

August 2011

Current Face of the Portfolio at the End of Month			
30-Year			
	Fannie Mae	Freddie Mac	Sum
4.0%	1,125,475,698	1,039,274,162	2,164,749,860
4.5%	9,929,315,251	13,716,645,987	23,645,961,238
5.0%	13,091,386,449	13,067,126,119	26,158,512,568
5.5%	9,235,217,796	4,409,728,334	13,644,946,130
6.0%	3,873,762,861	1,494,481,610	5,368,244,471
6.5%	41,790,539	0	41,790,539
Subtotal	37,296,948,595	33,727,256,212	71,024,204,807
15-Year			
	Fannie Mae	Freddie Mac	Sum
4.0%	0	104,447,257	104,447,257
4.5%	48,711,740	0	48,711,740
5.0%	50,939,541	54,728,129	105,667,670
5.5%	42,608,527	106,384,370	148,992,897
6.0%	0	0	0
6.5%	0	0	0
Subtotal	142,259,809	265,559,756	407,819,565
Grand Total	37,439,208,403	33,992,815,968	71,432,024,371