

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 28, 2011

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
Conventional Fixed Rate																								
40 Year (CZ-prefix)																								
2009	-	-	-	-	-	-	\$0.5	0.51%	2	\$1.8	1.09%	7	\$3.9	1.47%	18	\$3.6	1.77%	21	\$1.3	4.52%	7	\$11.2	1.37%	55
2008	-	-	-	-	-	-	\$1.9	1.06%	7	\$5.7	1.18%	21	\$6.8	1.61%	26	\$2.3	2.14%	9	\$0.7	2.36%	4	\$17.4	1.41%	67
2007	-	-	-	-	-	-	\$1.5	1.56%	9	\$10.0	1.21%	46	\$22.0	1.37%	92	\$7.8	1.50%	41	\$2.2	2.72%	10	\$43.5	1.39%	198
2006	-	-	-	-	-	-	-	-	-	\$1.1	1.36%	6	\$1.5	0.78%	7	\$0.8	0.99%	6	\$0.1	7.79%	1	\$3.5	0.97%	20
30 Year (CL-prefix)																								
2010	\$3.3	0.00%	16	\$25.5	0.02%	113	\$47.9	0.08%	216	\$7.9	0.15%	51	\$1.9	0.44%	18	\$0.2	0.18%	3	\$0.3	0.44%	5	\$8.0	0.03%	422
2009	\$29.6	0.03%	128	\$118.4	0.05%	537	\$109.3	0.15%	591	\$94.9	0.39%	646	\$92.2	0.73%	684	\$52.9	1.05%	453	\$31.7	1.46%	276	\$529.0	0.11%	3,315
2008	\$0.9	0.98%	3	\$15.9	0.23%	68	\$161.4	0.34%	679	\$364.4	0.49%	1,717	\$311.8	0.77%	1,646	\$120.8	1.17%	754	\$67.0	1.81%	445	\$1,042.1	0.57%	5,312
2007	\$0.8	0.40%	3	\$3.7	0.49%	17	\$55.3	0.50%	254	\$398.4	0.65%	1,916	\$640.8	0.90%	3,450	\$250.6	1.34%	1,600	\$133.6	2.10%	947	\$1,483.1	0.87%	8,187
2006	\$0.2	0.39%	3	\$0.7	0.24%	7	\$33.4	0.42%	165	\$192.2	0.67%	921	\$410.5	0.82%	2,270	\$205.8	1.09%	1,413	\$44.0	1.51%	368	\$866.8	0.82%	5,147
2005	\$0.3	0.25%	2	\$16.2	0.29%	84	\$218.0	0.38%	1,135	\$293.2	0.58%	1,834	\$110.8	0.93%	865	\$23.0	1.55%	200	\$9.8	1.63%	101	\$671.3	0.53%	4,221
2004 and Earlier	\$0.7	0.22%	7	\$23.0	0.13%	148	\$185.0	0.19%	1,234	\$322.7	0.27%	2,400	\$173.6	0.37%	1,582	\$79.4	0.39%	861	\$67.7	0.51%	1,044	\$852.1	0.27%	7,276
20 Year (CT-prefix)																								
2010	-	-	-	\$0.7	0.01%	5	\$1.0	0.07%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.01%	9
2009	\$1.2	0.02%	7	\$2.9	0.03%	26	\$1.0	0.05%	6	\$0.7	0.14%	5	\$0.9	0.77%	4	-	-	-	-	-	-	\$6.7	0.04%	48
2008	-	-	-	\$0.2	0.08%	1	\$4.7	0.19%	31	\$3.7	0.21%	25	\$2.5	0.40%	20	\$0.4	0.47%	4	\$0.5	1.80%	3	\$11.9	0.23%	84
2007	-	-	-	-	-	-	\$0.3	0.08%	2	\$6.6	0.38%	41	\$8.4	0.52%	64	\$1.0	0.42%	10	\$0.2	0.54%	3	\$16.5	0.42%	120
2006	\$0.1	3.85%	1	-	-	-	\$0.5	0.18%	3	\$3.0	0.32%	20	\$5.5	0.44%	43	\$1.3	0.53%	17	\$0.1	0.41%	1	\$10.4	0.38%	85
2005	-	-	-	\$0.5	0.13%	3	\$7.5	0.28%	56	\$5.1	0.35%	44	\$1.2	0.53%	13	-	-	-	-	-	-	\$14.3	0.30%	116
2004 and Earlier	-	-	-	\$2.1	0.10%	16	\$9.9	0.14%	91	\$9.4	0.18%	98	\$2.9	0.21%	39	\$1.6	0.23%	30	\$1.4	0.53%	33	\$27.3	0.16%	307
15 & 10 Year (CI & CN-prefixes)																								
2010	\$2.7	0.00%	18	\$1.8	0.02%	13	\$0.1	0.02%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$4.6	0.00%	34
2009	\$6.4	0.01%	50	\$9.0	0.04%	94	\$5.5	0.09%	78	\$3.0	0.18%	49	\$2.4	0.26%	36	\$0.9	0.48%	10	\$0.3	0.43%	5	\$27.5	0.03%	322
2008	\$0.3	0.02%	2	\$11.1	0.10%	63	\$16.1	0.18%	111	\$7.2	0.17%	79	\$6.7	0.46%	70	\$1.2	0.37%	25	\$0.2	0.83%	4	\$42.8	0.16%	354
2007	-	-	-	\$1.1	0.17%	10	\$4.2	0.15%	33	\$11.6	0.28%	86	\$8.6	0.29%	89	\$2.3	0.64%	34	\$0.7	1.48%	8	\$28.6	0.26%	260
2006	\$0.1	0.15%	1	\$0.7	0.12%	8	\$3.4	0.18%	31	\$7.9	0.24%	71	\$8.0	0.30%	86	\$0.6	0.40%	9	\$0.2	0.72%	2	\$20.9	0.24%	208
2005	\$0.8	0.07%	8	\$5.5	0.13%	44	\$12.0	0.19%	125	\$6.7	0.29%	86	\$1.3	0.49%	23	\$0.1	0.51%	2	-	-	-	\$26.4	0.18%	288
2004 and Earlier	\$6.4	0.05%	84	\$26.2	0.07%	326	\$30.5	0.09%	417	\$13.0	0.12%	224	\$7.5	0.16%	162	\$3.0	0.21%	89	\$1.8	0.33%	86	\$88.4	0.09%	1,388
High Balance (CK-prefix)																								
2010	-	-	-	-	-	-	\$2.1	0.04%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.01%	4
2009	-	-	-	\$0.9	0.01%	2	\$2.5	0.05%	5	\$4.2	0.30%	8	\$1.5	0.30%	3	-	-	-	-	-	-	\$9.1	0.06%	18
2008	-	-	-	-	-	-	\$0.6	0.86%	1	-	-	-	\$1.2	0.23%	2	-	-	-	-	-	-	\$1.8	0.15%	3
Interest Only (all "N"- prefixes)																								
2009	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	1.70%	1	-	-	-	-	-	-	\$0.2	0.17%	1
2008	-	-	-	\$0.4	3.66%	1	\$1.2	0.46%	5	\$16.0	0.94%	55	\$20.4	1.11%	73	\$6.8	1.46%	28	\$1.5	2.59%	5	\$46.3	1.07%	167
2007	-	-	-	-	-	-	\$3.9	1.11%	14	\$64.8	1.30%	247	\$156.0	1.54%	627	\$52.6	1.82%	238	\$13.1	2.18%	64	\$290.4	1.53%	1,190
2006	-	-	-	-	-	-	\$1.4	0.80%	6	\$26.9	1.23%	103	\$76.8	1.34%	324	\$29.6	1.59%	139	\$4.9	1.81%	31	\$139.6	1.37%	603
2005	-	-	-	-	-	-	\$2.6	1.13%	10	\$4.8	0.72%	21	\$3.8	1.35%	20	\$0.7	2.48%	3	-	-	-	\$11.8	0.97%	54
2004 and Earlier	-	-	-	-	-	-	\$0.3	1.05%	1	\$0.3	0.34%	1	-	-	-	-	-	-	-	-	-	\$0.6	0.34%	2
Prepayment Premiums (all "K"- prefixes)																								
2008	-	-	-	-	-	-	-	-	-	\$0.3	0.48%	1	\$0.1	0.77%	1	-	-	-	-	-	-	\$0.4	0.26%	2
2007	-	-	-	-	-	-	-	-	-	\$0.3	0.44%	2	\$3.1	1.49%	17	\$2.0	1.92%	10	\$0.1	0.30%	2	\$5.4	1.28%	31
2006	-	-	-	\$0.2	1.36%	1	-	-	-	\$0.2	1.86%	1	\$0.4	0.85%	3	\$0.9	1.77%	4	-	-	-	\$1.7	1.05%	9
2005	-	-	-	-	-	-	-	-	-	\$0.3	0.83%	2	-	-	-	-	-	-	\$0.1	0.98%	1	\$0.3	0.45%	3
2004 and Earlier	-	-	-	\$0.1	0.08%	2	\$0.9	0.24%	6	\$1.8	0.24%	16	\$1.7	0.23%	19	\$2.3	0.35%	28	\$3.7	1.25%	56	\$10.4	0.36%	127
Total of Above Categories*	\$53.7	0.01%	333	\$266.7	0.05%	1,589	\$926.3	0.21%	5,335	\$1,889.9	0.45%	10,848	\$2,097.3	0.76%	12,399	\$854.4	1.00%	6,041	\$387.0	1.22%	3,512	\$6,475.3	0.28%	40,057

*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 28, 2011 (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			
Conventional ARMs																											
ARMs: Amortizing																											
2010	\$5.4	0.02%	19	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.4	0.02%	19
2009	\$5.2	0.05%	22	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.2	0.05%	22
2008	\$7.1	0.22%	38	\$17.9	0.52%	62	\$10.6	0.54%	40	\$2.4	1.11%	10	-	-	-	-	-	-	-	-	-	-	-	-	\$38.1	0.43%	150
2007	\$13.7	0.73%	66	\$2.4	0.61%	12	\$23.2	1.16%	91	\$15.9	0.90%	74	\$7.8	2.23%	38	\$0.7	2.19%	5	\$0.3	1.39%	2	-	-	-	\$64.0	0.99%	288
2006	\$37.1	1.13%	155	\$1.2	0.60%	5	\$9.3	1.02%	47	\$18.5	0.96%	92	\$3.0	0.79%	19	-	-	-	-	-	-	-	-	-	\$69.1	1.03%	318
2005	\$70.7	0.71%	363	\$6.2	0.52%	37	\$5.3	0.67%	32	\$0.8	2.21%	4	\$0.3	4.49%	1	-	-	-	-	-	-	-	-	-	\$83.2	0.70%	437
2004 and Earlier	\$91.5	0.35%	838	\$6.5	0.46%	65	\$2.0	0.41%	18	\$0.1	0.16%	2	-	-	-	\$0.0	0.36%	1	\$0.0	0.94%	1	-	-	-	\$100.1	0.36%	925
ARMs: Interest Only																											
2010	\$0.8	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.01%	3
2009	\$2.1	0.05%	9	\$0.5	0.15%	2	\$1.1	0.80%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.6	0.07%	15
2008	\$7.6	0.87%	26	\$37.1	0.82%	123	\$26.8	0.65%	89	\$8.1	0.88%	27	-	-	-	\$0.4	24.69%	1	\$0.7	7.05%	3	-	-	-	\$80.8	0.77%	269
2007	\$8.1	0.59%	30	\$2.6	1.60%	10	\$31.4	1.24%	115	\$129.6	1.60%	482	\$20.0	1.99%	84	\$3.0	2.06%	14	\$1.2	2.20%	5	-	-	-	\$195.9	1.47%	740
2006	\$25.1	0.96%	107	\$2.5	1.16%	10	\$16.1	1.09%	64	\$70.5	1.37%	290	\$48.5	1.98%	188	\$0.7	2.87%	4	-	-	-	-	-	-	\$163.4	1.37%	663
2005	\$83.2	0.81%	369	\$10.4	0.79%	47	\$13.6	0.72%	57	\$1.4	1.07%	5	-	-	-	-	-	-	-	-	-	-	-	-	\$108.6	0.80%	478
2004 and Earlier	\$25.5	0.42%	128	\$2.3	0.47%	12	\$2.7	0.81%	13	-	-	-	-	-	-	\$0.2	24.76%	1	-	-	-	-	-	-	\$30.7	0.45%	154
Conventional ARMs Total*	\$382.9	0.32%	2,173	\$89.6	0.64%	385	\$142.2	0.85%	570	\$247.3	1.35%	986	\$79.6	1.85%	330	\$5.1	2.11%	26	\$2.3	2.40%	11	-	-	-	\$948.9	0.55%	4,481
Other																											
2010	\$0.6	0.02%	2	\$1.1	0.07%	5	\$6.8	0.36%	31	\$1.4	0.31%	15	\$1.4	0.50%	21	\$1.5	0.88%	24	\$0.6	0.28%	18	\$13.4	0.19%	116	\$20.8	0.19%	116
2009	\$0.6	0.42%	4	\$6.9	2.30%	34	\$14.9	2.79%	76	\$13.0	3.45%	81	\$19.2	8.30%	119	\$23.2	13.07%	111	\$16.8	19.30%	75	\$94.5	5.12%	500	\$164.4	1.16%	136
2008	-	-	-	\$0.8	0.41%	7	\$2.8	0.53%	22	\$5.4	1.20%	42	\$5.4	2.63%	45	\$1.1	4.15%	11	\$1.0	19.12%	9	\$16.4	1.16%	136	\$16.4	1.16%	136
2007	\$0.1	0.13%	1	\$0.3	0.17%	3	\$6.7	0.68%	52	\$7.5	0.74%	61	\$9.6	3.39%	80	\$2.8	5.87%	34	\$1.2	6.36%	16	\$28.2	1.09%	247	\$28.2	1.09%	247
2006	\$0.5	0.63%	4	\$1.8	0.72%	15	\$3.9	0.62%	30	\$5.2	1.08%	42	\$1.4	2.07%	12	\$0.4	7.17%	2	\$0.2	3.84%	2	\$13.3	0.88%	107	\$13.3	0.88%	107
2005	\$0.2	0.14%	2	\$1.4	0.28%	9	\$1.2	0.45%	11	\$1.2	2.83%	11	\$0.9	2.63%	9	\$0.3	3.11%	3	\$0.2	2.30%	7	\$5.4	0.55%	52	\$5.4	0.55%	52
2004 and Earlier	\$0.7	0.29%	7	\$1.9	0.38%	17	\$2.6	0.18%	21	\$3.5	0.51%	31	\$2.6	0.77%	38	\$8.2	2.75%	116	\$18.9	3.56%	391	\$38.4	0.94%	621	\$38.4	0.94%	621
Other Total*	\$2.8	0.07%	20	\$14.1	0.34%	90	\$38.8	0.59%	243	\$37.2	1.06%	283	\$40.5	2.81%	324	\$37.5	5.09%	301	\$38.8	4.51%	518	\$209.7	0.99%	1,779	\$209.7	0.99%	1,779
Total MBS 4+*	\$439.4	0.07%	2,526	\$370.4	0.06%	2,064	\$1,107.3	0.23%	6,148	\$2,174.4	0.49%	12,117	\$2,217.4	0.79%	13,053	\$896.9	1.04%	6,368	\$428.1	1.31%	4,041	\$7,634.0	0.30%	46,317	\$7,634.0	0.30%	46,317

*Some UPB totals may not foot due to rounding.