

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 December 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			
<b>Conventional Fixed Rate</b>																											
<b>40 Year (CZ-prefix)</b>																											
2009	-	-	-	-	-	-	\$0.8	0.82%	2	\$1.1	0.79%	4	\$1.7	0.79%	8	\$1.4	0.88%	8	\$1.3	5.84%	5	\$6.4	0.94%	27			
2008	-	-	-	-	-	-	\$0.5	0.31%	2	\$3.6	0.94%	16	\$4.4	1.37%	21	\$1.9	2.34%	9	\$1.3	6.74%	5	\$11.7	1.21%	53			
2007	-	-	-	-	-	-	\$2.1	2.47%	11	\$9.5	1.38%	40	\$15.1	1.17%	77	\$6.6	1.62%	38	\$1.7	2.82%	9	\$35.0	1.38%	175			
2006	-	-	-	-	-	-	-	-	-	\$0.7	1.04%	2	\$1.8	1.18%	9	\$1.3	2.21%	8	-	-	-	\$3.8	1.34%	19			
<b>30 Year (CL-prefix)</b>																											
2011	\$7.2	0.00%	35	\$23.5	0.02%	106	\$15.8	0.05%	86	\$3.2	0.16%	19	\$0.7	0.11%	7	\$0.4	0.16%	3	\$0.6	0.29%	4	\$5.4	0.02%	260			
2010	\$13.7	0.01%	62	\$58.2	0.05%	264	\$88.4	0.16%	399	\$14.5	0.30%	91	\$3.1	0.84%	25	\$0.8	0.71%	10	\$0.1	0.24%	1	\$178.9	0.06%	852			
2009	\$36.0	0.04%	158	\$144.5	0.07%	634	\$106.7	0.17%	538	\$60.9	0.31%	427	\$54.2	0.53%	414	\$23.1	0.55%	226	\$13.5	0.75%	130	\$438.9	0.11%	2,527			
2008	\$0.4	0.48%	1	\$11.9	0.22%	44	\$134.0	0.37%	595	\$273.0	0.48%	1,331	\$223.0	0.71%	1,236	\$81.1	0.99%	522	\$39.3	1.34%	296	\$762.8	0.54%	4,025			
2007	\$0.3	0.19%	2	\$2.0	0.30%	9	\$36.3	0.41%	178	\$295.4	0.62%	1,445	\$462.3	0.82%	2,582	\$161.4	1.08%	1,108	\$81.8	1.60%	604	\$1,039.6	0.78%	5,928			
2006	\$0.6	1.04%	5	\$2.5	1.05%	17	\$25.4	0.41%	127	\$152.4	0.69%	757	\$288.9	0.74%	1,661	\$137.0	0.91%	996	\$29.5	1.23%	242	\$636.2	0.75%	3,805			
2005	\$0.3	0.26%	2	\$10.8	0.25%	63	\$179.2	0.39%	962	\$212.8	0.51%	1,387	\$80.3	0.80%	640	\$14.6	1.16%	153	\$5.5	1.07%	61	\$503.4	0.48%	3,268			
2004 and Earlier	\$0.2	0.08%	2	\$17.0	0.12%	111	\$152.1	0.20%	1,041	\$251.9	0.26%	1,967	\$128.3	0.34%	1,203	\$57.9	0.35%	687	\$42.1	0.37%	750	\$649.5	0.26%	5,761			
<b>20 Year (CT-prefix)</b>																											
2011	\$0.6	0.00%	3	\$0.3	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.00%	7	
2010	\$1.1	0.01%	6	\$2.9	0.03%	17	\$0.9	0.07%	5	\$0.1	0.62%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.02%	29
2009	\$1.1	0.03%	5	\$4.7	0.05%	29	\$1.5	0.10%	10	\$0.8	0.22%	5	\$0.2	0.19%	2	-	-	-	-	-	-	-	-	-	\$8.3	0.06%	51
2008	-	-	-	\$0.7	0.43%	3	\$2.3	0.13%	16	\$3.8	0.29%	30	\$1.5	0.32%	15	\$0.7	1.11%	7	\$0.2	0.70%	1	\$9.1	0.24%	72			
2007	-	-	-	\$0.1	1.33%	1	\$0.8	0.35%	5	\$3.5	0.27%	25	\$6.6	0.51%	53	\$0.6	0.33%	8	\$0.1	0.15%	1	\$11.6	0.39%	93			
2006	-	-	-	-	-	-	\$1.0	0.50%	6	\$2.4	0.34%	19	\$4.9	0.51%	40	\$1.4	0.73%	12	\$0.0	0.36%	1	\$9.8	0.47%	78			
2005	-	-	-	\$0.4	0.14%	2	\$4.4	0.21%	39	\$3.5	0.30%	33	\$1.0	0.54%	10	-	-	-	-	-	-	\$9.3	0.25%	84			
2004 and Earlier	-	-	-	\$1.4	0.09%	13	\$7.6	0.14%	80	\$5.1	0.12%	61	\$2.1	0.18%	31	\$1.0	0.19%	25	\$1.4	0.68%	40	\$18.5	0.14%	250			
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																											
2011	\$3.1	0.00%	22	\$0.3	0.01%	5	\$0.1	0.05%	2	-	-	-	\$0.0	0.56%	1	-	-	-	-	-	-	\$3.6	0.00%	30			
2010	\$6.0	0.01%	42	\$3.1	0.04%	25	\$0.2	0.04%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$9.3	0.01%	69			
2009	\$6.7	0.02%	51	\$7.8	0.04%	73	\$2.9	0.06%	40	\$0.4	0.03%	11	\$1.3	0.19%	21	\$0.3	0.19%	5	\$0.1	0.20%	4	\$19.6	0.03%	205			
2008	\$0.6	0.08%	3	\$8.6	0.12%	61	\$8.2	0.13%	73	\$7.0	0.22%	64	\$3.5	0.30%	42	\$1.3	0.47%	20	\$0.2	1.01%	5	\$29.4	0.15%	268			
2007	-	-	-	\$0.5	0.11%	5	\$3.1	0.16%	25	\$6.8	0.22%	59	\$6.0	0.26%	64	\$1.1	0.36%	20	\$0.4	1.13%	8	\$17.9	0.22%	181			
2006	\$0.1	0.13%	1	\$0.9	0.21%	9	\$2.4	0.18%	18	\$4.9	0.20%	43	\$5.3	0.26%	57	\$0.5	0.44%	13	\$0.1	0.51%	1	\$14.2	0.22%	142			
2005	\$0.2	0.03%	3	\$4.0	0.12%	37	\$9.3	0.19%	98	\$3.3	0.19%	51	\$1.4	0.66%	19	\$0.0	0.32%	1	-	-	-	\$18.3	0.17%	209			
2004 and Earlier	\$4.0	0.05%	58	\$18.1	0.06%	249	\$19.4	0.08%	315	\$7.3	0.09%	146	\$3.9	0.12%	95	\$1.4	0.14%	50	\$1.0	0.27%	48	\$55.0	0.07%	961			
<b>High Balance (CK-prefix)</b>																											
2011	\$0.5	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	1			
2010	-	-	-	\$1.7	0.02%	3	\$0.8	0.02%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.01%	5			
2009	-	-	-	\$2.2	0.04%	4	\$1.6	0.04%	4	\$0.9	0.11%	2	\$0.6	0.21%	1	-	-	-	-	-	-	\$5.4	0.05%	11			
2008	-	-	-	-	-	-	-	-	-	\$0.6	0.20%	1	-	-	-	\$1.0	1.75%	2	-	-	-	\$1.6	0.22%	3			
<b>Interest Only (all "N"- prefixes)</b>																											
2009	-	-	-	-	-	-	-	-	-	\$1.0	4.12%	3	-	-	-	-	-	-	-	-	-	\$1.0	0.91%	3			
2008	-	-	-	-	-	-	\$1.1	0.50%	4	\$11.4	0.85%	43	\$17.7	1.24%	64	\$3.4	0.96%	13	\$0.9	2.17%	4	\$34.6	1.02%	128			
2007	-	-	-	-	-	-	\$2.0	0.72%	8	\$44.6	1.13%	174	\$121.5	1.52%	510	\$43.6	1.96%	192	\$8.7	1.90%	39	\$220.3	1.48%	923			
2006	-	-	-	-	-	-	\$0.6	0.43%	3	\$20.2	1.15%	77	\$51.1	1.12%	217	\$22.1	1.52%	103	\$4.8	2.26%	25	\$98.9	1.22%	425			
2005	-	-	-	-	-	-	\$1.7	0.87%	8	\$6.8	1.23%	30	\$2.8	1.19%	12	\$0.3	1.58%	2	-	-	-	\$11.6	1.14%	52			
2004 and Earlier	-	-	-	-	-	-	\$0.4	1.72%	2	\$0.6	0.82%	2	\$0.2	0.40%	1	-	-	-	-	-	-	\$1.2	0.80%	5			
<b>Prepayment Premiums (all "K"- prefixes)</b>																											
2008	-	-	-	-	-	-	-	-	-	\$0.5	1.18%	2	\$0.2	1.41%	1	-	-	-	-	-	-	\$0.7	0.60%	3			
2007	-	-	-	-	-	-	\$0.4	3.66%	3	\$0.8	1.54%	3	\$2.1	1.26%	8	\$1.1	1.27%	6	\$0.5	1.36%	3	\$4.8	1.38%	23			
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	1.22%	5	\$0.6	1.40%	5	\$0.1	0.77%	1	\$1.2	0.94%	11			
2005	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.48%	1	-	-	-	-	-	-	\$0.1	0.20%	1			
2004 and Earlier	-	-	-	\$0.4	0.40%	4	\$0.8	0.28%	7	\$1.7	0.28%	19	\$2.3	0.38%	20	\$0.8	0.16%	17	\$1.7	0.69%	33	\$7.8	0.33%	100			
<b>Total of Above Categories*</b>	\$82.7	0.01%	462	\$328.4	0.06%	1,792	\$814.6	0.21%	4,716	\$1,417.0	0.43%	8,390	\$1,500.6	0.69%	9,173	\$569.3	0.82%	4,269	\$237.0	0.91%	2,321	\$4,949.6	0.21%	31,123			

\*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 December 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				
<b>Conventional ARMs</b>																												
<b>ARMs: Amortizing</b>																												
2011	\$2.8	0.01%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.01%	12	
2010	\$9.8	0.05%	40	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.8	0.05%	40	
2009	\$6.4	0.09%	28	\$0.4	0.30%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.8	0.09%	30	
2008	\$8.4	0.28%	40	\$12.9	0.55%	55	\$5.5	0.42%	27	\$1.1	0.65%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$27.9	0.41%	126	
2007	\$10.3	0.59%	51	\$2.2	0.76%	8	\$18.2	1.19%	82	\$11.8	0.99%	59	\$4.3	1.69%	21	\$0.2	1.75%	2	\$0.2	1.43%	2	-	-	-	-	\$47.2	0.94%	225
2006	\$40.5	0.89%	189	\$0.4	1.17%	2	\$1.2	0.67%	5	\$3.0	0.67%	19	\$2.2	1.20%	11	-	-	-	-	-	-	-	-	-	-	\$47.4	0.87%	226
2005	\$45.3	0.52%	259	\$5.1	0.60%	33	\$3.8	0.62%	21	\$0.3	1.04%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$54.6	0.54%	314
2004 and Earlier	\$65.3	0.28%	649	\$2.0	0.41%	30	\$0.4	0.21%	3	-	-	-	\$0.0	0.05%	1	-	-	-	-	-	-	-	-	-	-	\$67.7	0.28%	683
<b>ARMs: Interest Only</b>																												
2010	\$0.9	0.02%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.02%	3	
2009	\$3.9	0.11%	15	\$0.3	0.14%	1	\$0.4	0.43%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.6	0.12%	17
2008	\$6.9	0.65%	27	\$26.6	0.77%	85	\$23.2	0.75%	85	\$5.5	0.89%	18	\$0.5	3.30%	2	-	-	-	-	-	-	-	-	-	-	\$62.7	0.76%	217
2007	\$7.1	0.47%	28	\$2.8	1.18%	12	\$23.9	1.13%	91	\$94.9	1.69%	364	\$4.4	0.76%	20	\$1.3	1.69%	6	\$0.3	0.67%	2	-	-	-	-	\$134.7	1.32%	523
2006	\$43.5	0.64%	198	\$1.2	0.95%	6	\$3.5	0.88%	14	\$18.4	1.37%	73	\$9.2	1.17%	39	-	-	-	-	-	-	-	-	-	-	\$75.8	0.80%	330
2005	\$55.1	0.61%	260	\$6.3	0.63%	30	\$13.4	0.88%	60	\$1.8	1.89%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	\$76.6	0.65%	357
2004 and Earlier	\$22.9	0.41%	122	\$0.8	0.36%	4	\$1.1	0.62%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$24.8	0.41%	131
<b>Conventional ARMs Total*</b>	\$328.9	0.24%	1,921	\$61.1	0.65%	268	\$94.7	0.84%	394	\$136.8	1.43%	545	\$20.6	1.10%	94	\$1.5	1.46%	8	\$0.5	0.71%	4	\$644.1	0.38%	3,234				
<b>Other</b>																												
2011	\$2.0	0.04%	10	\$4.5	0.11%	23	\$5.7	0.22%	31	\$0.9	0.47%	6	\$0.7	1.10%	9	\$0.4	0.91%	4	\$0.5	1.63%	7	\$14.6	0.12%	90				
2010	\$2.5	0.11%	12	\$6.0	0.43%	25	\$11.7	0.65%	53	\$3.8	0.92%	23	\$1.4	0.58%	20	\$0.9	0.61%	16	\$1.5	0.85%	37	\$27.6	0.43%	186				
2009	\$0.6	0.51%	5	\$4.5	1.85%	24	\$14.4	3.08%	86	\$14.2	4.43%	105	\$15.0	8.10%	102	\$13.8	10.01%	97	\$11.2	16.00%	67	\$73.8	4.76%	486				
2008	-	-	-	\$0.4	0.23%	3	\$1.8	0.40%	11	\$4.9	1.31%	44	\$2.5	1.51%	20	\$0.5	2.37%	8	\$0.3	7.69%	6	\$10.3	0.89%	92				
2007	-	-	-	\$0.7	0.51%	4	\$4.2	0.54%	38	\$5.2	0.62%	47	\$7.4	3.14%	64	\$2.1	5.28%	28	\$0.8	5.53%	14	\$20.5	0.97%	195				
2006	\$0.5	0.65%	3	\$1.0	0.48%	8	\$3.3	0.67%	23	\$3.7	0.97%	34	\$0.7	1.26%	8	\$0.1	3.35%	2	\$0.3	8.42%	2	\$9.6	0.79%	80				
2005	\$0.2	0.19%	3	\$0.6	0.18%	5	\$1.1	0.50%	10	\$1.5	3.89%	12	\$0.4	1.16%	4	\$0.4	6.14%	5	\$0.2	2.50%	7	\$4.4	0.57%	46				
2004 and Earlier	\$0.1	0.09%	2	\$0.5	0.18%	6	\$1.7	0.15%	18	\$2.2	0.40%	25	\$2.0	0.73%	31	\$8.9	3.46%	128	\$19.5	4.19%	398	\$35.0	1.14%	608				
<b>Other Total*</b>	\$5.8	0.07%	35	\$18.2	0.27%	98	\$43.8	0.55%	270	\$36.4	1.17%	296	\$30.1	2.40%	258	\$27.3	4.12%	288	\$34.2	4.47%	538	\$195.9	0.69%	1,783				
<b>Total MBS 4+*</b>	\$417.3	0.05%	2,418	\$407.7	0.07%	2,158	\$953.1	0.23%	5,380	\$1,590.3	0.46%	9,231	\$1,551.3	0.70%	9,525	\$598.0	0.86%	4,565	\$271.8	1.01%	2,863	\$5,789.6	0.23%	36,140				

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