

April 2011

<b>Current Face of the Portfolio at the End of Month</b>			
<b>30-Year</b>			
	<b>Fannie Mae</b>	<b>Freddie Mac</b>	<b>Sum</b>
4.0%	1,360,799,508	4,160,399,777	5,521,199,284
4.5%	15,698,277,513	24,285,576,172	39,983,853,685
5.0%	18,843,979,308	18,348,342,950	37,192,322,258
5.5%	16,345,892,307	8,268,576,975	24,614,469,282
6.0%	7,905,470,603	1,878,947,482	9,784,418,085
6.5%	45,880,981	0	45,880,981
<b>Subtotal</b>	<b>60,200,300,219</b>	<b>56,941,843,357</b>	<b>117,142,143,575</b>
<b>15-Year</b>			
	<b>Fannie Mae</b>	<b>Freddie Mac</b>	<b>Sum</b>
4.0%	0	283,135,594	283,135,594
4.5%	54,779,592	0	54,779,592
5.0%	57,452,026	60,961,831	118,413,857
5.5%	46,453,316	117,860,431	164,313,748
6.0%	0	0	0
6.5%	0	0	0
<b>Subtotal</b>	<b>158,684,935</b>	<b>461,957,857</b>	<b>620,642,792</b>
<b>Grand Total</b>	<b>60,358,985,153</b>	<b>57,403,801,214</b>	<b>117,762,786,367</b>

Numbers represent the current face of the portfolio at the end of the month on a trade date basis.