

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 February 29, 2012

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 *		
MBS Product & Year of Issuance	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count															
Conventional Fixed Rate																								
40 Year (CZ-prefix)																								
2011	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	7.43%	1	-	-	-	\$0.4	0.33%	1
2009	-	-	-	-	-	-	\$1.8	1.99%	4	\$0.9	0.69%	4	\$1.9	0.92%	10	\$1.1	0.73%	4	\$0.6	2.73%	3	\$6.3	0.98%	25
2008	-	-	-	-	-	-	\$1.5	1.03%	6	\$3.6	0.99%	18	\$2.0	0.65%	10	\$1.3	1.75%	7	\$0.6	3.27%	3	\$9.0	0.97%	44
2007	-	-	-	-	-	-	\$1.6	1.95%	7	\$8.0	1.22%	35	\$14.6	1.19%	72	\$6.6	1.68%	32	\$1.1	1.87%	8	\$31.9	1.32%	154
2006	-	-	-	-	-	-	-	-	-	\$0.3	0.47%	1	\$1.2	0.81%	4	\$1.1	1.88%	6	-	-	-	\$2.6	0.94%	11
30 Year (CL-prefix)																								
2011	\$9.2	0.01%	42	\$29.5	0.03%	150	\$26.0	0.09%	127	\$2.3	0.12%	20	\$0.6	0.09%	5	\$0.3	0.13%	2	\$0.3	0.16%	3	\$68.2	0.02%	349
2010	\$18.7	0.02%	92	\$68.4	0.06%	296	\$98.4	0.18%	442	\$14.5	0.31%	88	\$3.2	0.90%	31	\$0.7	0.67%	9	\$0.3	0.52%	2	\$204.2	0.07%	960
2009	\$30.4	0.03%	137	\$127.3	0.07%	574	\$111.1	0.19%	576	\$59.2	0.31%	393	\$43.3	0.44%	354	\$23.0	0.57%	221	\$13.9	0.80%	142	\$408.2	0.11%	2,397
2008	\$0.2	0.33%	1	\$13.1	0.26%	55	\$122.0	0.36%	547	\$246.0	0.46%	1,192	\$196.9	0.66%	1,083	\$73.1	0.93%	473	\$32.4	1.15%	240	\$683.6	0.51%	3,591
2007	\$0.5	0.29%	3	\$1.6	0.26%	8	\$38.7	0.47%	185	\$267.5	0.59%	1,326	\$399.9	0.75%	2,252	\$137.5	0.96%	984	\$64.6	1.32%	490	\$910.2	0.72%	5,248
2006	\$0.2	0.34%	2	\$1.0	0.46%	7	\$31.4	0.53%	149	\$125.0	0.60%	631	\$261.6	0.70%	1,512	\$122.0	0.84%	877	\$26.2	1.14%	228	\$567.5	0.70%	3,406
2005	\$0.3	0.31%	2	\$11.3	0.28%	63	\$159.1	0.37%	853	\$197.4	0.50%	1,250	\$76.5	0.79%	598	\$13.1	1.07%	128	\$5.3	1.08%	68	\$462.9	0.47%	2,962
2004 and Earlier	\$0.5	0.21%	4	\$15.4	0.12%	99	\$143.8	0.20%	992	\$220.7	0.24%	1,748	\$121.1	0.34%	1,127	\$50.1	0.32%	603	\$44.4	0.41%	745	\$596.1	0.25%	5,318
20 Year (CT-prefix)																								
2011	\$0.3	0.00%	3	\$1.2	0.02%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.00%	9
2010	\$1.9	0.01%	11	\$5.4	0.07%	27	\$0.7	0.06%	5	-	-	-	-	-	-	-	-	-	-	-	-	\$8.0	0.03%	43
2009	\$0.4	0.01%	2	\$3.5	0.04%	24	\$1.9	0.13%	12	\$0.8	0.22%	5	\$0.1	0.07%	1	-	-	-	-	-	-	\$6.7	0.05%	44
2008	-	-	-	\$0.3	0.18%	1	\$3.1	0.19%	18	\$3.5	0.28%	29	\$1.3	0.30%	12	\$0.1	0.20%	1	\$0.2	0.92%	3	\$8.5	0.24%	64
2007	-	-	-	-	-	-	\$0.8	0.42%	6	\$5.0	0.42%	32	\$5.6	0.46%	44	\$1.7	0.94%	16	\$0.0	0.14%	1	\$13.3	0.47%	99
2006	-	-	-	\$0.2	1.49%	1	\$0.6	0.36%	4	\$3.4	0.51%	26	\$3.9	0.43%	31	\$0.3	0.18%	5	\$0.2	1.52%	3	\$8.7	0.44%	70
2005	-	-	-	\$0.2	0.07%	2	\$4.5	0.23%	32	\$3.2	0.29%	33	\$0.4	0.23%	6	-	-	-	\$0.1	7.84%	2	\$8.4	0.24%	75
2004 and Earlier	-	-	-	\$1.1	0.07%	11	\$7.4	0.14%	77	\$5.1	0.13%	58	\$1.6	0.15%	27	\$1.0	0.18%	21	\$1.1	0.53%	33	\$17.2	0.14%	227
15 & 10 Year (CI & CN-prefixes)																								
2011	\$4.5	0.00%	32	\$0.4	0.01%	4	\$0.0	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$4.9	0.00%	37
2010	\$7.1	0.01%	48	\$2.8	0.03%	24	\$0.2	0.04%	3	\$0.4	0.36%	3	\$0.1	0.28%	2	-	-	-	-	-	-	\$10.4	0.01%	80
2009	\$7.1	0.02%	50	\$11.0	0.06%	99	\$2.8	0.06%	46	\$1.1	0.09%	22	\$1.2	0.18%	11	\$0.3	0.20%	8	\$0.0	0.04%	1	\$23.5	0.04%	237
2008	\$0.3	0.05%	2	\$7.1	0.10%	49	\$8.3	0.14%	74	\$5.9	0.20%	59	\$4.0	0.36%	40	\$0.6	0.23%	14	\$0.2	0.77%	3	\$26.3	0.15%	241
2007	-	-	-	\$0.5	0.13%	4	\$1.9	0.10%	17	\$5.5	0.19%	45	\$5.4	0.25%	70	\$1.2	0.41%	22	\$0.2	0.44%	3	\$14.7	0.19%	161
2006	\$0.1	0.14%	1	\$1.1	0.26%	9	\$1.4	0.11%	15	\$5.8	0.25%	51	\$3.4	0.18%	54	\$0.7	0.63%	13	-	-	-	\$12.6	0.21%	143
2005	\$1.1	0.14%	8	\$3.6	0.12%	38	\$7.2	0.16%	89	\$3.4	0.20%	50	\$0.7	0.35%	10	\$0.1	0.71%	2	\$0.0	0.12%	1	\$16.1	0.16%	198
2004 and Earlier	\$4.5	0.06%	58	\$17.6	0.07%	244	\$15.6	0.07%	265	\$7.4	0.10%	151	\$3.7	0.12%	89	\$0.9	0.09%	39	\$0.8	0.25%	46	\$50.4	0.07%	892
High Balance (CK-prefix)																								
2011	-	-	-	\$0.5	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	1
2010	-	-	-	\$2.2	0.02%	4	-	-	-	\$0.7	0.31%	1	-	-	-	-	-	-	-	-	-	\$2.9	0.01%	5
2009	\$1.0	0.35%	2	\$0.4	0.01%	1	\$2.2	0.07%	5	\$2.0	0.24%	4	\$0.4	0.17%	4	\$0.6	1.00%	1	-	-	-	\$6.6	0.07%	14
2008	-	-	-	-	-	-	-	-	-	\$0.5	0.18%	1	\$1.9	0.67%	4	\$1.1	2.06%	2	-	-	-	\$3.4	0.53%	7
Interest Only (all "N"- prefixes)																								
2009	-	-	-	-	-	-	-	-	-	\$0.2	1.14%	1	-	-	-	-	-	-	-	-	-	\$0.2	0.23%	1
2008	-	-	-	-	-	-	\$0.9	0.45%	4	\$12.3	0.96%	45	\$18.5	1.37%	68	\$3.8	1.11%	14	\$0.8	1.80%	3	\$36.2	1.12%	134
2007	-	-	-	-	-	-	\$1.2	0.43%	5	\$36.1	0.96%	136	\$100.1	1.31%	410	\$33.5	1.59%	153	\$6.8	1.56%	30	\$177.6	1.25%	734
2006	-	-	-	\$0.2	2.99%	1	\$0.7	0.51%	2	\$17.9	1.07%	72	\$48.5	1.12%	206	\$16.3	1.18%	78	\$2.6	1.30%	17	\$86.3	1.11%	376
2005	-	-	-	-	-	-	\$0.6	0.31%	3	\$4.8	0.91%	24	\$2.3	1.02%	13	\$0.1	0.70%	1	-	-	-	\$7.8	0.81%	41
2004 and Earlier	-	-	-	-	-	-	\$0.2	1.04%	1	\$0.3	0.37%	2	\$0.2	0.41%	1	-	-	-	-	-	-	\$0.7	0.47%	4
Prepayment Premiums (all "K"- prefixes)																								
2008	-	-	-	-	-	-	-	-	-	\$0.2	0.52%	1	-	-	-	-	-	-	-	-	-	\$0.2	0.18%	1
2007	-	-	-	-	-	-	-	-	-	\$0.4	0.75%	1	\$1.0	0.64%	8	\$0.8	0.96%	7	\$0.3	0.97%	5	\$2.5	0.75%	21
2006	-	-	-	-	-	-	-	-	-	\$0.4	1.12%	3	\$0.9	2.07%	5	-	-	-	-	-	-	\$1.4	1.07%	8
2005	-	-	-	-	-	-	-	-	-	\$0.2	1.49%	2	\$0.1	0.48%	1	-	-	-	\$0.3	4.02%	1	\$0.6	0.97%	4
2004 and Earlier	-	-	-	\$0.1	0.08%	1	\$0.3	0.11%	4	\$2.4	0.41%	18	\$1.5	0.26%	17	\$1.2	0.24%	19	\$2.4	0.97%	37	\$7.8	0.34%	96
Total of Above Categories*	\$88.2	0.01%	500	\$326.9	0.06%	1,803	\$797.7	0.22%	4,576	\$1,273.7	0.41%	7,578	\$1,329.3	0.64%	8,187	\$495.6	0.75%	3,768	\$205.4	0.81%	2,121	\$4,516.8	0.20%	28,533

*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 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 February 29, 2012 (continued)

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 *					
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			
Conventional ARMs																											
ARMs: Amortizing																											
2011	\$3.2	0.01%	12	\$0.2	34.06%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.4	0.01%	13
2010	\$10.1	0.05%	43	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.1	0.05%	43
2009	\$5.1	0.07%	23	\$0.3	0.21%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.4	0.08%	24
2008	\$5.3	0.18%	27	\$11.4	0.52%	47	\$6.8	0.54%	26	\$1.2	0.79%	6	-	-	-	-	-	-	-	-	-	-	-	-	\$24.8	0.38%	106
2007	\$9.9	0.54%	46	\$0.3	0.12%	2	\$11.7	0.84%	50	\$8.6	0.81%	42	\$2.0	0.90%	11	\$0.3	3.45%	2	\$0.1	0.60%	1	-	-	-	\$33.0	0.69%	154
2006	\$39.0	0.87%	175	-	-	-	\$1.0	0.65%	3	\$4.5	1.04%	23	\$0.6	0.34%	4	-	-	-	-	-	-	-	-	-	\$45.0	0.86%	205
2005	\$39.0	0.45%	223	\$3.8	0.56%	20	\$2.9	0.53%	18	\$0.2	0.62%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$45.8	0.46%	262
2004 and Earlier	\$62.2	0.27%	600	\$0.9	0.21%	18	\$0.3	0.18%	3	\$0.0	0.16%	2	\$0.1	0.29%	3	\$0.0	0.42%	2	-	-	-	-	-	-	\$63.5	0.27%	628
ARMs: Interest Only																											
2010	\$1.1	0.02%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.02%	4
2009	\$2.1	0.06%	7	\$0.3	0.14%	1	\$0.4	0.45%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.08%	9
2008	\$6.7	0.65%	23	\$22.7	0.69%	80	\$21.0	0.71%	74	\$4.0	0.68%	17	\$0.5	3.38%	2	-	-	-	-	-	-	-	-	-	\$54.9	0.70%	196
2007	\$18.0	0.77%	77	\$2.2	0.91%	8	\$18.0	1.04%	63	\$63.9	1.32%	240	\$4.5	0.89%	20	\$0.8	1.53%	3	\$1.4	3.43%	4	-	-	-	\$108.9	1.12%	415
2006	\$43.1	0.63%	179	-	-	-	\$2.9	0.91%	9	\$13.6	1.12%	50	\$14.3	1.88%	60	-	-	-	-	-	-	-	-	-	\$73.9	0.80%	298
2005	\$45.9	0.51%	231	\$6.8	0.76%	28	\$11.1	0.78%	46	\$1.1	1.22%	5	-	-	-	-	-	-	-	-	-	-	-	-	\$64.9	0.57%	310
2004 and Earlier	\$17.1	0.31%	87	\$0.7	0.34%	4	\$1.2	0.72%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$19.0	0.32%	97
Conventional ARMs Total*	\$307.7	0.22%	1,757	\$49.6	0.58%	210	\$77.4	0.76%	299	\$97.1	1.15%	386	\$22.0	1.27%	100	\$1.2	1.50%	7	\$1.5	2.18%	5	\$56.5	0.33%	2,764			
Other																											
2011	\$1.2	0.02%	6	\$5.0	0.13%	26	\$9.9	0.38%	54	\$1.1	0.65%	9	\$0.6	0.92%	7	\$0.4	0.83%	4	\$0.5	1.90%	7	\$18.8	0.16%	113			
2010	\$2.6	0.12%	13	\$6.4	0.47%	30	\$7.2	0.41%	35	\$4.3	1.08%	28	\$0.9	0.41%	17	\$0.9	0.61%	12	\$1.3	0.76%	30	\$23.5	0.38%	165			
2009	\$0.5	0.45%	4	\$4.6	1.96%	23	\$14.7	3.24%	91	\$13.4	4.36%	96	\$14.2	8.07%	97	\$14.3	10.71%	96	\$11.4	16.80%	69	\$73.1	4.91%	476			
2008	-	-	-	\$0.3	0.20%	3	\$2.5	0.61%	16	\$3.9	1.08%	41	\$2.4	1.48%	24	\$0.4	1.95%	6	\$0.4	10.17%	5	\$9.8	0.88%	95			
2007	-	-	-	\$0.4	0.27%	3	\$2.7	0.36%	22	\$4.7	0.58%	39	\$6.4	2.82%	59	\$1.2	3.14%	19	\$0.7	4.58%	11	\$15.9	0.79%	153			
2006	\$0.6	0.81%	3	\$0.9	0.45%	9	\$2.9	0.62%	25	\$3.7	1.01%	31	\$0.6	1.11%	7	\$0.1	3.41%	2	\$0.1	3.01%	1	\$8.9	0.76%	78			
2005	\$0.1	0.12%	2	\$0.6	0.19%	6	\$1.3	0.64%	8	\$0.9	2.45%	6	\$0.4	1.22%	4	\$0.3	4.70%	3	\$0.3	3.66%	9	\$3.9	0.55%	38			
2004 and Earlier	\$0.1	0.23%	4	\$0.6	0.22%	8	\$2.3	0.21%	18	\$1.7	0.32%	19	\$2.3	0.85%	35	\$8.9	3.56%	131	\$20.3	4.47%	403	\$36.2	1.24%	618			
Other Total*	\$5.1	0.05%	32	\$18.8	0.25%	108	\$43.4	0.56%	269	\$33.7	1.13%	269	\$27.7	2.31%	250	\$26.6	4.15%	273	\$34.8	4.68%	535	\$190.1	0.63%	1,736			
Total MBS 4+*	\$401.0	0.04%	2,289	\$395.3	0.07%	2,121	\$918.5	0.24%	5,144	\$1,404.5	0.43%	8,233	\$1,379.1	0.66%	8,537	\$523.3	0.78%	4,048	\$241.8	0.93%	2,661	\$5,263.5	0.21%	33,033			

*Some UPB totals may not foot due to rounding.