

September 2008

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	0	0
5.0%	209,349,887	796,816,584
5.5%	340,940,448	1,241,389,563
6.0%	130,437,058	687,977,397
6.5%	0	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	0	0
5.0%	149,881,121	0
5.5%	0	0
6.0%	0	0
6.5%	0	0

Numbers represent the current face of the portfolio at the end of the month

October 2008

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	0	0
5.0%	1,517,626,403	1,294,366,410
5.5%	5,626,877,170	4,692,586,259
6.0%	3,168,487,742	2,443,734,861
6.5%	87,206,889	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	130,443,156	0
5.0%	148,219,010	151,591,982
5.5%	98,602,288	319,506,634
6.0%	0	0
6.5%	0	0

Numbers represent the current face of the portfolio at the end of the month

November 2008

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	0	0
5.0%	2,239,121,559	1,595,312,949
5.5%	12,359,724,406	5,180,695,212
6.0%	7,349,988,059	2,828,247,344
6.5%	84,714,102	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	129,565,131	0
5.0%	146,365,389	150,447,643
5.5%	97,799,546	315,766,224
6.0%	0	0
6.5%	0	0

Numbers represent the current face of the portfolio at the end of the month

December 2008

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	4,503,984,364	1,279,738,744
5.0%	8,609,200,699	6,058,082,611
5.5%	13,938,130,595	12,914,875,923
6.0%	9,220,961,123	3,404,416,898
6.5%	83,018,494	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	128,815,291	0
5.0%	144,981,134	149,329,684
5.5%	96,917,789	313,184,109
6.0%	0	0
6.5%	0	0

Numbers represent the current face of the portfolio at the end of the month

January 2009

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	89,573,327	0
4.5%	8,232,231,520	3,327,904,947
5.0%	14,654,841,422	12,974,763,527
5.5%	17,725,310,080	13,526,789,563
6.0%	13,041,574,431	3,801,835,209
6.5%	82,602,960	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	127,521,460	0
5.0%	142,951,321	147,900,798
5.5%	95,614,308	309,090,213
6.0%	0	0
6.5%	0	0

Numbers represent the current face of the portfolio at the end of the month

February 2009

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	88,752,281	960,066,398
4.5%	9,220,115,386	3,628,551,871
5.0%	15,044,066,673	23,094,038,644
5.5%	18,739,231,085	13,453,790,617
6.0%	12,683,763,722	3,703,470,278
6.5%	81,764,882	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	125,871,354	0
5.0%	139,418,256	145,653,937
5.5%	93,878,177	301,211,205
6.0%	0	0
6.5%	0	0

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March 2009

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	88,384,318	958,461,637
4.5%	9,976,687,400	4,869,891,649
5.0%	21,019,760,598	30,987,779,800
5.5%	20,211,666,075	13,388,524,752
6.0%	12,382,836,103	3,576,729,944
6.5%	80,805,354	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	123,763,107	0
5.0%	134,711,582	141,842,013
5.5%	91,356,790	289,144,564
6.0%	0	0
6.5%	0	0

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April 2009

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,292,377,083	1,901,372,478
4.5%	15,476,200,773	6,674,465,737
5.0%	24,455,383,295	30,510,618,608
5.5%	19,671,701,881	14,424,898,051
6.0%	11,973,693,648	3,462,296,458
6.5%	79,021,346	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	121,457,548	0
5.0%	130,120,865	137,894,345
5.5%	89,343,037	275,823,272
6.0%	0	0
6.5%	0	0

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May 2009

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,289,669,076	3,325,823,952
4.5%	17,804,938,331	11,176,444,156
5.0%	28,946,718,536	30,440,236,537
5.5%	19,127,269,667	13,894,934,256
6.0%	11,610,244,663	3,358,652,272
6.5%	77,747,111	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	119,829,196	0
5.0%	125,880,057	133,759,606
5.5%	87,416,624	265,925,883
6.0%	0	0
6.5%	0	0

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June 2009

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,285,750,605	3,317,917,382
4.5%	17,624,048,861	15,117,467,156
5.0%	29,589,360,532	30,400,650,568
5.5%	19,875,376,614	13,339,796,608
6.0%	11,955,190,533	3,900,134,234
6.5%	76,330,789	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	117,649,897	0
5.0%	120,230,672	128,576,613
5.5%	85,615,914	255,343,273
6.0%	0	0
6.5%	0	0

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July 2009

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,281,514,338	4,310,723,585
4.5%	17,651,188,456	19,609,769,936
5.0%	30,405,862,866	33,192,124,533
5.5%	19,260,738,677	12,835,131,168
6.0%	11,576,440,644	3,774,230,878
6.5%	75,233,612	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	115,213,823	0
5.0%	115,790,165	124,332,027
5.5%	82,850,193	243,754,630
6.0%	0	0
6.5%	0	0

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August 2009

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,276,680,917	5,099,360,615
4.5%	17,522,804,026	21,166,442,471
5.0%	31,056,464,861	33,600,910,011
5.5%	21,907,610,221	12,964,932,267
6.0%	12,802,355,906	3,673,955,454
6.5%	73,691,385	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	113,624,367	0
5.0%	112,543,798	120,853,805
5.5%	81,088,111	235,436,834
6.0%	0	0
6.5%	0	0

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September 2009

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,273,388,514	6,147,194,201
4.5%	18,857,351,818	24,097,332,790
5.0%	30,935,993,962	33,220,058,116
5.5%	25,046,271,394	13,189,201,404
6.0%	12,505,122,034	3,601,124,412
6.5%	72,582,539	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	111,751,478	0
5.0%	109,609,447	118,608,912
5.5%	79,490,001	229,541,416
6.0%	0	0
6.5%	0	0

Numbers represent the current face of the portfolio at the end of the month

October 2009

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,530,713,007	7,432,023,121
4.5%	19,582,609,571	26,653,709,509
5.0%	31,079,667,366	33,241,715,570
5.5%	25,157,992,739	15,361,673,302
6.0%	13,176,297,888	3,535,893,984
6.5%	71,426,721	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	0
4.5%	110,109,881	0
5.0%	106,660,123	115,904,131
5.5%	78,073,683	222,807,121
6.0%	0	0
6.5%	0	0

Numbers represent the current face of the portfolio at the end of the month

November 2009

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,525,972,610	7,410,990,625
4.5%	21,055,833,494	32,699,882,836
5.0%	31,021,503,136	32,764,293,905
5.5%	24,692,416,196	15,075,270,123
6.0%	13,929,601,530	3,462,394,760
6.5%	70,247,060	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	437,630,473
4.5%	107,996,012	0
5.0%	103,775,449	112,600,538
5.5%	76,473,202	216,210,587
6.0%	0	0
6.5%	0	0

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December 2009

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,520,840,819	7,389,819,420
4.5%	21,329,595,411	34,231,446,664
5.0%	32,343,061,747	32,196,022,260
5.5%	29,007,455,174	14,748,260,099
6.0%	14,362,887,583	3,391,276,879
6.5%	68,365,509	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	435,922,152
4.5%	105,507,379	0
5.0%	100,860,432	109,211,541
5.5%	74,397,891	208,817,491
6.0%	0	0
6.5%	0	0

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January 2010

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,514,262,087	7,364,705,954
4.5%	21,153,850,558	34,010,115,914
5.0%	31,767,689,268	31,492,348,202
5.5%	28,319,161,780	14,343,228,304
6.0%	13,938,572,926	3,305,534,332
6.5%	65,528,740	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	430,869,122
4.5%	102,831,464	0
5.0%	97,587,594	104,837,439
5.5%	72,920,302	202,329,391
6.0%	0	0
6.5%	0	0

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February 2010

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,509,494,739	7,342,134,456
4.5%	21,001,284,934	33,810,788,358
5.0%	31,273,533,893	30,964,760,089
5.5%	27,735,492,492	14,044,263,043
6.0%	13,589,685,778	3,238,985,847
6.5%	64,383,842	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	426,734,144
4.5%	99,474,000	0
5.0%	95,116,554	101,704,522
5.5%	71,480,746	197,399,726
6.0%	0	0
6.5%	0	0

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March 2010

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,504,938,832	7,319,233,675
4.5%	20,881,074,393	33,619,412,758
5.0%	30,847,146,576	29,781,712,308
5.5%	27,201,153,030	13,214,062,856
6.0%	13,225,219,731	2,983,985,278
6.5%	63,014,534	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	422,744,429
4.5%	98,012,496	0
5.0%	92,374,044	98,814,579
5.5%	70,187,842	189,285,312
6.0%	0	0
6.5%	0	0

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April 2010

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,498,635,966	7,294,120,976
4.5%	20,714,441,559	33,426,860,820
5.0%	30,306,628,860	29,212,089,431
5.5%	26,539,433,343	12,844,651,640
6.0%	12,763,402,736	2,896,320,050
6.5%	57,191,672	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	418,638,501
4.5%	95,881,849	0
5.0%	89,452,762	95,701,659
5.5%	68,244,425	183,488,807
6.0%	0	0
6.5%	0	0

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May 2010

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,492,925,109	7,265,842,578
4.5%	20,555,779,639	33,232,322,034
5.0%	29,772,402,643	28,685,505,350
5.5%	25,926,168,701	12,510,046,712
6.0%	11,444,728,753	2,817,890,337
6.5%	55,957,798	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	415,433,580
4.5%	94,148,418	0
5.0%	87,178,251	93,017,372
5.5%	66,562,692	177,831,440
6.0%	0	0
6.5%	0	0

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June 2010

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,487,216,237	7,236,498,166
4.5%	20,398,835,422	33,044,309,636
5.0%	28,624,333,465	28,271,618,008
5.5%	24,434,575,147	12,237,846,639
6.0%	11,092,174,634	2,748,324,336
6.5%	54,409,682	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	412,400,713
4.5%	92,143,933	0
5.0%	83,591,483	90,372,614
5.5%	63,927,527	173,515,244
6.0%	0	0
6.5%	0	0

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July 2010

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,478,741,592	7,202,794,621
4.5%	20,094,993,940	32,736,262,299
5.0%	28,089,636,796	27,700,098,637
5.5%	23,890,953,452	11,916,492,764
6.0%	10,779,192,985	2,676,729,826
6.5%	54,070,811	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	403,035,119
4.5%	88,149,505	0
5.0%	81,233,096	88,041,466
5.5%	62,600,146	167,552,685
6.0%	0	0
6.5%	0	0

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August 2010

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,472,065,380	7,153,406,492
4.5%	19,813,423,260	32,308,930,611
5.0%	27,470,027,378	26,977,018,884
5.5%	23,326,299,930	11,554,535,148
6.0%	10,496,788,613	2,608,536,448
6.5%	52,796,571	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	393,905,285
4.5%	85,769,599	0
5.0%	78,936,352	85,202,525
5.5%	60,817,424	162,425,268
6.0%	0	0
6.5%	0	0

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September 2010

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,461,846,918	7,082,608,318
4.5%	19,389,266,941	31,643,230,538
5.0%	26,642,040,090	25,998,415,008
5.5%	22,625,938,620	11,112,210,866
6.0%	10,182,739,213	2,529,871,988
6.5%	52,582,741	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	381,425,364
4.5%	82,253,565	0
5.0%	75,918,444	81,624,160
5.5%	59,359,075	156,094,730
6.0%	0	0
6.5%	0	0

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October 2010

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,446,719,472	6,977,503,255
4.5%	18,932,214,175	30,861,542,376
5.0%	25,761,057,804	24,923,103,196
5.5%	21,910,476,127	10,647,885,734
6.0%	9,881,613,083	2,451,243,122
6.5%	51,356,589	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	368,500,994
4.5%	78,649,243	0
5.0%	73,038,190	78,043,576
5.5%	57,499,481	148,869,218
6.0%	0	0
6.5%	0	0

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November 2010

Current Face of the Portfolio at the End of Month		
30-Year		
	Fannie Mae	Freddie Mac
4.0%	1,431,988,258	6,850,413,167
4.5%	18,444,034,305	30,044,152,614
5.0%	24,860,078,860	23,885,127,161
5.5%	21,176,469,635	10,212,933,231
6.0%	9,578,136,877	2,378,484,543
6.5%	49,914,219	0
15-Year		
	Fannie Mae	Freddie Mac
4.0%	0	353,982,366
4.5%	73,260,894	0
5.0%	69,962,143	74,459,667
5.5%	55,214,816	142,695,296
6.0%	0	0
6.5%	0	0

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