHS) ARM	I020	I0202	I0203
	I0201		
Prime Conforming Fixed	I030	I0302	I0303
	I0301		
Prime Conforming ARM	I040	I0402	I0403
	I0401		
Prime Non-Conforming (Jumbo) Fixed	I050	I0502	I0503
	I0501		
Prime Non-Conforming (Jumbo) ARM	I060	I0602	I0603
	I0601		
Other Fixed	I070	I0702	I0703
	I0701		
Other ARM	I080	I0802	I0803
	I0801		
Total Residential First Mortgages	I100	I1002	I1003
	I1001		
Other Mortgages			
Closed-End Second Mortgages	I110	I1102	I1103
	I1101		
Funded HELOCs	I120	I1202	I1203
	I1201		
Reverse Mortgages	I130	I1302	I1303
	I1301		
Construction and Land Development Loans, 1- to 4-Unit Residential	I140	I1402	I1403
	I1401		
Multifamily Loans-Agency	I150	I1502	I1503
	I1501		
Commercial Mortgage Loans	I160	I1602	I1603
	I1601		
Other Mortgage Loans	I170	I1702	I1703
	I1701		
Total Other Loans	I180	I1802	I1803
	I1801		
Total Mortgage Loans Originated	I200	I2002	I2003
	I2001		
Residential First Mortgages (1- to 4-Unit Residential ONLY)			
Retail	I210	I2102	I2103
	I2101		
Wholesale Correspondent	I220	I2202	I2203
	I2201		
Wholesale Broker	I230	I2302	I2303
	I2301		
Total First Residential Volume (must equal Total in I100 above)	I240	I2402	I2403
	I2401		
Fixed Rate	I250	I2502	I2503
	I2501		
ARM	I251	I2512	I2513
	I2511		
Total First Residential Volume	I259	I2592	I2593
	I2591		
Jumbo	I260	I2602	I2603
	I2601		
Non-Jumbo	I261	I2612	I2613
	I2611		

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				<u>I4554</u>
Average Days in Warehouse Commercial Mortgage Loans	I456				<u>I4564</u>
Production Warehoused in Excess of 90 Days as of Period End 1- to 4-Unit Residential Mortgages Only	I460	<u>I4601</u>	<u>I4602</u>	<u>I4603</u>	

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

- (NA) 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 Provider Name	Facility Provided by Affiliate	Facility Type	Outstanding Borrowings (\$000)	Credit Facility Limit (\$000)	Committed (\$000)	Uncommitted (\$000)	Wtd Avg Advance Rate	TNW Requirements (\$000)	Minimum Liquidity Requirements (\$000)	Covenant Violations	Waiver for Violation	Facility Expiration Date
Facility #1	K010A	K020A	K030A	K040A	K050A	K060A	K070A	K080A	K090A	K095A	K100A	K110A	K120A
Facility #2	K010B	K020B	K030B	K040B	K050B	K060B	K070B	K080B	K090B	K095B	K100B	K110B	K120B
Facility #3	K010C	K020C	K030C	K040C	K050C	K060C	K070C	K080C	K090C	K095C	K100C	K110C	K120C
Facility #4	K010D	K020D	K030D	K040D	K050D	K060D	K070D	K080D	K090D	K095D	K100D	K110D	K120D
Facility #5	K010E	K020E	K030E	K040E	K050E	K060E	K070E	K080E	K090E	K095E	K100E	K110E	K120E
Facility #6	K010F	K020F	K030F	K040F	K050F	K060F	K070F	K080F	K090F	K095F	K100F	K110F	K120F
Facility #7	K010G	K020G	K030G	K040G	K050G	K060G	K070G	K080G	K090G	K095G	K100G	K110G	K120G
Facility #8	K010H	K020H	K030H	K040H	K050H	K060H	K070H	K080H	K090H	K095H	K100H	K110H	K120H
Facility #9	K010I	K020I	K030I	K040I	K050I	K060I	K070I	K080I	K090I	K095I	K100I	K110I	K120I
Facility #10	K010J	K020J	K030J	K040J	K050J	K060J	K070J	K080J	K090J	K095J	K100J	K110J	K120J
Facility #11	K010K	K020K	K030K	K040K	K050K	K060K	K070K	K080K	K090K	K095K	K100K	K110K	K120K
Facility #12	K010L	K020L	K030L	K040L	K050L	K060L	K070L	K080L	K090L	K095L	K100L	K110L	K120L
Facility #13	K010M	K020M	K030M	K040M	K050M	K060M	K070M	K080M	K090M	K095M	K100M	K110M	K120M
Facility #14	K010N	K020N	K030N	K040N	K050N	K060N	K070N	K080N	K090N	K095N	K100N	K110N	K120N
Facility #15	K010O	K020O	K030O	K040O	K050O	K060O	K070O	K080O	K090O	K095O	K100O	K110O	K120O
Facility #16	K010P	K020P	K030P	K040P	K050P	K060P	K070P	K080P	K090P	K095P	K100P	K110P	K120P
Facility #17	K010Q	K020Q	K030Q	K040Q	K050Q	K060Q	K070Q	K080Q	K090Q	K095Q	K100Q	K110Q	K120Q
Facility #18	K010R	K020R	K030R	K040R	K050R	K060R	K070R	K080R	K090R	K095R	K100R	K110R	K120R
Facility #19	K010S	K020S	K030S	K040S	K050S	K060S	K070S	K080S	K090S	K095S	K100S	K110S	K120S
Facility #20	K010U	K020U	K030U	K040U	K050U	K060U	K070U	K080U	K090U	K095U	K100U	K110U	K120U
Facility #21	K010V	K020V	K030V	K040V	K050V	K060V	K070V	K080V	K090V	K095V	K100V	K110V	K120V
Total Other Facilities													
Total				K040K	K050K	K060K	K070K						
				K040T	K050T	K060T	K070T						

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

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

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)
Residential First Mortgages (1- to 4-Unit Residential)			
Government (FHA/ VA/ RHS) Fixed	L010	L0102	L0103
	L0101	L0102	L0103
Government (FHA/ VA/ RHS) ARM	L020	L0202	L0203
	L0201	L0202	L0203
Prime (Conforming and Jumbo)- Fixed	L030	L0302	L0303
	L0301	L0302	L0303
Prime (Conforming and Jumbo) - ARM	L040	L0402	L0403
	L0401	L0402	L0403
Other Fixed	L050	L0502	L0503
	L0501	L0502	L0503
Other ARM	L060	L0602	L0603
	L0601	L0602	L0603
Total Residential First Mortgages	L100	L1002	L1003
	L1001	L1002	L1003
Other Mortgages			
Closed-End Second Mortgages	L110	L1102	L1103
	L1101	L1102	L1103
Funded HELOCs	L120	L1202	L1203
	L1201	L1202	L1203
Reverse Mortgages	L130	L1302	L1303
	L1301	L1302	L1303
Construction and Land Development Loans, 1- to 4-unit Residential	L140	L1402	L1403
	L1401	L1402	L1403
Multifamily Loans-Agency	L150	L1502	L1503
	L1501	L1502	L1503
Commercial Mortgage Loans	L160	L1602	L1603
	L1601	L1602	L1603
Other Mortgages Not Reported Above	L170	L1702	L1703
	L1701	L1702	L1703
Total Other Mortgages Outstanding	L180	L1802	L1803
	L1801	L1802	L1803
Total Servicing / Mortgage Outstanding	L200	L2002	L2003
	L2001	L2002	L2003
Residential First Mortgages (1- to 4-Unit Residential) Only:			
Fixed Rate	L201	L2012	L2013
	L2011	L2012	L2013
ARM	L202	L2022	L2023
	L2021	L2022	L2023
Total First Mortgage Residential Volume Outstanding (must equal Total in L100 above)	L209	L2092	L2093
	L2091	L2092	L2093
Interest Only	L210	L2102	L2103
	L2101	L2102	L2103
Not Interest Only	L211	L2112	L2113
	L2111	L2112	L2113
Total First Mortgage Residential Outstanding (must equal Total in L100 above)	L219	L2192	L2193
	L2191	L2192	L2193
Option ARMs	L220	L2202	L2203
	L2201	L2202	L2203
Not Option ARMs	L221	L2212	L2213
	L2211	L2212	L2213
Total First Mortgage Residential Outstanding (must equal Total in L100 above)	L229	L2292	L2293
	L2291	L2292	L2293
Loans with Prepayment Penalties	L230	L2302	L2303
	L2301	L2302	L2303
Loans without Prepayment Penalties	L231	L2312	L2313
	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 Mortgages Serviced 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	
Seriously Delinquent Loans as of Period End (90 Days or More Delinquent and Loans in Foreclosure Process)					
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	L550	L5501	L5502	L5503
Commercial Mortgage Loans	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	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
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	_____	_____	_____
Freddie Mac COVID-19-Related Forbearance that were Current		L6171	L6172	L6173
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	_____	_____	_____
Ginnie Mae COVID-19-Related Forbearance that were Current		L6221	L6222	L6223
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	_____	_____	_____
Non-Agency COVID-19-Related Forbearance that were Current		L6271	L6272	L6273
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		

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

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 In- tracompany 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 (UPB should match sum of Servicing UPB in Line Items L270 and L272)	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
(UPB should match Total First Mortgage Servicing
UPB in Line Item L100) (MSR Related Liability
should match the "MSR Related Liabilities" in
Line Item B155)

MSR170 MSR1701 MSR1702 MSR1703 MSR1704 MSR1705 MSR1706 MSR1707 MSR1708

Total Multifamily MSR180 MSR1801 MSR1802

Total Other MSR190 MSR1901 MSR1902

Total MSR (UPB should match Total Servicing
UPB in Line Item L200) (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	N0102	N0103
Home Equity Loans and MBS	N030	N0302	N0303
Other Loans	N040	N0402	N0403
Total Recourse Exposure	N050	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	
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)
		R010	R0101	R0102
Loan Modifications				