March 2012

Current Face of	of the Portfolio at the E	nd of Month	
30-Year			
	Fannie Mae	Freddie Mac	Sum
4.0%	0	0	0
4.5%	0	0	0
5.0%	0	0	0
5.5%	0	0	0
6.0%	0	0	0
6.5%	0	0	0
Subtotal	0	0	0
15-Year	Fannie Mae	Freddie Mac	Sum
4.0%	0	0	0
4.5%		~	
	0	0	0
	0	0	0
5.0% 5.5%	0 0 0	0 0 0	_
5.0%	0 0 0 0	0 0 0 0	_
5.0% 5.5%	0 0 0 0	0 0 0 0	_
5.0% 5.5% 6.0%	0 0 0 0 0	0 0 0 0 0	0 0 0
5.0% 5.5% 6.0% 6.5%	0 0 0 0 0	0 0 0 0 0	0 0 0