|                                   |                |         |               |                           |         |               |                           |                |               |                    | MBS                    | 6 Pass-Th      | rough Rate                | es     |               |                           |         |               |                  |         |               |                      |                |                |
|-----------------------------------|----------------|---------|---------------|---------------------------|---------|---------------|---------------------------|----------------|---------------|--------------------|------------------------|----------------|---------------------------|--------|---------------|---------------------------|---------|---------------|------------------|---------|---------------|----------------------|----------------|----------------|
| UPB in millions                   | Less than 4.5% |         |               | 4.5% to less<br>than 5.0% |         |               | 5.0% to less<br>than 5.5% |                |               |                    | 5% to less<br>nan 6.0% | i              | 6.0% to less<br>than 6.5% |        |               | 6.5% to less<br>than 7.0% |         |               | 7.0% or greater  |         |               | Total *              |                |                |
| MBS Product &<br>Year of Issuance | UPB            | UPB %   | Loan<br>Count | UPB                       | UPB %   | Loan<br>Count | UPB                       | UPB %          | Loan<br>Count | UPB                | UPB %                  | Loan<br>Count  | UPB                       | UPB %  | Loan<br>Count | UPB                       | UPB %   | Loan<br>Count | UPB              | UPB %   | Loan<br>Count | UPB                  | UPB %          | Loan<br>Count  |
| Conventional Fixed Rate           |                |         |               |                           |         |               |                           |                |               |                    |                        |                |                           |        |               |                           |         |               |                  |         |               |                      | Ì              |                |
| 40 Year (CZ-prefix)               |                |         |               | _                         |         | -             |                           |                |               | A                  |                        |                |                           |        |               |                           |         | 11            |                  |         |               | A                    |                |                |
| 2009<br>2008                      | -              | -       |               |                           | -       | -             | \$1.7<br>\$1.9            | 1.85%<br>1.31% | 4             | \$1.5<br>\$4.8     |                        | 6<br>20        | \$4.2                     |        | 16            | \$2.2<br>\$1.5            | 1.36%   | 11            | \$0.9<br>\$1.0   | 4.00%   | 4             | \$10.5<br>\$12.8     | 1.57%<br>1.35% | 41<br>56       |
| 2008                              |                |         | -             | -                         |         |               | \$1.9                     | 1.62%          | 7             | \$4.8              |                        | 44             | \$3.0                     | 1.13%  |               | \$6.8                     | 1.69%   | 32            | \$1.0            | 2.90%   | 10            | \$38.2               | 1.54%          | 180            |
| 2006                              | -              | -       | -             |                           | -       | -             | -                         | -              |               | \$0.8              |                        | 3              | \$1.3                     |        |               | \$1.2                     | 2.02%   | 6             | -                | -       | -             | \$3.3                | 1.17%          | 16             |
| 30 Year (CL-prefix)               |                |         |               |                           |         |               |                           |                |               |                    |                        |                |                           |        |               |                           |         |               |                  |         |               |                      |                |                |
| 2011                              | \$7.7          | 0.00%   | 39            | \$28.4                    | 0.03%   | 134           | \$24.8                    | 0.09%          | 127           | \$3.1              | 0.16%                  | 19             | \$1.4                     |        | 9             | \$0.5                     | 0.18%   | 4             | \$0.7            | 0.36%   | 6             | \$66.5               | 0.02%          | 338            |
| 2010                              | \$18.4         | 0.02%   | 88            | \$64.7                    | 0.06%   | 285           | \$99.5                    | 0.18%          | 453           | \$15.7             | 0.33%                  | 99             | \$2.8                     | 0.77%  |               | \$0.9                     | 0.78%   | 10            | \$0.2            | 0.31%   | 2             | \$202.1              | 0.07%          | 965            |
| 2009                              | \$40.7         | 0.04%   | 175           | \$152.8                   | 0.08%   | 679           | \$117.1                   | 0.19%          | 585           | \$63.0             | 0.33%                  | 411            | \$47.4                    | 0.47%  |               | \$22.5                    | 0.55%   | 220           | \$16.2           | 0.92%   | 153           | \$459.8              | 0.12%          | 2,608          |
| 2008                              | -              | - 0.32% | -             | \$11.9<br>\$1.8           |         |               | \$137.7<br>\$46.6         | 0.39%          | 607<br>219    | \$295.7<br>\$297.0 | 0.53%                  | 1,426<br>1,444 | \$223.1<br>\$465.5        | 0.73%  |               | \$78.7<br>\$153.0         | 0.98%   | 519<br>1,072  | \$37.8<br>\$74.2 | 1.32%   |               | \$784.9<br>\$1,038.6 | 0.57%          | 4,118<br>5,933 |
| 2007                              | \$0.5          |         | 2             | \$1.8<br>\$1.2            |         |               | \$46.6                    | 0.55%          | 219           | \$297.0            |                        | 1,444          | \$465.5                   | 0.85%  |               | \$153.0<br>\$134.2        | 0.91%   | 1,072         | \$74.2<br>\$27.5 | 1.48%   | 235           | \$1,038.6<br>\$640.1 | 0.80%          | 5,933          |
| 2005                              | \$0.2          | 0.18%   |               | \$11.0                    | 0.26%   | 64            | \$177.1                   | 0.40%          | 972           | \$222.2            | 0.55%                  | 1.410          | \$75.7                    | 0.77%  | 615           | \$14.8                    | 1.19%   | 151           | \$6.0            | 1.17%   | 65            | \$507.0              | 0.50%          | 3,278          |
| 2003<br>2004 and Earlier          | \$0.2          |         | 3             | \$16.9                    | 0.13%   | 116           | \$160.2                   | 0.21%          | 1,104         | \$259.2            |                        | 2,003          | \$135.0                   | 0.37%  | 1,272         | \$61.0                    | 0.38%   | 715           | \$48.5           |         | 812           | \$681.2              | 0.28%          | 6,025          |
| 20 Year (CT-prefix)               |                |         |               |                           |         |               |                           |                |               |                    |                        | 1              |                           |        |               |                           |         |               |                  |         |               |                      |                |                |
| 2011                              | \$0.6          |         | 4             | \$1.0                     |         |               | \$0.6                     | 0.11%          | 2             | -                  | -                      | -              | -                         | -      | -             | -                         | -       | -             | -                | -       | -             | \$2.2                | 0.01%          | 12             |
| 2010                              | \$1.4          |         | 8             | \$3.8                     |         |               | \$1.4                     | 0.12%          | 10            | \$0.3              |                        | 2              |                           | -      | -             | -                         | -       | -             | -                | -       | -             | \$6.8                | 0.03%          | 45             |
| 2009                              | \$0.9          | 0.02%   | 4             | \$3.9                     |         | 23            | \$1.3                     | 0.08%          | 8             | \$0.9              |                        | 6              | \$0.3                     | 0.31%  | 2             | -                         |         |               | -                | -       | -             | \$7.2                | 0.05%          | 43             |
| 2008                              |                | -       | -             | \$0.3                     | 0.17%   | 1             | \$3.9                     | 0.24%          | 24            | \$5.1              | 0.39%                  | 38             | \$1.9                     |        | 21            | \$0.5                     | 0.79%   | 3             | \$0.4            | 1.63%   | 4             | \$12.0               | 0.33%          | 91             |
| 2007                              | -              | -       | -             | -                         | -       | -             | \$0.8                     | 0.40%          | 6             | \$4.3              |                        | 32             | \$5.6                     |        |               | \$1.8                     | 0.94%   | 15            | \$0.4            | 1.11%   | 5             | \$12.9               | 0.44%          | 109            |
| 2006                              |                | -       | -             | -                         | - 0.03% | •             | \$1.3<br>\$4.8            | 0.72%          | 8             | \$3.2<br>\$4.6     |                        | 24<br>46       | \$4.3<br>\$1.0            | 0.46%  |               | \$0.6                     | 0.31%   | 6             | -                |         | •             | \$9.5<br>\$10.4      | 0.47%          | 69<br>98       |
| 2005<br>2004 and Earlier          |                |         |               | \$0.1                     |         | 10            | \$4.0                     | 0.24%          | 39<br>68      |                    |                        | 40<br>71       | \$1.0                     |        |               | -<br>\$1.1                | - 0.21% | - 24          | - \$1.2          |         | - 34          | \$10.4               | 0.29%          | 234            |
| 15 & 10 Year (CI & CN-prefixes)   |                | -       |               | φ1.0                      | 0.0770  | 10            | 40.1                      | 0.1370         | 00            | \$0.0              | 0.1770                 |                | φ1.0                      | 0.1470 | 21            | φ1.1                      | 0.2170  | 24            | ψ1.2             | 0.3070  | 34            | ψ10.5                | 0.1470         | 2.54           |
| 2011                              | \$2.3          | 0.00%   | 16            | \$0.2                     | 0.01%   | 2             | \$0.1                     | 0.02%          | 1             | \$0.0              | 0.05%                  | 2              |                           | -      | -             | -                         | -       | -             | -                | -       | -             | \$2.6                | 0.00%          | 21             |
| 2010                              | \$9.7          | 0.01%   | 60            | \$2.8                     | 0.03%   | 26            | \$0.4                     | 0.10%          | 4             | \$0.2              | 0.20%                  | 2              |                           | -      | -             | -                         | -       | -             | -                | -       | -             | \$13.1               | 0.01%          | 92             |
| 2009                              | \$6.9          |         | 56            | \$10.7                    |         |               | \$3.2                     | 0.07%          | 49            |                    |                        | 17             | \$1.3                     |        |               | \$0.3                     | 0.19%   | 6             | \$0.1            | 0.21%   | 2             | \$23.5               | 0.04%          | 243            |
| 2008                              | \$0.5          | 0.06%   | 3             | \$8.9                     |         |               | \$7.1                     | 0.11%          | 73            |                    |                        | 57             | \$3.9                     | 0.35%  |               | \$0.9                     | 0.36%   | 16            | \$0.2            | 1.23%   |               | \$26.6               | 0.14%          | 260            |
| 2007                              | •              | -       | -             | \$0.5                     |         | 5             | \$3.2                     | 0.17%          | 26            |                    |                        | 64             | \$6.2                     | 0.28%  |               | \$0.7                     | 0.22%   | 14            | \$0.1            | 0.14%   | 2             | \$18.3               | 0.23%          | 184            |
| 2006                              | \$0.2<br>\$1.2 |         | 2             | \$0.7<br>\$4.3            | 0.16%   | 8<br>41       | \$1.5<br>\$9.2            | 0.11%          | 16            |                    |                        | 57<br>55       | \$5.4<br>\$0.9            | 0.27%  |               | \$0.3<br>\$0.0            | 0.27%   | 7             | \$0.0            | 0.27%   | 1             | \$15.1<br>\$20.4     | 0.24%          | 157            |
| 2005<br>2004 and Earlier          | \$1.2          |         | 10            | \$4.3<br>\$18.7           | 0.14%   | 41<br>270     | \$9.2<br>\$18.0           | 0.20%          | 101<br>296    | \$4.8<br>\$8.0     |                        | 55<br>168      | \$0.9                     |        |               | \$0.0<br>\$1.3            | 0.38%   | 49            | - \$1.1          | - 0.34% | - 55          | \$20.4<br>\$55.9     | 0.19%          | 226<br>1.002   |
| High Balance (CK-prefix)          | ¢J.Z           | 0.00 %  | 70            | \$10.7                    | 0.07 %  | 210           | \$18.0                    | 0.00 %         | 290           | \$8.U              | 0.11/6                 | 100            | <i>4</i> 3.3              | 0.1176 | 34            | φ1.3                      | 0.1376  | 43            | φ1.1             | 0.34 /0 | 55            | \$33.9               | 0.00 %         | 1,002          |
| 2010                              |                |         |               | \$1.6                     | 0.02%   | 3             | -                         | -              |               | -                  |                        |                |                           |        | -             | -                         |         |               | -                |         | -             | \$1.6                | 0.01%          | 3              |
| 2009                              | -              | -       | -             | \$0.9                     |         | 2             | \$1.3                     | 0.04%          | 3             | \$0.9              | 0.10%                  | 2              | \$0.5                     | 0.19%  | 1             | -                         | -       | -             | -                | -       | -             | \$3.6                | 0.04%          | 8              |
| 2008                              | -              | -       | -             |                           | -       | -             |                           | -              | -             | \$0.5              |                        | 1              | \$0.6                     | 0.21%  | 1             | \$0.4                     | 0.75%   | 1             | -                | -       | -             | \$1.5                | 0.23%          | 3              |
| Interest Only (all "N"- prefixes) |                |         |               | -                         |         |               |                           |                |               |                    |                        |                |                           |        |               |                           |         |               |                  |         |               |                      |                |                |
| 2009                              |                | -       | -             | \$0.2                     | 0.82%   | 1             |                           | -              | -             | \$0.3              |                        | 1              | -                         | -      | -             | -                         | -       | -             | -                | -       | -             | \$0.6                | 0.53%          | 2              |
| 2008                              | -              | -       | -             | -                         | -       | -             | \$1.1                     | 0.52%          | 4             | \$14.5             |                        | 55             | \$19.4                    |        |               | \$5.9                     | 1.69%   | 24            | -                | -       | -             | \$40.9               | 1.23%          | 159            |
| 2007<br>2006                      | -              | -       |               | \$0.4                     | 3.30%   | 1             | \$3.6<br>\$1.1            | 1.29%<br>0.77% | 13            | \$44.3<br>\$18.6   |                        | 168<br>73      | \$120.8<br>\$56.2         | 1.55%  |               | \$37.9<br>\$25.8          | 1.76%   | 166<br>115    | \$8.8<br>\$3.4   | 1.97%   | 49            | \$215.8<br>\$105.0   | 1.48%<br>1.32% | 894<br>436     |
| 2006                              | -              | -       |               |                           | -       | -             | \$1.1<br>\$1.2            | 0.77%          | 3             | \$18.6<br>\$5.6    |                        | 73             | \$56.2                    | 1.26%  |               | \$25.8                    | 1.81%   | 115           | \$3.4            | 1.62%   | 1/            | \$105.0<br>\$9.6     | 1.32%          | 436            |
| 2003<br>2004 and Earlier          |                | -       | -             | -                         |         |               | \$0.5                     | 2.02%          | 2             | \$3.0              |                        | 24             | \$0.5                     | 1.23%  | 3             | -                         | -       | -             | -                | -       |               | \$9.0                | 1.40%          | 10             |
| Prepayment Premiums               |                |         |               |                           |         |               | <b>\$0.0</b>              | 2.0270         | -             | ψ1.2               |                        |                | <b>Q</b> 0.0              |        |               |                           |         |               |                  |         |               | ψL.L                 |                |                |
| (all "K"- prefixes)               |                |         |               |                           |         |               |                           |                |               |                    |                        |                |                           |        |               |                           |         |               |                  |         |               |                      |                |                |
| 2008                              |                | -       | -             | -                         | -       | -             | -                         | -              | -             | •                  | -                      | -              | \$0.1                     | 0.82%  |               |                           | -       | -             |                  | -       | -             | \$0.1                | 0.10%          | 1              |
| 2007                              | -              | -       | -             | -                         | -       | -             | \$0.2                     | 1.90%          | 1             | \$1.0              |                        | 4              | \$3.2                     |        |               | \$0.4                     | 0.45%   | 2             | \$0.3            |         | 2             | \$5.0                | 1.45%          | 23             |
| 2006                              | -              | -       | -             | -                         | -       | -             | -                         | -              | -             | -                  | -                      | -              | \$0.2<br>\$0.3            | 0.40%  |               | \$0.2                     | 0.49%   | 2             | \$0.4<br>\$0.2   | 2.92%   | 3             | \$0.8<br>\$0.5       | 0.60%          | 7              |
| 2005<br>2004 and Earlier          | -              | - 0.92% | - 1           | -                         | - 0.15% |               | - \$0.6                   | - 0.22%        | -             | -<br>\$1.5         | -                      | - 16           | \$0.3                     |        |               | -<br>\$1.9                | - 0.37% | - 29          | \$0.2<br>\$2.2   | 3.57%   | 33            | \$0.5<br>\$9.5       | 0.85%          | 4<br>116       |
|                                   |                |         | 1             |                           |         | 2             |                           |                | 0             |                    |                        | 10             |                           |        |               |                           |         |               |                  |         |               |                      |                |                |
| Total of Above Categories*        | \$97.1         | 0.01%   | 546           | \$348.8                   | 0.06%   | 1,925         | \$872.6                   | 0.23%          | 5,014         | \$1,464.6          | 0.46%                  | 8,603          | \$1,522.4                 | 0.72%  | 9,351         | \$557.3                   | 0.82%   | 4,198         | \$233.6          | 0.91%   | 2,371         | \$5,096.5            | 0.22%          | 32,008         |

## 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 passthrough rates and with corresponding product type and vintage information (year of MBS issuance)). Delinquency information as of January 31, 2012

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

|                                   | MBS Pass-Through Rates |         |               |                           |         |               |                           |            |               |                           |         |               |                           |            |               |                           |                 |               |                 |         |               |                   |       |               |
|-----------------------------------|------------------------|---------|---------------|---------------------------|---------|---------------|---------------------------|------------|---------------|---------------------------|---------|---------------|---------------------------|------------|---------------|---------------------------|-----------------|---------------|-----------------|---------|---------------|-------------------|-------|---------------|
| UPB in millions                   | Less than 4.5%         |         |               | 4.5% to less<br>than 5.0% |         |               | 5.0% to less<br>than 5.5% |            |               | 5.5% to less<br>than 6.0% |         |               | 6.0% to less<br>than 6.5% |            |               | 6.5% to less<br>than 7.0% |                 |               | 7.0% or greater |         |               | Total *           |       |               |
| MBS Product &<br>Year of Issuance | UPB                    | UPB %   | Loan<br>Count | UPB                       | UPB %   | Loan<br>Count | UPB                       | UPB %      | Loan<br>Count | UPB                       | UPB %   | Loan<br>Count | UPB                       | UPB %      | Loan<br>Count | UPB                       | UPB %           | Loan<br>Count | UPB             | UPB %   | Loan<br>Count | UPB               | UPB % | Loan<br>Count |
| Conventional ARMs                 |                        |         |               |                           |         |               |                           |            |               |                           |         |               |                           |            |               |                           |                 |               |                 |         |               |                   |       |               |
| ARMs: Amortizing                  |                        |         |               |                           |         |               |                           |            |               |                           |         |               |                           |            |               |                           |                 |               |                 |         |               |                   |       |               |
| 2011                              | \$3.6                  |         | 16            | -                         | -       | -             | -                         |            |               | -                         | -       | -             | -                         | -          | -             | -                         | -               | -             | -               | -       | -             | \$3.6             |       | 16            |
| 2010                              | \$12.6                 |         | 46            | -                         | -       | -             | -                         |            |               | \$0.2                     | 61.22%  | 1             | -                         | -          | -             | -                         | -               | -             | -               | -       | -             | \$12.8            | 0.06% | 47            |
| 2009                              | \$6.8                  |         | 29            | \$0.9                     |         | 5             | -                         | -          |               | -                         | -       | -             | -                         | -          | -             | -                         | -               | -             | -               | -       | -             | \$7.6             | 0.10% | 34            |
| 2008                              | \$5.5                  |         | 32            | \$13.0                    |         | 55            | \$7.1                     | 0.55%      | 31            |                           |         | 5             | -                         | -          | -             | -                         | -               | -             | \$0.1           | 7.99%   | 1             | \$27.1            | 0.41% | 124           |
| 2007                              | \$11.4                 |         | 58            | \$1.1                     | 0.41%   | 6             | \$17.3                    | 1.19%      | 67            | \$13.5                    |         |               | \$3.9                     | 1.73%      | 19            | -                         | -               | -             | \$0.4           | 2.49%   | 4             | \$47.6            | 0.97% | 214           |
| 2006                              | \$45.5                 |         | 206           |                           | -       | -             | \$0.7                     | 0.43%      | 2             | \$5.1                     | 1.14%   |               | \$1.0                     | 0.57%      | 5             | -                         | -               | -             | -               | -       | -             | \$52.3            | 0.98% | 239           |
| 2005                              | \$42.3                 |         | 236           | \$5.0                     |         | 31            | \$4.4                     | 0.75%      | 24            | \$0.1                     | 0.52%   |               | -                         | -          | -             | -                         | -               | -             | -               | -       | -             | \$51.8            | 0.52% | 292           |
| 2004 and Earlier                  | \$69.2                 | 0.30%   | 678           | \$0.9                     | 0.22%   | 19            | \$0.6                     | 0.35%      | 5             | \$0.0                     | 0.09%   | 1             | \$0.1                     | 0.22%      | 4             | \$0.0                     | 0.63%           | 2             | -               | -       | -             | \$70.9            | 0.29% | 709           |
| ARMs: Interest Only               |                        |         | _             |                           |         |               |                           |            |               |                           |         |               |                           |            |               |                           |                 |               |                 |         |               |                   |       |               |
| 2010                              | \$2.1<br>\$3.8         |         | 6             | -                         | - 0.32% | -             | -<br>\$0.5                | -<br>0.57% | · ·           | -                         | -       | -             | -                         | -          | -             | -                         | -               | -             | -               | -       | -             | \$2.1<br>\$5.0    | 0.04% | 6             |
| 2009                              | \$3.8<br>\$5.3         |         | 13            | \$0.7                     | 0.32%   | 3             | \$0.5<br>\$24.8           | 0.57%      | 85            | - \$4.7                   | - 0.75% | - 17          | -                         | - 4.17%    | •             | -<br>\$0.3                | - 42.23%        | -             | -               | - 0.96% | -             | \$5.0<br>\$58.6   | 0.13% | 18<br>206     |
| 2008                              | \$5.3<br>\$15.5        |         | 22            | \$22.7                    |         | 78            |                           | 0.82%      | 85            | \$4.7<br>\$79.3           | 0.75%   |               | \$0.7<br>\$11.6           | 4.17%      | 2             | \$0.3<br>\$0.8            |                 | 1             | \$0.1<br>\$0.9  | 2.19%   | 1             | \$58.6<br>\$135.5 | 0.73% | 206           |
| 2007                              | \$15.5<br>\$44.1       | 0.81%   | 188           | \$3.b<br>\$0.8            | 1.46%   | 14            | \$23.9<br>\$1.2           | 0.35%      | 89            | \$79.3<br>\$13.7          |         |               | \$11.6<br>\$9.1           | 2.02%      |               | \$0.8<br>\$0.5            | 1.49%<br>10.92% | 3             | \$0.9           | 2.19%   | 4             | \$135.5<br>\$69.4 | 1.36% | 294           |
| 2006                              | \$44.1<br>\$48.8       |         | 188           | \$0.8                     | 0.74%   | 33            | \$1.2<br>\$11.5           | 0.35%      | 5             | \$13.7<br>\$1.9           |         | 55            | \$9.1                     | 1.20%      | 40            | \$0.5                     | 10.92%          | 1             | -               |         | •             | \$69.4            | 0.74% | 294           |
| 2005<br>2004 and Earlier          | \$48.8<br>\$20.5       | 0.54%   | 235           | \$7.0<br>\$0.2            | 0.74%   | 33            | \$11.5<br>\$1.9           | 0.77%      | 48            | \$1.9                     | 2.08%   | 8             | -                         |            | -             | -                         |                 | -             | -               |         |               | \$69.2            | 0.60% | 324           |
| Conventional ARMs Total*          | \$20.5                 |         | 1,943         | \$0.2                     | 0.11%   | 250           | \$1.9<br>\$93.8           | 0.88%      | 365           | -<br>\$119.9              | - 1.32% | - 472         | -                         | -<br>1.46% | - 116         | -<br>\$1.7                | -<br>2.18%      | . 7           | -<br>\$1.6      | - 2.15% | - 10          | \$22.7            | 0.38% | 3,163         |
| Other                             | -                      |         |               |                           |         |               |                           |            |               | -                         |         |               |                           |            |               |                           |                 |               | -               |         |               | -                 |       |               |
| 2011                              | \$1.0                  | 0.02%   | -             | \$5.2                     | 0.13%   | 26            | \$5.5                     | 0.21%      | 35            | \$0.9                     | 0.51%   | 0             | \$0.6                     | 0.90%      | 7             | \$0.5                     | 1.13%           | -             | \$0.3           | 1.29%   | 0             | \$14.0            | 0.12% | 90            |
| 2011                              | \$1.0                  |         | 5             | \$5.2                     |         | 20            | ە.ە<br>\$11.3             | 0.21%      | 35<br>50      |                           |         |               | \$0.8                     | 0.38%      | /             | \$0.5<br>\$1.0            | 0.70%           | 5<br>18       | \$0.3           | 0.99%   | 36            | \$14.0            | 0.12% | 166           |
| 2010                              | \$2.7<br>\$0.7         | 0.12%   | 13            | \$4.2                     |         | 20            | \$11.3<br>\$14.2          | 0.64%      | 50            |                           | 0.54%   |               | \$0.9<br>\$13.9           | 0.38%      | 13            | \$1.0<br>\$14.3           | 0.70%           | 18            |                 | 0.99%   | 36            | \$24.0            | 0.38% | 475           |
| 2009                              | \$U.7<br>-             | 0.00%   | 0             | \$4.0                     | 0.14%   | 24            | \$14.2<br>\$1.6           | 0.38%      | 09            | \$13.1                    | 4.15%   |               | \$13.9                    | 1.57%      | 95            | \$14.3                    | 2.56%           | 90            | \$11.5          | 10.71%  | 70            | \$72.3            | 4.76% | 475           |
| 2008                              |                        |         |               | \$0.2                     |         | 2             | \$1.0                     | 0.38%      | 28            |                           |         |               | \$2.0                     | 3.41%      |               | \$0.5                     | 4.63%           | 24            |                 | 5.50%   | 14            | \$10.8            | 0.99% | 182           |
| 2007                              | - \$0.6                | - 0.85% | . 5           | \$0.3                     |         | 4             | \$3.0                     | 0.49%      | 20            | \$3.5                     |         |               | \$7.9                     | 1.12%      |               | \$1.9                     | 4.03 %          | 24            | \$0.8           | 3.02%   | 14            | \$20.4            | 0.35% | 81            |
| 2000                              | \$0.6                  |         | 5             | \$0.8                     |         | 7             | \$3.0<br>\$1.1            | 0.57%      | 20            | \$3.5                     |         |               | \$0.0                     | 1.12%      | 0             | \$0.1                     | 5.36%           | 2             | \$0.1           | 3.34%   | 0             | \$9.1             | 0.61% | 43            |
| 2003<br>2004 and Earlier          | \$0.0                  |         | 3             | \$0.8                     | 0.22%   | 6             | \$1.1                     | 0.17%      | 18            |                           | 0.38%   | 23            | \$0.4                     | 0.82%      | -4            | \$0.4<br>\$8.6            | 3.40%           | 127           |                 | 4.56%   | 419           | \$36.7            | 1.23% | 631           |
| Other Total*                      | \$5.7                  | 0.42 %  | -4            | \$0.7                     | 0.24%   | 101           | \$42.5                    | 0.54%      | 264           | \$33.7                    | 1.11%   |               | \$29.1                    | 2.37%      | 247           | \$27.4                    | 4.20%           | 284           |                 | 4.77%   | 561           | \$191.6           | 0.66% | 1,769         |
| Total MBS 4+*                     | \$439.8                | 0.05%   | 2,527         | \$422.0                   | 0.08%   | 2,276         | \$1,008.9                 | 0.25%      | 5,643         | \$1,618.2                 | 0.48%   | 9,349         | \$1,577.9                 | 0.73%      | 9,714         | \$586.4                   | 0.86%           | 4,489         | \$271.1         | 1.02%   | 2,942         | \$5,924.3         | 0.24% | 36,940        |

## 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 passthrough rates and with corresponding product type and vintage information (year of MBS issuance)). Delinquency information as of January 31, 2012 (continued)

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