

Scheduled unpaid principal balances (UPB) of 4+ month delinquent loans, those delinquencies as a percentage of the UPB of the related outstanding single-family MBS, and the corresponding loan count (categorized by MBS pass-through rates and with corresponding product type and vintage information (year of MBS issuance)).

Delinquency information as of March 31, 2010

UPB in millions	MBS Pass-Through Rates																							
	Less than 4.5%			4.5% to less than 5.0%			5.0% to less than 5.5%			5.5% to less than 6.0%			6.0% to less than 6.5%			6.5% to less than 7.0%			7.0% or greater			Total *		
	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count
<b>Conventional Fixed Rate</b>																								
<b>40 Year (CZ-prefix)</b>																								
2009	-	-	-	-	-	-	\$2.8	2.26%	9	\$6.5	3.04%	27	\$24.0	6.52%	102	\$8.2	3.09%	36	\$1.4	3.91%	7	\$43.0	4.09%	181
2008	-	-	-	\$0.3	1.30%	2	\$22.7	8.94%	93	\$99.0	12.80%	401	\$135.8	18.11%	564	\$5.7	3.38%	22	\$3.7	8.40%	15	\$267.1	13.30%	1,097
2007	-	-	-	\$0.2	3.80%	1	\$15.9	11.59%	68	\$213.2	16.17%	895	\$596.6	21.10%	2,595	\$25.0	3.33%	114	\$6.5	5.50%	32	\$857.4	16.63%	3,705
2006	-	-	-	-	-	-	\$0.4	4.69%	1	\$18.7	14.33%	72	\$54.8	17.07%	234	\$3.4	3.05%	14	\$0.3	15.69%	1	\$77.6	13.54%	322
<b>30 Year (CL-prefix)</b>																								
2009	\$36.2	0.03%	156	\$190.5	0.07%	813	\$257.9	0.27%	1,362	\$291.9	0.94%	1,845	\$365.9	2.27%	2,372	\$58.1	0.93%	448	\$41.5	1.52%	337	\$1,241.8	0.22%	7,333
2008	\$2.5	2.46%	8	\$89.3	0.89%	336	\$1,387.8	1.99%	5,567	\$3,979.7	3.62%	16,749	\$4,249.5	7.13%	19,391	\$225.3	1.63%	1,207	\$140.6	2.76%	849	\$10,074.7	3.75%	44,107
2007	\$6.7	3.15%	32	\$33.0	3.55%	138	\$775.0	4.94%	3,277	\$6,061.0	6.57%	26,637	\$11,799.8	10.82%	57,196	\$531.6	2.12%	3,164	\$308.8	3.54%	2,048	\$19,515.8	7.74%	92,492
2006	\$4.9	6.66%	27	\$9.4	2.75%	54	\$515.7	4.61%	2,298	\$2,903.1	6.88%	12,970	\$7,075.6	9.59%	35,645	\$409.2	1.66%	2,592	\$96.8	2.55%	715	\$11,014.5	7.06%	54,301
2005	\$2.5	1.84%	15	\$145.3	1.91%	718	\$2,732.6	3.52%	13,599	\$3,965.0	5.86%	22,484	\$1,723.2	10.53%	11,653	\$38.9	2.12%	332	\$19.1	2.52%	186	\$8,626.4	5.02%	48,987
2004 and earlier	\$4.1	1.11%	32	\$235.5	1.07%	1,391	\$2,106.1	1.61%	13,327	\$3,946.9	2.44%	27,729	\$2,380.1	3.89%	19,606	\$144.5	0.58%	1,495	\$111.0	0.70%	1,565	\$8,928.3	2.14%	65,145
<b>20 Year (CT-prefix)</b>																								
2009	\$0.5	0.01%	3	\$4.0	0.03%	29	\$6.1	0.24%	31	\$3.3	0.46%	21	\$2.2	1.37%	12	-	-	-	-	-	-	\$16.0	0.07%	96
2008	-	-	-	\$2.1	0.55%	15	\$38.7	1.00%	195	\$47.3	1.73%	282	\$21.3	2.37%	158	\$0.4	0.41%	3	\$0.9	2.51%	7	\$110.7	1.38%	660
2007	-	-	-	\$0.2	0.91%	1	\$10.6	2.30%	61	\$80.1	3.05%	473	\$107.1	4.50%	713	\$2.4	0.78%	28	\$0.5	0.82%	4	\$200.8	3.43%	1,280
2006	\$0.2	7.90%	2	\$0.6	2.12%	4	\$11.1	2.95%	68	\$50.1	3.60%	302	\$87.8	4.95%	635	\$2.3	0.77%	24	\$0.3	1.57%	5	\$152.4	3.91%	1,040
2005	-	-	-	\$7.7	1.46%	46	\$76.9	2.06%	553	\$60.8	3.07%	493	\$15.5	5.07%	162	\$0.1	0.66%	2	-	-	-	\$160.9	2.46%	1,256
2004 and earlier	\$0.2	0.85%	1	\$21.8	0.78%	185	\$116.2	1.20%	1,038	\$108.0	1.51%	1,127	\$35.5	1.92%	461	\$2.7	0.31%	42	\$2.0	0.61%	44	\$286.3	1.26%	2,898
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																								
2009	\$9.6	0.02%	77	\$17.9	0.05%	167	\$16.9	0.21%	185	\$7.6	0.33%	90	\$8.0	0.66%	115	\$0.5	0.23%	7	\$0.1	0.13%	4	\$60.6	0.06%	645
2008	\$6.3	0.43%	30	\$69.6	0.40%	379	\$96.7	0.69%	635	\$60.0	0.98%	479	\$35.3	1.80%	345	\$1.3	0.31%	17	\$0.4	1.22%	3	\$269.6	0.65%	1,888
2007	\$0.5	0.74%	4	\$10.9	1.20%	69	\$61.1	1.47%	385	\$124.2	1.99%	845	\$133.9	3.13%	1,065	\$2.8	0.59%	31	\$0.9	1.51%	16	\$334.3	2.06%	2,415
2006	\$1.3	1.21%	7	\$15.9	1.84%	94	\$47.9	1.77%	328	\$126.0	2.55%	908	\$134.2	3.60%	1,155	\$2.0	1.06%	27	\$0.1	0.53%	3	\$327.4	2.61%	2,522
2005	\$13.5	0.87%	106	\$71.1	1.15%	553	\$148.5	1.73%	1,347	\$94.8	3.15%	946	\$19.7	5.85%	262	\$0.1	0.58%	4	\$0.1	0.90%	2	\$347.9	1.77%	3,220
2004 and earlier	\$78.5	0.49%	860	\$339.8	0.66%	3,672	\$391.2	0.89%	4,729	\$165.6	1.17%	2,379	\$76.9	1.16%	1,473	\$3.3	0.16%	107	\$3.0	0.37%	128	\$1,058.3	0.78%	13,348
<b>High Balance (CK-prefix)</b>																								
2009	\$0.5	0.12%	1	\$0.9	0.01%	2	\$9.7	0.10%	18	\$11.7	0.39%	21	\$11.9	1.10%	21	\$1.6	0.81%	3	-	-	-	\$36.2	0.16%	66
2008	-	-	-	-	-	-	-	-	-	\$12.4	0.94%	22	\$19.1	1.55%	36	\$0.4	0.24%	1	\$0.6	6.40%	1	\$32.4	1.12%	60
<b>Interest Only (all "N"- prefixes)</b>																								
2009	-	-	-	\$0.4	1.10%	1	\$0.1	0.17%	1	\$0.3	0.69%	2	\$1.0	4.47%	3	-	-	-	-	-	-	\$1.8	0.98%	7
2008	-	-	-	\$0.2	1.41%	1	\$15.9	4.64%	55	\$199.7	7.92%	691	\$372.9	12.81%	1,319	\$14.4	2.10%	59	\$1.9	2.26%	7	\$605.0	9.22%	2,132
2007	-	-	-	\$1.9	9.48%	6	\$60.7	12.09%	215	\$1,192.6	15.42%	4,380	\$3,888.6	21.94%	14,606	\$126.8	3.07%	521	\$35.1	3.94%	166	\$5,305.8	17.12%	19,894
2006	-	-	-	\$0.2	2.08%	1	\$18.6	7.76%	66	\$418.9	12.87%	1,543	\$1,729.3	18.40%	6,746	\$68.3	2.64%	295	\$14.9	3.94%	74	\$2,250.1	14.18%	8,725
2005	-	-	-	\$0.7	4.90%	2	\$16.7	5.67%	70	\$92.4	9.96%	392	\$64.3	15.14%	286	\$0.6	1.85%	3	-	-	-	\$174.6	10.29%	753
2004 and earlier	-	-	-	\$0.6	15.26%	2	\$2.4	6.14%	10	\$8.6	6.96%	40	\$6.7	8.51%	31	\$0.4	6.69%	2	-	-	-	\$18.7	7.43%	85
<b>Prepayment Premiums (all "K"- prefixes)</b>																								
2008	-	-	-	\$0.1	0.41%	1	\$1.8	1.31%	7	\$2.2	1.99%	9	\$1.0	3.34%	5	-	-	-	-	-	-	\$5.1	1.63%	22
2007	-	-	-	\$0.1	14.36%	1	\$2.6	14.83%	12	\$20.6	20.01%	82	\$67.7	20.30%	304	\$6.0	4.22%	34	\$2.2	4.16%	15	\$99.2	15.26%	448
2006	-	-	-	-	-	-	\$0.2	0.69%	1	\$1.2	9.38%	5	\$21.9	26.03%	127	\$5.0	6.82%	29	\$1.5	6.47%	9	\$29.7	12.89%	171
2005	-	-	-	-	-	-	\$0.7	6.48%	4	\$2.6	10.66%	15	\$8.9	17.82%	59	\$0.2	1.96%	3	\$1.0	9.18%	7	\$13.4	12.35%	88
2004 and earlier	\$0.6	3.60%	9	\$1.7	1.28%	21	\$7.9	1.76%	68	\$33.7	3.47%	255	\$40.0	4.02%	356	\$3.2	0.38%	32	\$5.4	1.50%	73	\$92.6	2.46%	814
<b>Total of Above Categories *</b>	\$168.5	0.07%	1,370	\$1,271.8	0.25%	8,705	\$8,976.0	1.66%	49,683	\$24,409.3	4.18%	125,611	\$35,315.9	8.82%	179,813	\$1,694.8	1.51%	10,698	\$800.5	1.98%	6,323	\$72,636.7	2.99%	382,203

\* Some UPB totals may not foot due to rounding.

**Scheduled unpaid principal balances (UPB) of 4+ month delinquent loans, those delinquencies as a percentage of the UPB of the related outstanding single-family MBS, and loan count (categorized by MBS pass-through rates and with corresponding product type and vintage information (year of MBS issuance)).**  
**Delinquency information as of March 31, 2010 (continued).**

UPB in millions	MBS Pass-Through Rates																					Total *		
	Less than 4.5%			4.5% to less than 5.0%			5.0% to less than 5.5%			5.5% to less than 6.0%			6.0% to less than 6.5%			6.5% to less than 7.0%			7.0% or greater					
MBS Product & Year of Issuance	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count
<b>Conventional ARMs</b>																								
<b>ARMs: Amortizing</b>																								
2009	\$9.5	0.07%	50	\$2.1	0.39%	9	\$0.4	0.64%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2008	\$83.8	2.15%	412	\$229.5	4.19%	835	\$199.9	5.67%	728	\$33.4	8.09%	123	\$15.8	34.22%	65	\$0.3	12.94%	1	-	-	-	\$562.7	4.21%	2,164
2007	\$62.6	3.02%	297	\$18.1	5.20%	82	\$191.6	5.94%	783	\$450.8	13.04%	1,906	\$148.8	21.24%	669	\$12.0	17.72%	57	\$3.0	8.16%	14	\$886.9	8.95%	3,808
2006	\$1,226.9	27.44%	4,556	\$25.2	10.97%	104	\$246.3	11.19%	1,119	\$536.5	14.42%	2,432	\$144.2	16.89%	682	\$5.8	14.03%	26	-	-	-	\$2,184.9	18.97%	8,919
2005	\$1,207.5	14.41%	5,549	\$494.2	8.27%	2,588	\$306.1	10.49%	1,668	\$16.6	18.21%	93	\$0.2	5.34%	1	-	-	-	-	-	-	\$2,024.5	11.66%	9,899
2004 and earlier	\$1,396.8	4.54%	9,185	\$124.9	3.86%	876	\$32.7	4.10%	234	\$1.3	1.73%	24	\$0.4	0.63%	8	\$0.2	1.45%	4	\$0.2	1.56%	3	\$1,556.5	4.45%	10,334
<b>ARMs: Interest Only</b>																								
2009	\$5.0	0.09%	19	\$1.7	0.37%	7	\$2.8	1.29%	9	-	-	-	-	-	-	-	-	-	-	-	-	\$9.5	0.16%	35
2008	\$57.6	6.84%	201	\$328.6	5.52%	1,048	\$445.4	6.75%	1,422	\$162.9	10.12%	504	\$4.2	13.24%	16	\$0.5	14.01%	2	\$1.9	11.16%	7	\$1,001.2	6.65%	3,200
2007	\$91.5	15.30%	342	\$55.9	18.16%	206	\$737.5	16.71%	2,586	\$3,428.3	22.48%	12,106	\$688.0	24.93%	2,471	\$59.4	23.38%	238	\$14.4	9.50%	58	\$5,075.1	21.38%	18,007
2006	\$272.6	19.58%	1,085	\$25.8	8.40%	106	\$524.4	14.75%	1,968	\$1,874.5	19.93%	7,074	\$1,383.5	23.63%	5,348	\$16.7	19.00%	84	\$0.2	31.99%	1	\$4,097.7	19.89%	15,666
2005	\$750.0	13.98%	3,354	\$982.0	12.76%	4,157	\$857.8	13.15%	3,732	\$92.5	24.10%	409	-	-	-	-	-	-	-	-	-	\$2,682.3	13.43%	11,652
2004 and earlier	\$668.0	8.85%	3,206	\$30.5	3.83%	151	\$25.9	5.48%	119	\$0.9	5.28%	3	\$0.3	4.91%	2	-	-	-	-	-	-	\$725.6	8.20%	3,481
<b>Conventional ARMs Total *</b>	\$5,832.0	6.24%	28,256	\$2,318.6	7.40%	10,169	\$3,570.7	10.35%	14,370	\$6,597.6	19.16%	24,674	\$2,385.4	23.10%	9,262	\$94.9	19.94%	412	\$19.7	8.91%	83	\$20,818.9	10.17%	87,226
<b>Other</b>																								
2009	\$0.4	0.21%	4	\$1.7	0.43%	8	\$7.1	1.07%	40	\$9.8	2.06%	56	\$15.0	4.75%	79	\$29.1	12.27%	107	\$16.6	14.84%	61	\$79.7	3.37%	355
2008	-	-	-	\$3.8	1.53%	33	\$10.8	1.46%	80	\$34.2	5.58%	254	\$29.4	9.99%	208	\$1.4	4.30%	10	\$2.7	34.84%	15	\$82.3	4.25%	600
2007	\$1.2	1.41%	7	\$6.5	2.69%	49	\$67.6	4.99%	508	\$96.1	6.82%	702	\$75.8	17.39%	427	\$5.8	8.67%	49	\$1.7	7.21%	19	\$254.8	7.03%	1,761
2006	\$5.7	5.79%	41	\$16.3	5.38%	152	\$32.4	3.70%	260	\$36.7	5.38%	280	\$5.4	6.01%	42	-	-	-	\$0.7	12.39%	2	\$97.2	4.72%	777
2005	\$4.1	2.18%	39	\$10.4	1.64%	75	\$10.9	2.96%	74	\$2.3	4.25%	17	\$3.5	7.56%	27	\$0.6	5.88%	4	\$0.2	1.79%	5	\$32.0	2.44%	241
2004 and earlier	\$35.8	2.29%	234	\$18.8	1.79%	156	\$33.5	1.67%	254	\$22.6	2.48%	175	\$7.2	1.69%	91	\$10.2	2.89%	135	\$25.8	4.11%	500	\$153.9	2.22%	1,545
<b>Other Total *</b>	\$47.2	1.99%	325	\$57.6	1.84%	473	\$162.3	2.50%	1,216	\$201.7	4.71%	1,484	\$136.4	8.49%	874	\$47.1	6.68%	305	\$47.6	6.06%	602	\$699.9	3.61%	5,279
<b>Total MBS 4+ *</b>	\$6,047.7	1.84%	29,951	\$3,647.9	0.66%	19,347	\$12,708.9	2.18%	65,269	\$31,208.6	5.01%	151,769	\$37,837.7	9.17%	189,949	\$1,836.8	1.62%	11,415	\$867.8	2.09%	7,008	\$94,155.5	3.55%	474,708

\* Some UPB totals may not foot due to rounding.