

January 2012

Current Face of the Portfolio at the End of Month			
30-Year			
	Fannie Mae	Freddie Mac	Sum
4.0%	0	0	0
4.5%	1,624,191,957	2,757,129,922	4,381,321,878
5.0%	2,399,156,977	2,955,854,348	5,355,011,325
5.5%	2,127,587,297	1,335,119,999	3,462,707,296
6.0%	837,523,481	325,455,396	1,162,978,877
6.5%	38,133,244	0	38,133,244
Subtotal	7,026,592,956	7,373,559,664	14,400,152,620
15-Year			
	Fannie Mae	Freddie Mac	Sum
4.0%	0	52,505,633	52,505,633
4.5%	0	0	0
5.0%	19,743,970	0	19,743,970
5.5%	27,906,550	91,255,811	119,162,361
6.0%	0	0	0
6.5%	0	0	0
Subtotal	47,650,520	143,761,443	191,411,964
Grand Total	7,074,243,476	7,517,321,108	14,591,564,584