

May 2011

Current Face of the Portfolio at the End of Month			
30-Year			
	Fannie Mae	Freddie Mac	Sum
4.0%	1,151,254,812	3,678,889,174	4,830,143,986
4.5%	13,593,299,459	22,198,140,944	35,791,440,402
5.0%	17,775,485,080	17,239,844,966	35,015,330,046
5.5%	14,318,028,068	7,015,717,840	21,333,745,908
6.0%	6,584,019,983	1,834,450,534	8,418,470,517
6.5%	45,012,362	0	45,012,362
Subtotal	53,467,099,764	51,967,043,457	105,434,143,222
15-Year			
	Fannie Mae	Freddie Mac	Sum
4.0%	0	233,362,792	233,362,792
4.5%	53,807,548	0	53,807,548
5.0%	55,745,781	59,407,019	115,152,800
5.5%	45,125,521	115,139,024	160,264,545
6.0%	0	0	0
6.5%	0	0	0
Subtotal	154,678,849	407,908,835	562,587,685
Grand Total	53,621,778,614	52,374,952,293	105,996,730,906