

September 2008

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	359,349,887	150,816,584
<b>5.5%</b>	266,940,448	1,464,389,563
<b>6.0%</b>	130,437,058	687,977,397
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	1,191,217	0
<b>5.0%</b>	149,881,121	150,000,000
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 3,360,983,275

October 2008

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	1,163,029,346	1,146,000,000
<b>5.5%</b>	5,626,840,543	2,542,267,966
<b>6.0%</b>	4,515,959,538	337,548,506
<b>6.5%</b>	87,206,824	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	130,000,000	0
<b>5.0%</b>	0	1,591,982
<b>5.5%</b>	98,602,288	319,506,634
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 15,968,553,627

November 2008

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	729,510,313	4,489,399,001
<b>5.5%</b>	8,061,411,930	3,615,102,880
<b>6.0%</b>	1,686,769,195	1,888,682,144
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 20,470,875,463

December 2008

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	89,573,327	0
<b>4.5%</b>	7,005,550,709	1,582,942,954
<b>5.0%</b>	6,636,426,740	1,555,164,324
<b>5.5%</b>	940,804,710	6,122,270,873
<b>6.0%</b>	3,383,725,357	992,361,498
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 28,308,820,492

January 2009

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	1,252,711,540	1,753,544,618
<b>5.0%</b>	5,843,630,412	5,701,897,974
<b>5.5%</b>	3,241,327,620	-7,714,530
<b>6.0%</b>	3,530,560,299	0
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 21,315,957,932

February 2009

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	960,066,398
<b>4.5%</b>	1,052,118,432	323,184,303
<b>5.0%</b>	589,056,879	10,281,722,507
<b>5.5%</b>	1,121,103,791	309,018,543
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 14,636,270,853

March 2009

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	857,934,078	1,285,549,258
<b>5.0%</b>	6,278,695,481	8,486,037,335
<b>5.5%</b>	1,966,796,467	439,666,288
<b>6.0%</b>	123,798,567	0
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 19,438,477,473

April 2009

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	1,204,612,974	945,054,496
<b>4.5%</b>	6,184,556,881	2,856,347,020
<b>5.0%</b>	3,819,249,320	178,691,074
<b>5.5%</b>	0	1,500,000,000
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 16,688,511,765

May 2009

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	1,428,536,500
<b>4.5%</b>	1,896,662,210	3,564,110,301
<b>5.0%</b>	5,004,278,593	684,856,279
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 12,578,443,883

June 2009

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	4,036,614,333
<b>5.0%</b>	1,323,471,366	920,286,128
<b>5.5%</b>	1,322,782,024	0
<b>6.0%</b>	703,865,965	652,945,651
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 8,959,965,466

July 2009

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	1,001,040,880
<b>4.5%</b>	184,826,740	4,603,285,664
<b>5.0%</b>	1,493,920,208	3,818,143,577
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 11,101,217,068

August 2009

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	800,000,000
<b>4.5%</b>	0	1,799,771,863
<b>5.0%</b>	1,157,045,813	690,009,366
<b>5.5%</b>	3,215,420,294	477,125,945
<b>6.0%</b>	1,533,308,178	0
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 9,672,681,458

September 2009

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	1,060,324,272
<b>4.5%</b>	1,436,186,843	2,869,694,200
<b>5.0%</b>	267,558,798	0
<b>5.5%</b>	3,523,042,942	444,710,554
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 9,601,517,610

October 2009

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	261,119,437	1,300,000,000
<b>4.5%</b>	832,596,065	2,651,242,936
<b>5.0%</b>	500,757,820	361,324,300
<b>5.5%</b>	500,000,001	2,381,708,952
<b>6.0%</b>	927,767,675	0
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 9,716,517,185

November 2009

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	1,609,939,326	6,169,829,969
<b>5.0%</b>	372,437,363	0
<b>5.5%</b>	0	0
<b>6.0%</b>	1,081,008,820	0
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	437,630,473
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 9,670,845,952

December 2009

<b>Current Face of Trades During Month</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	420,515,487	1,713,391,229
<b>5.0%</b>	1,778,044,039	0
<b>5.5%</b>	4,706,338,686	0
<b>6.0%</b>	650,800,084	0
<b>6.5%</b>	0	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	0
<b>4.5%</b>	0	0
<b>5.0%</b>	0	0
<b>5.5%</b>	0	0
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Numbers represent the current face of trades during the month

Total 9,269,089,525

<b>Current Face of Trades During Program</b>		
<b>30-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	1,555,305,738	7,495,022,546
<b>4.5%</b>	22,733,598,312	35,209,508,647
<b>5.0%</b>	37,316,462,377	38,464,348,448
<b>5.5%</b>	34,492,809,455	19,288,547,034
<b>6.0%</b>	18,268,000,736	4,559,515,196
<b>6.5%</b>	87,206,824	0
<b>15-Year</b>		
	<b>Fannie Mae</b>	<b>Freddie Mac</b>
<b>4.0%</b>	0	437,630,473
<b>4.5%</b>	131,191,217	0
<b>5.0%</b>	149,881,121	151,591,982
<b>5.5%</b>	98,602,288	319,506,634
<b>6.0%</b>	0	0
<b>6.5%</b>	0	0

Total

220,758,729,028

### Current Face of Trades by Month

	<b>Current Face Purchased</b>	<b>Cumulative Purchased</b>
<b>Sep-08</b>	3,360,983,275	3,360,983,275
<b>Oct-08</b>	15,968,553,627	19,329,536,902
<b>Nov-08</b>	20,470,875,463	39,800,412,365
<b>Dec-08</b>	28,308,820,492	68,109,232,857
<b>Jan-09</b>	21,315,957,932	89,425,190,789
<b>Feb-09</b>	14,636,270,853	104,061,461,641
<b>Mar-09</b>	19,438,477,473	123,499,939,115
<b>Apr-09</b>	16,688,511,765	140,188,450,880
<b>May-09</b>	12,578,443,883	152,766,894,763
<b>Jun-09</b>	8,959,965,466	161,726,860,229
<b>Jul-09</b>	11,101,217,068	172,828,077,297
<b>Aug-09</b>	9,672,681,458	182,500,758,755
<b>Sep-09</b>	9,601,517,610	192,102,276,365
<b>Oct-09</b>	9,716,517,185	201,818,793,551
<b>Nov-09</b>	9,670,845,952	211,489,639,502
<b>Dec-09</b>	9,269,089,525	220,758,729,028
<b>Total</b>	220,758,729,028	