

FNMA 30 year fixed asof 20061013

coupon,aggby,year/months,Total

outstanding,net_of_mega,net_of_cmo,net_tradable,avewac,ave_loansz,ave_ltv,ave_fico,ave_hpa,cpr_1mo,cpr_3mo,cpr_6mo,cpr_12mo,cpr_si

4,WAMO,4,	2,	2,	2,	2,4.5,	0,88.194,694.42,0,0.034,-100,-100,-100,0.034,
,,5,	1,	1,	1,	1,4.5,	167599,94,708,1.01,0.106,0.072,-100,-100,0.064,
,,7,	1,	1,	1,	1,4.5,	175404,92,671,1.03,0.004,0.004,0.004,-100,0.006,
,,10,	5,	5,	5,	5,4.57,	140022,92.862,702.77,1.06,0.078,0.048,0.041,-100,0.065,
,,12,	16,	16,	16,	16,5.041,	235800,67,741,1.1,0.071,0.995,5.396,3.222,3.222,
,,13,	2,	2,	2,	2,4.533,	161589,78.849,711.43,1.08,0.315,0.309,0.306,0.36,0.347,
,,15,	1,	1,	1,	1,4.5,	147663,85,677,1.13,0.01,0.012,0.015,0.016,0.014,
,,16,	1,	1,	1,	1,4.528,	236460,92,716,1.16,0.057,47.653,27.653,16.511,16.511,
,,17,	13,	13,	13,	13,4.515,	163071,76.109,738.25,1.1,0.616,4.744,2.68,0.322,2.608,
,,18,	1,	1,	1,	1,4.651,	150479,52,778,1.15,0.177,0.176,0.174,0.171,0.171,
,,19,	2,	2,	2,	2,4.53,	159751,84.623,697.06,1.2,0.143,0.141,0.146,0.136,4.1,
,,20,	3,	3,	3,	3,4.535,	128120,68,741,1.17,0.085,0.123,0.102,0.886,0.687,
,,21,	1,	1,	1,	1,4.566,	185932,84,719,1.23,0.138,0.137,18.485,9.782,10.276,
,,22,	1,	1,	1,	1,4.5,	162062,91,710,1.22,0.006,0.014,0.026,0.034,0.032,
,,23,	1,	1,	1,	1,4.68,	251079,77,716,1.1,0,0,0,0.072,0.049,
,,24,	1,	1,	1,	1,4.5,	150138,88,682,1.26,0.012,0.148,0.079,0.087,0.063,
,,26,	1,	1,	1,	1,4.798,	202938,73,705,1.16,0.003,0.94,0.587,0.318,0.194,
,,27,	9,	9,	9,	9,4.673,	151030,62,766,1.11,0.239,0.673,0.846,0.706,0.653,
,,28,	16,	16,	16,	16,4.668,	138682,67.592,740.41,1.15,0.438,0.608,1.925,0.604,1.738,
,,29,	4,	4,	4,	4,4.627,	101181,74.014,704.54,1.28,1.525,0.574,8.51,5.003,6.637,
,,30,	1,	1,	1,	1,4.834,	164335,73.148,744.13,1.31,0.424,0.545,23.109,24.538,21.509,
,,31,	3,	0,	3,	0,4.57,	166261,90.065,712.14,1.37,1.909,0.776,0.496,0.347,2.683,
,,32,	2,	2,	2,	2,4.53,	145798,75.418,726.17,1.39,0.203,0.475,0.327,0.232,2.278,
,,33,	8,	2,	8,	2,4.535,	156268,88.393,718.14,1.44,0.698,0.667,0.679,6.831,8.789,
,,34,	6,	0,	6,	0,4.559,	139451,85.481,700.21,1.47,21.293,7.935,4.311,2.353,3.549,
,,35,	42,	36,	42,	36,4.653,	146506,75.168,717.39,1.26,4.829,8.077,5.164,5.114,4.589,
,,36,	25,	6,	25,	6,4.532,	133545,63.378,736.03,1.52,9.882,5.929,5.839,5.425,5.382,
,,37,	36,	28,	36,	28,4.527,	161998,70.067,731.97,1.48,0.867,3.26,7.714,8.105,6.251,
,,38,	199,	130,	199,	130,4.665,	191391,67.47,744.68,1.48,9.988,5.945,4.988,4.585,4.533,
,,39,	103,	73,	103,	73,4.716,	

Confidential Treatment Requested by Goldman Sachs

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