

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, 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 *			
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 Fixed Rate</b>																									
<b>40 Year (CZ-prefix)</b>																									
2009	-	-	-	-	-	-	\$2.0	1.58%	7	\$5.8	2.68%	24	\$22.8	6.09%	96	\$22.8	7.87%	98	\$4.7	11.40%	22	\$58.1	5.34%	247	
2008	-	-	-	\$0.3	1.30%	2	\$24.3	9.39%	99	\$107.7	13.55%	426	\$149.5	19.06%	608	\$67.7	28.70%	280	\$25.7	37.69%	116	\$375.1	17.36%	1,531	
2007	-	-	-	\$0.2	3.80%	1	\$19.3	13.51%	81	\$237.5	17.40%	984	\$655.2	22.11%	2,809	\$352.0	31.56%	1,641	\$91.5	42.99%	467	\$1,355.7	23.36%	5,983	
2006	-	-	-	-	-	-	\$0.4	4.63%	1	\$24.3	17.71%	93	\$59.8	17.94%	250	\$37.9	25.40%	169	\$1.9	51.98%	11	\$124.3	19.68%	524	
2005																									
2004 and earlier																									
<b>30 Year (CL-prefix)</b>																									
2009	\$30.8	0.03%	138	\$160.1	0.06%	697	\$227.2	0.24%	1,233	\$273.2	0.87%	1,754	\$359.0	2.19%	2,324	\$213.1	3.26%	1,551	\$146.7	5.08%	1,010	\$1,410.1	0.25%	8,707	
2008	\$2.0	1.91%	6	\$94.7	0.94%	356	\$1,485.3	2.09%	5,927	\$4,266.8	3.79%	17,853	\$4,602.8	7.50%	20,851	\$2,132.5	13.16%	10,669	\$1,395.7	21.24%	7,635	\$13,979.7	5.03%	63,297	
2007	\$6.6	3.10%	31	\$34.2	3.64%	141	\$841.9	5.26%	3,526	\$6,600.7	6.96%	28,846	\$12,933.5	11.47%	62,327	\$5,808.4	18.56%	32,286	\$3,761.4	29.86%	22,928	\$29,986.7	11.16%	150,085	
2006	\$4.5	6.10%	24	\$10.6	3.09%	61	\$565.1	4.95%	2,514	\$3,129.5	7.22%	13,915	\$7,572.5	9.98%	37,899	\$4,408.3	14.99%	26,497	\$1,122.8	22.65%	7,674	\$16,813.3	10.17%	88,584	
2005	\$2.7	2.02%	16	\$153.8	2.00%	752	\$2,927.4	3.72%	14,516	\$4,216.5	6.12%	23,857	\$1,844.3	11.04%	12,456	\$311.5	14.48%	2,435	\$172.3	18.50%	1,353	\$9,628.6	5.50%	55,385	
2004 and earlier	\$3.6	0.97%	30	\$244.9	1.10%	1,441	\$2,200.7	1.66%	13,943	\$4,168.6	2.54%	29,252	\$2,534.3	4.07%	20,835	\$1,016.1	3.87%	10,119	\$711.6	4.26%	9,352	\$10,879.8	2.56%	84,972	
<b>20 Year (CT-prefix)</b>																									
2009	\$0.9	0.01%	4	\$5.1	0.04%	34	\$5.3	0.20%	25	\$3.5	0.48%	22	\$1.7	1.05%	10	-	-	-	-	-	-	\$16.5	0.07%	95	
2008	-	-	-	\$2.1	0.54%	15	\$40.9	1.03%	209	\$48.6	1.73%	291	\$20.9	2.26%	153	\$4.7	4.14%	46	\$2.5	6.69%	29	\$119.8	1.45%	743	
2007	\$0.2	3.01%	1	\$0.2	0.90%	1	\$11.3	2.41%	63	\$82.0	3.03%	480	\$112.6	4.60%	749	\$23.1	6.92%	202	\$7.7	12.08%	72	\$237.2	3.92%	1,568	
2006	\$0.2	7.90%	2	\$0.8	2.91%	5	\$11.5	2.99%	71	\$52.9	3.71%	319	\$96.1	5.27%	691	\$18.4	5.64%	182	\$1.7	8.22%	21	\$181.7	4.53%	1,291	
2005	-	-	-	\$8.1	1.50%	50	\$81.2	2.14%	582	\$66.3	3.29%	538	\$16.5	5.32%	169	\$0.0	0.37%	1	\$0.0	1.41%	1	\$172.1	2.58%	1,341	
2004 and earlier	\$0.2	0.85%	1	\$25.2	0.89%	207	\$123.0	1.25%	1,091	\$112.8	1.54%	1,169	\$39.4	2.08%	504	\$18.4	2.08%	289	\$6.7	2.02%	159	\$325.6	1.41%	3,420	
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																									
2009	\$8.5	0.01%	68	\$18.0	0.05%	160	\$15.1	0.18%	169	\$7.6	0.33%	90	\$7.6	0.61%	99	\$2.0	0.81%	29	\$1.4	1.41%	23	\$60.1	0.06%	638	
2008	\$6.4	0.43%	31	\$76.5	0.43%	408	\$96.5	0.67%	648	\$64.0	1.02%	496	\$38.6	1.92%	378	\$12.5	2.96%	147	\$0.8	2.52%	13	\$293.3	0.69%	2,121	
2007	\$1.0	1.41%	7	\$11.7	1.25%	74	\$64.9	1.52%	415	\$134.5	2.09%	894	\$146.2	3.33%	1,162	\$21.7	4.34%	268	\$5.2	8.02%	71	\$385.4	2.31%	2,891	
2006	\$1.5	1.38%	9	\$17.3	1.95%	103	\$50.6	1.83%	339	\$136.0	2.68%	972	\$144.2	3.77%	1,237	\$13.2	6.29%	151	\$1.0	3.63%	21	\$363.9	2.82%	2,832	
2005	\$14.2	0.89%	114	\$73.6	1.17%	564	\$156.5	1.79%	1,417	\$99.5	3.25%	994	\$21.1	6.14%	276	\$1.4	5.18%	21	\$0.2	1.63%	5	\$366.4	1.82%	3,391	
2004 and earlier	\$80.3	0.49%	866	\$352.7	0.67%	3,797	\$406.4	0.90%	4,902	\$174.3	1.21%	2,510	\$83.2	1.22%	1,564	\$35.8	1.64%	848	\$15.6	1.81%	603	\$1,148.2	0.83%	15,090	
<b>High Balance (CK-prefix)</b>																									
2009	\$0.5	0.12%	1	\$0.5	0.01%	1	\$7.2	0.07%	13	\$10.3	0.32%	19	\$11.4	0.98%	20	\$5.6	2.58%	10	\$2.8	9.58%	5	\$38.3	0.16%	69	
2008	-	-	-	-	-	-	\$1.2	0.67%	2	\$11.9	0.84%	21	\$21.6	1.62%	41	\$10.3	5.14%	18	\$1.5	14.32%	3	\$46.5	1.48%	85	
<b>Interest Only (all "N"- prefixes)</b>																									
2009	-	-	-	-	-	-	\$0.1	0.16%	1	\$0.3	0.65%	2	\$0.6	2.93%	2	\$0.3	5.40%	1	-	-	-	\$1.4	0.73%	6	
2008	-	-	-	\$1.0	7.51%	4	\$17.4	5.00%	63	\$224.5	8.65%	768	\$421.9	13.91%	1,478	\$166.1	19.16%	594	\$44.7	33.71%	165	\$875.6	12.53%	3,072	
2007	-	-	-	\$2.2	10.75%	7	\$69.0	13.29%	242	\$1,308.4	16.40%	4,760	\$4,308.2	23.27%	16,083	\$1,942.2	31.52%	7,689	\$725.6	44.02%	3,054	\$8,355.6	23.98%	31,835	
2006	-	-	-	\$0.2	2.08%	1	\$19.8	8.19%	72	\$453.9	13.59%	1,675	\$1,871.1	19.24%	7,262	\$1,059.7	28.70%	4,529	\$240.2	38.37%	1,136	\$3,645.0	20.67%	14,675	
2005	-	-	-	\$0.9	6.85%	3	\$17.2	5.78%	73	\$100.1	10.59%	421	\$67.3	15.48%	299	\$9.0	20.82%	46	\$0.2	15.45%	1	\$194.7	11.20%	843	
2004 and earlier	-	-	-	\$0.6	15.25%	2	\$2.7	6.73%	11	\$9.3	7.32%	44	\$7.7	9.53%	38	\$1.0	13.09%	7	-	-	-	\$21.3	8.20%	102	
<b>Prepayment Premiums (all "K"- prefixes)</b>																									
2008	-	-	-	\$0.1	0.40%	1	\$2.3	1.62%	9	\$2.3	2.08%	9	\$1.4	4.60%	5	-	-	-	\$0.5	34.04%	2	\$6.8	2.07%	26	
2007	-	-	-	\$0.1	14.33%	1	\$2.1	11.65%	9	\$23.0	21.80%	92	\$79.5	22.83%	351	\$61.8	30.09%	321	\$27.7	34.30%	170	\$194.3	25.60%	944	
2006	-	-	-	-	-	-	\$0.3	1.21%	2	\$1.2	9.37%	5	\$23.9	27.37%	138	\$32.1	30.98%	207	\$10.7	32.92%	70	\$68.1	24.83%	422	
2005	-	-	-	\$0.3	38.73%	1	\$0.7	6.47%	4	\$2.8	11.42%	16	\$10.6	20.42%	66	\$2.0	14.37%	13	\$4.2	25.52%	31	\$20.5	17.43%	131	
2004 and earlier	\$0.6	3.59%	9	\$1.8	1.33%	21	\$7.4	1.61%	67	\$35.8	3.62%	267	\$45.7	4.48%	395	\$29.3	3.32%	291	\$26.8	6.88%	327	\$147.4	3.79%	1,377	
<b>Total of Above Categories *</b>	\$164.7	0.07%	1,358	\$1,297.5	0.26%	8,911	\$9,504.4	1.76%	52,346	\$26,196.3	4.40%	133,878	\$38,332.7	9.31%	193,625	\$17,841.2	13.59%	101,655	\$8,562.3	17.29%	56,550	\$101,899.1	4.14%	548,323	

\* 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, 2010 (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			
<b>Conventional ARMs</b>																											
<b>ARMs: Amortizing</b>																											
2009	\$8.2	0.06%	38	\$2.3	0.44%	9	\$0.4	0.61%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.9	0.08%	49	
2008	\$87.9	2.23%	430	\$224.9	4.02%	825	\$232.0	6.25%	838	\$39.6	9.35%	139	\$18.9	38.21%	78	\$0.8	29.56%	5	\$0.9	18.14%	6	\$605.0	4.40%	2,321			
2007	\$62.2	2.98%	292	\$18.3	5.33%	84	\$234.9	6.87%	959	\$539.0	14.88%	2,297	\$227.2	28.63%	1,044	\$32.6	34.12%	151	\$18.7	33.87%	90	\$1,133.0	10.88%	4,917			
2006	\$1,354.2	29.39%	4,966	\$14.9	8.15%	69	\$265.7	11.56%	1,205	\$614.1	15.74%	2,793	\$196.0	21.54%	953	\$12.1	23.74%	57	-	-	-	\$2,457.0	20.56%	10,043			
2005	\$1,283.8	15.83%	5,797	\$562.6	8.54%	2,968	\$321.0	10.59%	1,752	\$17.2	18.25%	97	\$0.2	5.09%	1	\$0.1	11.32%	1	-	-	-	\$2,184.8	12.25%	10,616			
2004 and earlier	\$1,475.6	4.73%	9,665	\$139.0	4.08%	969	\$36.1	4.39%	261	\$1.4	2.01%	26	\$0.4	0.57%	7	\$0.4	2.42%	8	\$0.7	6.89%	11	\$1,653.7	4.64%	10,947			
<b>ARMs: Interest Only</b>																											
2009	\$4.2	0.08%	17	\$1.3	0.28%	6	\$2.8	1.26%	9	\$1.1	6.47%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$9.5	0.15%	35
2008	\$60.2	7.02%	208	\$341.7	5.60%	1,091	\$471.9	6.99%	1,510	\$182.4	10.98%	568	\$5.5	15.70%	20	\$0.6	14.12%	2	\$9.3	36.01%	33	\$1,071.7	6.94%	3,432			
2007	\$81.2	14.37%	301	\$49.4	17.45%	179	\$856.1	18.11%	3,023	\$4,186.0	25.87%	14,879	\$1,140.5	33.49%	4,191	\$158.0	43.82%	650	\$105.7	41.48%	431	\$6,576.9	25.51%	23,654			
2006	\$291.7	20.37%	1,162	\$30.6	9.50%	129	\$553.6	15.42%	2,057	\$2,227.6	22.33%	8,454	\$2,093.8	31.15%	8,375	\$41.0	35.87%	205	\$1.0	59.19%	3	\$5,239.3	23.65%	20,385			
2005	\$712.6	14.54%	3,172	\$1,103.6	13.28%	4,664	\$930.7	13.67%	4,053	\$112.0	26.99%	494	\$1.0	19.26%	4	-	-	-	-	-	-	\$2,860.0	13.99%	12,387			
2004 and earlier	\$710.6	9.31%	3,411	\$31.9	3.76%	156	\$29.3	5.99%	138	\$0.9	5.27%	3	\$0.3	4.55%	2	\$0.2	12.12%	1	\$0.2	17.11%	1	\$773.4	8.59%	3,712			
<b>Conventional ARMs Total *</b>	\$6,132.3	6.70%	29,459	\$2,520.6	7.64%	11,149	\$3,934.7	10.95%	15,807	\$7,921.3	21.77%	29,753	\$3,683.7	30.69%	14,675	\$245.8	37.90%	1,080	\$136.5	38.53%	575	\$24,575.0	11.71%	102,498			
<b>Other</b>																											
2009	\$0.3	0.17%	3	\$1.1	0.27%	5	\$6.8	1.00%	38	\$9.0	1.85%	54	\$13.9	4.33%	71	\$27.0	11.32%	99	\$17.4	15.46%	61	\$75.5	3.14%	331			
2008	-	-	-	\$3.7	1.46%	32	\$11.9	1.59%	93	\$33.7	5.39%	248	\$31.5	10.36%	224	\$2.3	6.55%	15	\$2.7	34.80%	15	\$85.7	4.34%	627			
2007	\$1.2	1.37%	8	\$7.2	2.89%	53	\$70.0	5.09%	527	\$100.2	6.98%	731	\$85.2	18.72%	464	\$27.0	29.58%	150	\$13.7	37.10%	76	\$304.5	8.16%	2,009			
2006	\$5.8	5.87%	44	\$17.5	5.69%	161	\$33.2	3.72%	271	\$36.5	5.24%	284	\$5.8	6.39%	46	\$0.3	4.26%	3	\$2.1	29.01%	13	\$101.1	4.82%	822			
2005	\$4.5	2.33%	41	\$10.6	1.65%	78	\$11.6	3.11%	76	\$2.4	4.40%	18	\$3.6	7.58%	26	\$1.0	9.65%	7	\$0.3	2.20%	6	\$33.9	2.55%	252			
2004 and earlier	\$41.3	2.47%	266	\$22.1	1.99%	179	\$35.4	1.73%	267	\$24.4	2.64%	190	\$7.1	1.65%	90	\$12.8	3.56%	174	\$31.8	4.97%	579	\$174.9	2.43%	1,745			
<b>Other Total *</b>	\$53.2	2.21%	362	\$62.2	1.99%	508	\$168.9	2.63%	1,272	\$206.1	4.78%	1,525	\$147.0	8.92%	921	\$70.3	9.50%	448	\$68.0	8.32%	750	\$775.6	3.98%	5,786			
<b>Total MBS 4+ *</b>	\$6,350.2	1.98%	31,179	\$3,880.3	0.72%	20,568	\$13,607.9	2.34%	69,425	\$34,323.8	5.40%	165,156	\$42,163.4	9.91%	209,221	\$18,157.3	13.68%	103,183	\$8,766.8	17.30%	57,875	\$127,249.6	4.73%	656,607			

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