

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 January 31, 2011

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 Fixed Rate																								
40 Year (CZ-prefix)																								
2009	-	-	-	-	-	-	-	-	-	\$1.7	1.02%	7	\$3.6	1.32%	16	\$5.6	2.67%	27	\$1.3	4.61%	6	\$12.2	1.47%	56
2008	-	-	-	-	-	-	\$0.7	0.40%	4	\$5.7	1.15%	23	\$7.6	1.76%	29	\$3.8	3.40%	18	\$0.4	1.31%	2	\$18.2	1.44%	76
2007	-	-	-	-	-	-	\$0.7	0.72%	3	\$9.4	1.11%	42	\$19.8	1.20%	89	\$8.2	1.53%	50	\$1.6	1.92%	6	\$39.7	1.23%	190
2006	-	-	-	-	-	-	-	-	-	\$1.6	1.82%	6	\$1.9	0.93%	8	\$1.1	1.36%	7	-	-	-	\$4.5	1.21%	21
30 Year (CL-prefix)																								
2010	\$1.7	0.00%	8	\$19.5	0.02%	90	\$48.2	0.08%	212	\$8.9	0.16%	50	\$2.0	0.45%	19	\$0.9	0.72%	9	\$0.3	0.45%	4	\$81.5	0.02%	392
2009	\$28.3	0.03%	123	\$121.5	0.05%	528	\$108.3	0.14%	580	\$97.3	0.39%	664	\$91.4	0.71%	710	\$56.0	1.09%	482	\$35.1	1.58%	305	\$538.0	0.11%	3,392
2008	\$0.3	0.35%	1	\$17.7	0.25%	71	\$148.4	0.30%	634	\$392.5	0.51%	1,808	\$319.7	0.77%	1,711	\$120.7	1.15%	784	\$65.5	1.73%	457	\$1,064.9	0.56%	5,466
2007	\$1.1	0.60%	5	\$4.0	0.52%	18	\$60.0	0.53%	276	\$40.6	0.69%	2,065	\$67.1	0.92%	3,629	\$264.9	1.38%	1,752	\$146.6	2.25%	1,071	\$1,593.4	0.91%	8,816
2006	\$0.2	0.39%	3	\$0.8	0.28%	6	\$34.4	0.42%	160	\$197.1	0.67%	950	\$419.6	0.82%	2,343	\$225.6	1.17%	1,550	\$51.1	1.71%	401	\$928.9	0.83%	5,413
2005	\$0.2	0.13%	2	\$16.1	0.28%	85	\$219.5	0.38%	1,173	\$286.3	0.55%	1,800	\$124.7	1.03%	968	\$25.0	1.65%	216	\$9.8	1.61%	96	\$681.5	0.52%	4,340
2004 and Earlier	\$1.1	0.34%	10	\$27.0	0.15%	169	\$193.4	0.19%	1,307	\$339.3	0.27%	2,543	\$175.1	0.37%	1,571	\$81.5	0.39%	907	\$67.6	0.50%	1,054	\$884.9	0.27%	7,561
20 Year (CT-prefix)																								
2010	-	-	-	\$1.6	0.02%	10	\$0.3	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.01%	11
2009	\$0.5	0.01%	5	\$3.4	0.03%	25	\$1.9	0.09%	11	-	-	-	\$0.7	0.60%	3	-	-	-	-	-	-	\$6.5	0.03%	44
2008	-	-	-	-	-	-	\$5.0	0.20%	32	\$3.6	0.19%	26	\$2.9	0.46%	26	\$0.2	0.23%	1	\$0.2	0.77%	2	\$12.0	0.22%	87
2007	-	-	-	-	-	-	\$0.3	0.21%	3	\$3.8	0.21%	25	\$9.8	0.58%	77	\$1.2	0.51%	13	\$0.1	0.27%	2	\$15.2	0.37%	120
2006	\$0.1	3.84%	1	\$0.1	0.44%	1	\$0.9	0.34%	5	\$3.3	0.34%	22	\$4.7	0.36%	42	\$0.7	0.29%	9	\$0.2	1.09%	3	\$9.9	0.35%	83
2005	\$0.2	0.16%	-	\$0.6	0.16%	4	\$6.4	0.24%	53	\$6.3	0.42%	55	\$0.7	0.29%	11	\$0.2	2.57%	1	-	-	-	\$14.2	0.29%	124
2004 and Earlier	-	-	-	\$2.1	0.10%	18	\$8.8	0.12%	92	\$9.2	0.17%	98	\$3.0	0.21%	42	\$1.3	0.19%	21	\$1.5	0.58%	36	\$26.0	0.15%	307
15 & 10 Year (CI & CN-prefixes)																								
2010	\$2.1	0.00%	11	\$1.0	0.01%	10	\$0.0	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.00%	22
2009	\$5.9	0.01%	51	\$8.6	0.03%	87	\$6.6	0.11%	82	\$2.1	0.12%	31	\$3.0	0.32%	40	\$1.0	0.56%	15	\$0.4	0.54%	9	\$27.6	0.03%	315
2008	\$1.4	0.13%	8	\$9.5	0.08%	55	\$14.7	0.16%	96	\$9.2	0.21%	78	\$4.6	0.31%	53	\$1.7	0.52%	29	\$0.2	0.88%	5	\$41.3	0.15%	324
2007	\$0.0	0.03%	1	\$1.0	0.16%	9	\$3.8	0.13%	25	\$12.8	0.30%	88	\$9.2	0.30%	98	\$2.3	0.60%	27	\$0.5	0.98%	10	\$29.6	0.26%	258
2006	-	-	-	\$1.0	0.17%	9	\$3.5	0.18%	31	\$8.0	0.23%	66	\$6.9	0.25%	71	\$0.5	0.30%	7	\$0.2	0.92%	3	\$20.1	0.22%	187
2005	\$1.2	0.10%	11	\$4.7	0.11%	46	\$11.2	0.17%	114	\$6.9	0.30%	85	\$1.3	0.48%	21	\$0.1	0.50%	2	-	-	-	\$25.4	0.17%	279
2004 and Earlier	\$6.6	0.05%	86	\$29.1	0.07%	364	\$33.1	0.10%	451	\$14.0	0.13%	233	\$5.7	0.12%	141	\$2.5	0.16%	79	\$1.9	0.35%	89	\$92.9	0.09%	1,443
High Balance (CK-prefix)																								
2009	-	-	-	\$1.5	0.02%	3	\$2.7	0.05%	5	\$1.0	0.07%	2	\$0.5	0.09%	1	\$0.5	0.43%	1	-	-	-	\$6.2	0.04%	12
2008	-	-	-	-	-	-	\$1.0	1.36%	2	\$0.7	0.12%	1	\$2.3	0.42%	4	-	-	-	-	-	-	\$4.1	0.32%	7
Interest Only (all "N"- prefixes)																								
2009	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	1.60%	1	-	-	-	-	-	-	\$0.2	0.16%	1
2008	-	-	-	-	-	-	\$1.0	0.38%	4	\$16.2	0.93%	57	\$22.5	1.19%	79	\$5.9	1.21%	26	\$2.6	4.37%	8	\$48.1	1.08%	174
2007	-	-	-	-	-	-	\$5.1	1.42%	20	\$66.3	1.30%	240	\$169.7	1.63%	690	\$59.4	2.00%	266	\$14.5	2.34%	75	\$314.9	1.62%	1,291
2006	-	-	-	\$0.1	1.22%	1	\$1.7	0.94%	7	\$23.4	1.05%	91	\$84.6	1.44%	356	\$34.3	1.81%	153	\$6.0	2.19%	33	\$150.2	1.43%	641
2005	-	-	-	-	-	-	\$0.8	0.35%	4	\$4.5	0.66%	21	\$4.6	1.59%	21	\$0.4	1.38%	2	-	-	-	\$10.2	0.82%	48
2004 and Earlier	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	2.08%	1	-	-	-	\$0.1	0.06%	1
Prepayment Premiums (all "K"- prefixes)																								
2009	-	-	-	-	-	-	-	-	-	\$0.2	37.70%	1	-	-	-	-	-	-	-	-	-	\$0.2	37.70%	1
2008	-	-	-	-	-	-	\$0.2	0.34%	1	\$0.3	0.54%	2	-	-	-	-	-	-	-	-	-	\$0.6	0.33%	3
2007	-	-	-	-	-	-	\$0.2	1.45%	1	\$0.4	0.63%	3	\$2.8	1.34%	15	\$2.6	2.46%	13	\$0.3	0.84%	3	\$6.3	1.47%	35
2006	-	-	-	-	-	-	-	-	-	\$0.4	0.78%	3	\$1.1	2.10%	7	\$0.4	1.94%	1	-	-	-	\$1.9	1.16%	11
2005	-	-	-	-	-	-	-	-	-	\$0.1	0.66%	1	\$0.5	1.59%	3	\$0.1	0.59%	1	-	-	-	\$0.7	0.91%	5
2004 and Earlier	-	-	-	\$0.1	0.08%	2	\$0.2	0.07%	4	\$1.7	0.22%	15	\$2.9	0.38%	24	\$1.9	0.29%	28	\$3.8	1.25%	55	\$10.6	0.36%	128
Total of Above Categories*	\$50.7	0.01%	326	\$271.0	0.05%	1,611	\$923.3	0.20%	5,394	\$1,974.5	0.46%	11,199	\$2,184.9	0.78%	12,915	\$911.3	1.04%	6,504	\$412.2	1.28%	3,736	\$6,727.9	0.29%	41,685

*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 January 31, 2011 (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																											
2010	\$3.2	0.01%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.01%	11
2009	\$8.1	0.08%	37	-	-	-	\$0.2	0.53%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.3	0.08%	38
2008	\$9.5	0.29%	45	\$16.6	0.46%	69	\$10.6	0.51%	45	\$2.0	0.88%	7	\$0.5	2.74%	2	-	-	-	-	-	-	-	-	-	\$39.1	0.43%	168
2007	\$14.3	0.75%	69	\$2.6	0.67%	14	\$19.2	0.94%	82	\$21.8	1.18%	96	\$5.9	1.66%	31	\$0.7	2.09%	3	\$0.4	1.89%	4	-	-	-	\$64.9	0.98%	299
2006	\$37.5	1.26%	164	\$2.0	0.69%	11	\$7.9	0.72%	41	\$24.5	1.18%	115	\$3.9	0.95%	25	\$0.9	3.33%	6	-	-	-	-	-	-	\$76.6	1.11%	362
2005	\$72.0	0.72%	375	\$6.8	0.53%	38	\$6.3	0.80%	33	\$0.1	0.33%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$85.3	0.70%	447
2004 and Earlier	\$95.4	0.37%	883	\$6.1	0.39%	54	\$2.2	0.44%	18	\$0.0	0.01%	1	\$0.1	0.10%	2	\$0.0	0.35%	1	\$0.0	0.92%	1	-	-	-	\$103.8	0.37%	960
ARMs: Interest Only																											
2010	\$0.4	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.01%	2
2009	\$2.6	0.06%	9	\$0.1	0.03%	1	\$0.6	0.47%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.3	0.07%	12
2008	\$6.7	0.82%	25	\$35.8	0.78%	120	\$31.5	0.73%	105	\$6.9	0.75%	21	\$0.7	3.53%	2	-	-	-	\$0.3	2.77%	1	\$81.9	0.76%	274			
2007	\$7.6	0.63%	31	\$1.5	0.81%	6	\$40.7	1.46%	145	\$136.4	1.66%	514	\$20.6	1.87%	83	\$5.1	3.34%	22	\$2.5	4.49%	10	\$214.4	1.56%	811			
2006	\$19.6	0.98%	81	\$5.5	0.98%	27	\$19.2	1.48%	73	\$79.3	1.46%	313	\$44.4	1.72%	194	\$0.7	2.56%	4	-	-	-	-	-	-	\$168.8	1.38%	692
2005	\$85.5	0.82%	392	\$9.2	0.68%	40	\$14.9	0.77%	68	\$1.5	1.13%	6	-	-	-	-	-	-	-	-	-	-	-	-	\$111.2	0.80%	506
2004 and Earlier	\$29.6	0.49%	151	\$3.0	0.61%	14	\$0.9	0.26%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$33.5	0.48%	171
Conventional ARMs Total*																											
	\$392.0	0.34%	2,275	\$89.3	0.60%	394	\$154.2	0.87%	619	\$272.5	1.44%	1,074	\$76.0	1.67%	339	\$7.3	2.91%	36	\$3.3	3.38%	16	\$994.7	0.57%	4,753			
Other																											
2010	\$0.8	0.03%	4	\$0.7	0.05%	4	\$4.0	0.21%	24	\$2.6	0.57%	18	\$1.4	0.47%	19	\$1.2	0.70%	19	\$1.0	0.49%	27	\$11.7	0.16%	115			
2009	\$0.6	0.44%	4	\$5.4	1.79%	26	\$14.7	2.68%	79	\$14.6	3.77%	92	\$19.5	8.13%	115	\$25.2	13.70%	118	\$17.5	19.70%	80	\$97.4	5.15%	514			
2008	-	-	-	\$0.5	0.25%	4	\$2.7	0.49%	24	\$5.3	1.14%	39	\$0.7	2.46%	42	\$0.7	2.46%	8	\$0.9	17.49%	8	\$15.1	1.04%	125			
2007	-	-	-	\$0.7	0.40%	5	\$5.2	0.52%	44	\$6.5	0.63%	53	\$9.9	3.42%	84	\$3.5	7.06%	39	\$0.8	4.48%	14	\$26.7	1.00%	239			
2006	\$0.5	0.63%	2	\$1.3	0.54%	11	\$4.1	0.63%	30	\$5.6	1.13%	37	\$0.6	0.83%	6	\$0.4	7.16%	2	\$0.1	2.47%	1	\$12.6	0.81%	89			
2005	\$0.1	0.10%	2	\$0.9	0.18%	7	\$1.4	0.51%	12	\$1.3	2.82%	11	\$0.6	1.77%	9	\$0.4	4.89%	4	\$0.3	2.67%	8	\$5.0	0.50%	53			
2004 and Earlier	\$0.4	0.16%	5	\$1.6	0.31%	16	\$2.9	0.19%	25	\$3.0	0.43%	31	\$2.9	0.83%	39	\$8.6	2.84%	125	\$18.5	3.43%	389	\$37.9	0.90%	630			
Other Total*																											
	\$2.5	0.07%	17	\$11.2	0.29%	73	\$34.8	0.53%	238	\$38.9	1.08%	281	\$39.9	2.70%	314	\$40.0	5.32%	315	\$39.1	4.47%	527	\$206.5	0.99%	1,765			
Total MBS 4+*																											
	\$445.2	0.07%	2,618	\$371.5	0.07%	2,078	\$1,112.3	0.23%	6,251	\$2,285.9	0.50%	12,554	\$2,300.9	0.80%	13,568	\$958.7	1.08%	6,855	\$454.7	1.37%	4,279	\$7,929.1	0.31%	48,203			

*Some UPB totals may not foot due to rounding.