

February 2012

<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%	0	0	0
4.5%	571,548,805	653,914,399	1,225,463,204
5.0%	766,254,989	634,810,138	1,401,065,127
5.5%	717,237,648	727,517,303	1,444,754,950
6.0%	628,834,780	198,029,611	826,864,391
6.5%	4,278,471	0	4,278,471
<b>Subtotal</b>	<b>2,688,154,692</b>	<b>2,214,271,451</b>	<b>4,902,426,144</b>
<b>15-Year</b>			
	<b>Fannie Mae</b>	<b>Freddie Mac</b>	<b>Sum</b>
4.0%	0	0	0
4.5%	0	0	0
5.0%	0	0	0
5.5%	27,163,193	88,074,049	115,237,241
6.0%	0	0	0
6.5%	0	0	0
<b>Subtotal</b>	<b>27,163,193</b>	<b>88,074,049</b>	<b>115,237,241</b>
<b>Grand Total</b>	<b>2,715,317,885</b>	<b>2,302,345,500</b>	<b>5,017,663,385</b>