

March 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% | 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 |
| 5.0% | 0 | 0 | 0 |
| 5.5% | 0 | 0 | 0 |
| 6.0% | 0 | 0 | 0 |
| 6.5% | 0 | 0 | 0 |
| Subtotal | 0 | 0 | 0 |
| Grand Total | 0 | 0 | 0 |