

**EXHIBIT E**

POOL	9900	PERIOD BEGINNING ENDING # OF DAYS IN PERIOD	6/1/2009 6/30/2009 30
	UNADJUSTED	TOTAL ADJUSTMENT	ADJUSTED
AVERAGE PORTFOLIO BALANCE (PORTFOLIO STATISTIC REPORT)	<u>\$2,270,067,296.40</u>	(B) <u>\$0.00</u>	<u>\$2,270,067,296.40</u>
INCOME DISTRIBUTED (I400M)	<u>\$5,850,618.59</u>	(A)+(C) <u>(\$3,166,047.87)</u>	<u>\$2,684,570.72</u>
% INCOME PER SHARE	<u>3.13570114%</u>		<b>1.43882418%</b>
AVERAGE SHAREHOLDER EQUITY (I400M)	<u>\$2,273,572,121.77</u>		
<u>FAIR MARKET VALUE ADJUSTMENT</u>			
MARKET VALUE PER TDC	<u>\$2,196,284,623.00</u>		
ADD AVG SPREAD (MBA)			
PAR TRSY	<u>\$0</u>		
SPRD 1 /32	<u>0.0003125</u>	<u>\$0.00</u>	
PAR AGCY	<u>\$0</u>		
SPRD 2 /32	<u>0.000625</u>	<u>\$0.00</u>	
MARKET VALUE AT MBA			<u>\$2,196,284,623.00</u>
LESS NET BOOK VALUE PER TDC (SCIENTIFIC)	<u>\$2,150,430,953.00</u>	<u>\$0.00</u>	<u>\$2,150,430,953.00</u>
REVERSE UNREALIZED GAIN/LOSS LAST MONTH - From Prior Calc			<u>(\$49,019,717.87)</u>
ENTER UNREALIZED GAIN/LOSS CURRENT MONTH			<u>\$45,853,670.00</u>
(A) FAIR MARKET VALUE ADJUSTMENT		(A)	<u>(\$3,166,047.87)</u>
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(B) ADJUSTMENTS TO EQUITY			
		TOTAL EQUITY ADJ.	(B) <u><u></u></u>
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(C) ADJUSTMENTS TO INCOME			
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