

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 March 31, 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	-	-	-	-	-	-	\$0.9	0.89%	3	\$2.4	1.42%	10	\$3.8	1.43%	16	\$3.0	1.50%	18	\$0.7	2.49%	4	\$10.7	1.34%	51
2008	-	-	-	-	-	-	\$1.9	1.08%	9	\$5.8	1.24%	22	\$6.6	1.59%	27	\$2.0	1.93%	8	\$1.1	4.05%	6	\$17.4	1.44%	72
2007	-	-	-	-	-	-	\$1.3	1.38%	7	\$5.3	0.65%	24	\$18.7	1.19%	83	\$8.6	1.69%	41	\$1.8	2.29%	7	\$35.7	1.16%	162
2006	-	-	-	-	-	-	-	-	-	\$1.6	1.98%	6	\$2.6	1.39%	9	\$0.5	0.72%	3	-	-	-	\$4.8	1.35%	18
30 Year (CL-prefix)																								
2010	\$6.6	0.00%	28	\$26.8	0.02%	117	\$50.8	0.08%	214	\$6.5	0.12%	37	\$1.8	0.42%	20	\$0.5	0.42%	6	\$0.6	0.87%	6	\$9.7	0.03%	428
2009	\$21.7	0.02%	92	\$109.8	0.05%	506	\$114.6	0.16%	597	\$85.4	0.36%	586	\$79.4	0.64%	592	\$37.6	0.76%	341	\$30.6	1.43%	259	\$479.1	0.10%	2,973
2008	-	-	-	\$14.2	0.21%	55	\$143.1	0.31%	605	\$325.8	0.45%	1,499	\$298.8	0.76%	1,561	\$92.3	0.92%	601	\$63.1	1.75%	402	\$937.2	0.52%	4,723
2007	\$0.8	0.43%	3	\$3.2	0.43%	14	\$48.7	0.45%	224	\$351.0	0.58%	1,636	\$550.5	0.79%	2,878	\$218.8	1.20%	1,388	\$110.8	1.78%	786	\$1,283.9	0.77%	6,929
2006	\$0.2	0.38%	3	\$1.4	0.54%	8	\$35.2	0.46%	159	\$160.9	0.58%	785	\$355.9	0.73%	1,974	\$177.3	0.96%	1,210	\$39.6	1.38%	319	\$770.6	0.73%	4,458
2005	\$0.4	0.37%	4	\$11.6	0.21%	59	\$195.1	0.35%	1,007	\$244.8	0.49%	1,502	\$107.8	0.92%	815	\$18.9	1.30%	176	\$7.9	1.34%	79	\$586.5	0.47%	3,642
2004 and Earlier	\$0.2	0.06%	3	\$23.5	0.14%	148	\$169.0	0.18%	1,114	\$302.5	0.26%	2,196	\$153.2	0.33%	1,345	\$66.2	0.33%	723	\$55.9	0.43%	889	\$770.5	0.25%	6,418
20 Year (CT-prefix)																								
2010	\$0.4	0.00%	2	\$0.9	0.01%	5	\$0.4	0.03%	2	-	-	-	\$0.4	34.14%	1	-	-	-	-	-	-	\$2.0	0.01%	10
2009	\$0.9	0.02%	4	\$3.7	0.03%	20	\$1.8	0.09%	12	\$0.8	0.16%	4	\$0.1	0.10%	1	-	-	-	-	-	-	\$7.3	0.04%	41
2008	-	-	-	-	-	-	\$3.9	0.17%	23	\$4.1	0.24%	26	\$2.9	0.49%	22	\$0.6	0.71%	5	\$0.4	1.35%	4	\$11.9	0.24%	80
2007	-	-	-	\$0.1	0.61%	1	\$1.2	0.41%	6	\$4.9	0.29%	34	\$6.4	0.40%	49	\$1.2	0.52%	13	\$0.3	0.67%	3	\$14.1	0.37%	106
2006	\$0.1	3.85%	1	-	-	-	\$0.4	0.15%	4	\$3.5	0.38%	26	\$5.0	0.41%	37	\$0.7	0.30%	9	\$0.1	0.40%	1	\$9.7	0.37%	78
2005	-	-	-	\$0.5	0.13%	4	\$7.6	0.30%	54	\$5.3	0.37%	49	\$0.8	0.36%	8	-	-	-	-	-	-	\$14.2	0.31%	115
2004 and Earlier	-	-	-	\$1.7	0.09%	14	\$7.5	0.11%	77	\$7.5	0.15%	76	\$2.9	0.21%	35	\$1.7	0.25%	28	\$1.4	0.56%	33	\$22.7	0.14%	263
15 & 10 Year (CI & CN-prefixes)																								
2010	\$2.4	0.00%	17	\$1.9	0.02%	14	\$0.2	0.04%	2	\$0.1	0.04%	1	-	-	-	-	-	-	-	-	-	\$4.5	0.00%	34
2009	\$6.7	0.01%	45	\$8.1	0.03%	92	\$4.9	0.08%	62	\$2.4	0.15%	34	\$1.8	0.20%	26	\$0.6	0.36%	8	\$0.1	0.21%	5	\$24.7	0.03%	272
2008	\$0.4	0.04%	2	\$9.6	0.09%	58	\$13.9	0.16%	101	\$8.3	0.21%	72	\$6.1	0.43%	57	\$1.6	0.52%	25	\$0.2	0.89%	4	\$40.2	0.15%	319
2007	-	-	-	\$2.0	0.33%	12	\$3.9	0.15%	32	\$8.3	0.20%	67	\$7.3	0.25%	72	\$2.0	0.55%	29	\$0.5	1.00%	9	\$24.0	0.22%	221
2006	\$0.1	0.09%	1	\$0.8	0.14%	6	\$2.8	0.16%	25	\$7.5	0.23%	68	\$8.1	0.32%	89	\$0.5	0.34%	7	-	-	-	\$19.7	0.23%	196
2005	\$0.7	0.07%	10	\$4.3	0.10%	41	\$8.4	0.14%	89	\$5.2	0.23%	67	\$1.1	0.43%	19	\$0.1	0.53%	19	\$0.0	0.47%	1	\$19.8	0.14%	229
2004 and Earlier	\$4.7	0.04%	57	\$23.6	0.06%	284	\$25.5	0.08%	361	\$10.9	0.11%	193	\$4.7	0.10%	101	\$2.1	0.15%	67	\$1.3	0.25%	70	\$72.7	0.08%	1,133
High Balance (CK-prefix)																								
2010	-	-	-	\$0.7	0.01%	1	\$1.1	0.02%	2	\$0.4	0.11%	1	-	-	-	-	-	-	-	-	-	\$2.2	0.01%	4
2009	-	-	-	\$1.3	0.02%	3	\$3.6	0.07%	7	\$4.2	0.32%	7	\$5.0	1.05%	10	\$0.7	0.64%	1	-	-	-	\$14.7	0.11%	28
2008	-	-	-	-	-	-	\$0.6	0.90%	1	\$0.6	0.12%	1	\$1.6	0.33%	3	\$0.5	0.60%	1	-	-	-	\$3.3	0.29%	6
Interest Only (all "N"- prefixes)																								
2009	-	-	-	-	-	-	-	-	-	\$0.2	0.79%	1	\$0.2	1.86%	1	-	-	-	-	-	-	\$0.5	0.36%	2
2008	-	-	-	-	-	-	\$0.8	0.32%	3	\$14.0	0.84%	51	\$20.8	1.17%	74	\$6.1	1.36%	23	\$1.2	2.24%	4	\$43.1	1.02%	155
2007	-	-	-	-	-	-	\$4.7	1.38%	18	\$53.8	1.10%	199	\$128.8	1.30%	515	\$41.2	1.46%	188	\$12.9	2.20%	63	\$241.4	1.30%	983
2006	-	-	-	-	-	-	\$0.7	0.38%	3	\$22.2	1.04%	87	\$69.2	1.24%	281	\$27.9	1.54%	127	\$3.4	1.28%	17	\$123.3	1.24%	515
2005	-	-	-	-	-	-	\$1.2	0.54%	6	\$6.4	0.98%	24	\$1.6	0.57%	7	\$0.3	1.14%	2	-	-	-	\$9.5	0.79%	39
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.4	0.49%	2	\$0.5	0.87%	2	-	-	-	-	-	-	\$0.9	0.50%	4
Prepayment Premiums (all "K"- prefixes)																								
2008	-	-	-	-	-	-	-	-	-	\$0.8	1.29%	3	-	-	-	-	-	-	-	-	-	\$0.8	0.47%	3
2007	-	-	-	-	-	-	-	-	-	\$0.6	1.05%	3	\$3.8	1.89%	15	\$1.2	1.15%	6	\$0.7	1.69%	6	\$6.3	1.51%	30
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.65%	3	\$0.4	0.86%	2	-	-	-	\$0.8	0.49%	5
2005	-	-	-	-	-	-	\$0.2	2.82%	1	-	-	-	-	-	-	\$0.1	1.19%	1	-	-	-	\$0.3	0.45%	2
2004 and Earlier	-	-	-	\$0.1	0.09%	2	\$0.9	0.27%	11	\$1.9	0.26%	16	\$2.1	0.29%	17	\$1.7	0.28%	21	\$3.3	1.13%	57	\$10.1	0.35%	124
Total of Above Categories*	\$46.2	0.01%	272	\$249.7	0.04%	1,464	\$856.9	0.19%	4,841	\$1,666.4	0.41%	9,415	\$1,860.6	0.69%	10,765	\$717.0	0.85%	5,080	\$337.8	1.09%	3,034	\$5,734.6	0.24%	34,871

*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 March 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	\$4.6	0.02%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.6	0.02%	20
2009	\$7.5	0.08%	29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.5	0.08%	29
2008	\$8.1	0.25%	42	\$18.2	0.55%	64	\$11.2	0.59%	43	\$2.4	1.12%	8	\$0.4	2.62%	1	-	-	-	\$0.2	8.95%	1	\$40.5	0.47%	159	\$40.5	0.47%	159
2007	\$9.6	0.52%	50	\$1.4	0.37%	7	\$19.7	1.02%	77	\$17.9	1.06%	86	\$5.4	1.57%	23	\$0.4	1.20%	3	\$1.2	5.74%	5	\$55.7	0.89%	251	\$55.7	0.89%	251
2006	\$36.7	1.06%	160	\$1.3	0.97%	7	\$5.2	0.70%	25	\$17.2	0.96%	85	\$3.9	1.01%	21	\$0.3	1.38%	2	-	-	-	\$64.7	0.99%	300	\$64.7	0.99%	300
2005	\$54.1	0.55%	279	\$4.7	0.40%	25	\$4.3	0.57%	25	\$0.1	0.44%	2	\$0.1	1.01%	1	-	-	-	-	-	-	\$63.3	0.54%	332	\$63.3	0.54%	332
2004 and Earlier	\$84.0	0.33%	755	\$5.6	0.42%	50	\$1.4	0.29%	13	\$0.0	0.03%	2	\$0.0	0.01%	1	\$0.1	1.20%	2	\$0.0	0.94%	1	\$91.2	0.33%	824	\$91.2	0.33%	824
ARMs: Interest Only																											
2009	\$1.7	0.04%	6	\$0.7	0.23%	3	\$0.2	0.14%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.06%	10
2008	\$5.4	0.58%	20	\$26.8	0.61%	89	\$28.9	0.71%	94	\$6.1	0.76%	27	-	-	-	-	-	-	\$0.3	2.82%	1	\$67.6	0.66%	231	\$67.6	0.66%	231
2007	\$10.9	0.81%	37	\$2.3	1.34%	9	\$34.8	1.45%	118	\$132.0	1.66%	492	\$13.4	1.39%	56	\$4.4	3.21%	20	\$1.1	1.98%	5	\$198.8	1.53%	737	\$198.8	1.53%	737
2006	\$23.1	0.78%	101	\$1.3	0.81%	7	\$11.8	0.92%	42	\$71.2	1.45%	288	\$30.9	1.35%	128	\$0.3	1.17%	2	-	-	-	\$138.6	1.19%	568	\$138.6	1.19%	568
2005	\$72.4	0.72%	323	\$10.1	0.78%	45	\$14.1	0.76%	56	\$1.1	0.92%	4	-	-	-	-	-	-	-	-	-	\$97.7	0.73%	428	\$97.7	0.73%	428
2004 and Earlier	\$24.2	0.41%	121	\$2.0	0.44%	11	\$1.5	0.45%	8	-	-	-	-	-	-	-	-	-	-	-	-	\$27.7	0.41%	140	\$27.7	0.41%	140
Conventional ARMs Total*																											
	\$342.5	0.28%	1,943	\$74.4	0.56%	317	\$133.1	0.84%	502	\$248.1	1.41%	994	\$54.1	1.32%	231	\$5.5	2.39%	29	\$2.8	3.06%	13	\$860.5	0.50%	4,029	\$860.5	0.50%	4,029
Other																											
2010	\$0.6	0.03%	2	\$0.9	0.06%	5	\$5.4	0.28%	22	\$1.3	0.29%	11	\$0.9	0.32%	17	\$1.0	0.62%	15	\$1.0	0.50%	22	\$11.1	0.16%	94	\$11.1	0.16%	94
2009	\$0.7	0.50%	5	\$7.0	2.37%	33	\$14.9	2.81%	79	\$12.6	3.43%	81	\$18.8	8.32%	112	\$21.8	12.69%	110	\$15.9	18.76%	74	\$91.7	5.06%	494	\$91.7	5.06%	494
2008	-	-	-	\$0.9	0.46%	5	\$2.4	0.47%	18	\$4.9	1.12%	43	\$4.0	2.00%	35	\$0.9	3.53%	8	\$1.0	18.63%	8	\$14.1	1.02%	117	\$14.1	1.02%	117
2007	-	-	-	\$0.2	0.12%	2	\$4.8	0.50%	34	\$7.9	0.80%	61	\$9.9	3.57%	82	\$2.3	4.93%	27	\$0.8	4.36%	13	\$26.0	1.62%	219	\$26.0	1.62%	219
2006	\$0.5	0.66%	3	\$1.2	0.49%	10	\$2.7	0.44%	21	\$3.6	0.77%	27	\$0.8	1.18%	7	\$0.4	8.60%	3	\$0.1	2.53%	1	\$9.4	0.63%	72	\$9.4	0.63%	72
2005	\$0.1	0.05%	1	\$0.7	0.15%	6	\$0.9	0.33%	8	\$1.4	3.17%	10	\$0.9	2.51%	10	\$0.3	3.22%	3	\$0.2	1.97%	6	\$4.3	0.45%	44	\$4.3	0.45%	44
2004 and Earlier	\$0.3	0.13%	4	\$1.7	0.37%	11	\$2.7	0.19%	21	\$3.0	0.45%	27	\$2.8	0.85%	39	\$8.0	2.73%	111	\$17.1	3.26%	363	\$35.6	0.90%	576	\$35.6	0.90%	576
Other Total*																											
	\$2.2	0.05%	15	\$12.6	0.27%	72	\$33.7	0.49%	203	\$34.8	0.99%	260	\$38.1	2.59%	302	\$34.8	4.52%	277	\$36.1	4.12%	487	\$192.3	0.86%	1,616	\$192.3	0.86%	1,616
Total MBS 4+*																											
	\$391.0	0.06%	2,230	\$336.6	0.06%	1,853	\$1,023.7	0.22%	5,546	\$1,949.3	0.45%	10,669	\$1,952.8	0.71%	11,298	\$75.3	0.89%	5,386	\$376.7	1.17%	3,534	\$6,787.4	0.27%	40,516	\$6,787.4	0.27%	40,516

*Some UPB totals may not foot due to rounding.