

July 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>
<b>4.0%</b>	1,133,339,623	1,048,648,434	2,181,988,057
<b>4.5%</b>	12,010,745,520	16,502,868,452	28,513,613,972
<b>5.0%</b>	14,377,953,499	14,498,032,989	28,875,986,488
<b>5.5%</b>	11,107,334,183	5,520,557,515	16,627,891,698
<b>6.0%</b>	4,636,157,822	1,527,274,748	6,163,432,570
<b>6.5%</b>	43,072,011	0	43,072,011
<b>Subtotal</b>	<b>43,308,602,657</b>	<b>39,097,382,139</b>	<b>82,405,984,796</b>
<b>15-Year</b>			
	<b>Fannie Mae</b>	<b>Freddie Mac</b>	<b>Sum</b>
<b>4.0%</b>	0	156,614,369	156,614,369
<b>4.5%</b>	50,107,557	0	50,107,557
<b>5.0%</b>	52,377,238	56,292,972	108,670,209
<b>5.5%</b>	43,307,933	109,107,582	152,415,515
<b>6.0%</b>	0	0	0
<b>6.5%</b>	0	0	0
<b>Subtotal</b>	<b>145,792,728</b>	<b>322,014,923</b>	<b>467,807,651</b>
<b>Grand Total</b>	<b>43,454,395,385</b>	<b>39,419,397,061</b>	<b>82,873,792,447</b>