



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, 2012 (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>																													
2011	\$3.6	0.01%	16	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.6	0.01%	16		
2010	\$12.6	0.06%	46	-	-	-	-	-	-	\$0.2	61.22%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$12.8	0.06%	47		
2009	\$6.8	0.09%	29	\$0.9	0.63%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.6	0.10%	34		
2008	\$5.5	0.19%	32	\$13.0	0.58%	55	\$7.1	0.55%	31	\$1.4	0.85%	5	-	-	-	-	-	-	-	\$0.1	7.99%	1	-	-	\$27.1	0.41%	124		
2007	\$11.4	0.64%	58	\$1.1	0.41%	6	\$17.3	1.19%	67	\$13.5	1.16%	60	\$3.9	1.73%	19	-	-	-	-	\$0.4	2.49%	4	-	-	\$47.6	0.97%	214		
2006	\$45.5	1.00%	206	-	-	-	\$0.7	0.43%	2	\$5.1	1.14%	26	\$1.0	0.57%	5	-	-	-	-	-	-	-	-	-	-	\$52.3	0.98%	239	
2005	\$42.3	0.49%	236	\$5.0	0.62%	31	\$4.4	0.75%	24	\$0.1	0.52%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$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	
<b>ARMs: Interest Only</b>																													
2010	\$2.1	0.04%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.04%	6	
2009	\$3.8	0.11%	13	\$0.7	0.32%	3	\$0.5	0.57%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.13%	18	
2008	\$5.3	0.51%	22	\$22.7	0.68%	78	\$24.8	0.82%	85	\$4.7	0.75%	17	\$0.7	4.17%	2	\$0.3	42.23%	1	\$0.1	0.96%	1	\$58.6	0.73%	206	-	-	\$135.5	1.36%	520
2007	\$15.5	0.81%	66	\$3.6	1.46%	14	\$23.9	1.26%	89	\$79.3	1.51%	298	\$11.6	2.02%	46	\$0.8	1.49%	3	\$0.9	2.19%	4	\$69.4	0.74%	294	-	-	\$69.2	0.60%	324
2006	\$44.1	0.64%	188	\$0.8	1.52%	5	\$1.2	0.35%	5	\$13.7	1.08%	55	\$9.1	1.20%	40	\$0.5	10.92%	1	-	-	-	\$22.7	0.38%	120	-	-	\$22.7	0.38%	120
2005	\$48.8	0.54%	235	\$7.0	0.74%	33	\$11.5	0.77%	48	\$1.9	2.08%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	\$69.2	0.60%	324	
2004 and Earlier	\$20.5	0.37%	112	\$0.2	0.11%	1	\$1.9	1.12%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$22.7	0.38%	120	
<b>Conventional ARMs Total*</b>																													
	\$337.0	0.24%	1,943	\$56.0	0.63%	250	\$93.8	0.88%	365	\$119.9	1.32%	472	\$26.4	1.46%	116	\$1.7	2.18%	7	\$1.6	2.15%	10	\$636.2	0.38%	3,163					
<b>Other</b>																													
2011	\$1.0	0.02%	5	\$5.2	0.13%	26	\$5.5	0.21%	35	\$0.9	0.51%	6	\$0.6	0.90%	7	\$0.5	1.13%	5	\$0.3	1.29%	6	\$14.0	0.12%	90					
2010	\$2.7	0.12%	13	\$4.2	0.31%	20	\$11.3	0.64%	50	\$2.2	0.54%	16	\$0.9	0.38%	13	\$1.0	0.70%	18	\$1.7	0.99%	36	\$24.0	0.38%	166					
2009	\$0.7	0.56%	6	\$4.6	1.91%	24	\$14.2	3.09%	89	\$13.1	4.15%	95	\$13.9	7.76%	95	\$14.3	10.53%	96	\$11.5	16.71%	70	\$72.3	4.76%	475					
2008	-	-	-	\$0.2	0.14%	2	\$1.6	0.38%	10	\$5.4	1.49%	52	\$2.6	1.57%	23	\$0.5	2.56%	8	\$0.4	10.72%	6	\$10.8	0.95%	101					
2007	-	-	-	\$0.5	0.35%	4	\$3.8	0.49%	28	\$5.6	0.68%	47	\$7.9	3.41%	65	\$1.9	4.63%	24	\$0.8	5.50%	14	\$20.4	0.99%	182					
2006	\$0.6	0.85%	5	\$1.2	0.56%	12	\$3.0	0.62%	26	\$3.5	0.94%	29	\$0.6	1.12%	6	\$0.1	3.35%	2	\$0.1	3.02%	1	\$9.1	0.76%	81					
2005	\$0.6	0.60%	5	\$0.8	0.22%	7	\$1.1	0.57%	8	\$0.9	2.50%	6	\$0.4	1.17%	4	\$0.4	5.36%	4	\$0.3	3.34%	9	\$4.4	0.61%	43					
2004 and Earlier	\$0.3	0.42%	4	\$0.7	0.24%	6	\$1.9	0.17%	18	\$2.1	0.38%	23	\$2.2	0.82%	34	\$8.6	3.40%	127	\$20.9	4.56%	419	\$36.7	1.23%	631					
<b>Other Total*</b>																													
	\$5.7	0.07%	38	\$17.3	0.24%	101	\$42.5	0.54%	264	\$33.7	1.11%	274	\$29.1	2.37%	247	\$27.4	4.20%	284	\$36.0	4.77%	561	\$191.6	0.66%	1,769					
<b>Total MBS 4+*</b>																													
	\$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					

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