

October 2011

Current Face of the Portfolio at the End of Month			
30-Year			
	Fannie Mae	Freddie Mac	Sum
4.0%	0	0	0
4.5%	5,198,510,710	9,584,083,805	14,782,594,515
5.0%	8,465,063,011	11,444,963,091	19,910,026,102
5.5%	6,980,404,514	2,307,465,501	9,287,870,015
6.0%	2,765,532,029	1,429,784,171	4,195,316,200
6.5%	40,419,350	0	40,419,350
Subtotal	23,449,929,614	24,766,296,568	48,216,226,182
15-Year			
	Fannie Mae	Freddie Mac	Sum
4.0%	0	76,813,528	76,813,528
4.5%	20,481,606	0	20,481,606
5.0%	43,563,069	51,628,502	95,191,571
5.5%	40,669,646	100,936,660	141,606,306
6.0%	0	0	0
6.5%	0	0	0
Subtotal	104,714,321	229,378,690	334,093,011
Grand Total	23,554,643,934	24,995,675,258	48,550,319,193