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, 2012

	MBS Pass-Through Rates																							
UPB in millions	Less than 4.5%			4.5% to less than 5.0%			5.0% to less than 5.5%				% to less an 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 Fixed Rate																								
40 Year (CZ-prefix)																								
2011	-	-	-	-	-	-	\$0.7	0.76%	- 4	\$0.2	- 0.18%	- 4	\$0.0 \$3.3	0.41%	1 16	- 64.0	0.76%	- 5	\$0.1	0.32%	- 4	\$0.0 \$5.4	0.04%	24
2009 2008		-	-		-	-	\$0.7	0.76%	3		0.16%	15	\$3.0	1.60%		\$1.2 \$0.9	1.27%	<u>5</u>	\$0.1	0.32%	- '	\$5.4 \$7.8	0.85%	37
2007	-	-	-	-	-	-	\$0.6	0.71%	3		1.22%	34	\$12.1	1.00%	59	\$3.9	1.01%	21	\$1.2	2.20%	7	\$25.6	1.08%	124
2006		-	-		-	-	-	-	-	\$0.7	1.11%	4	\$1.9		7	\$0.9	1.54%	4	- '	-	-	\$3.4	1.28%	15
30 Year (CL-prefix)																								
2011	\$8.8		40	\$27.8		130	\$20.3	0.07%	107		0.20%	30	\$1.8		13	\$1.9	0.73%	11		0.17%	4	\$64.8	0.02%	335
2010	\$18.4		85	\$54.3		234	\$88.5	0.17%	408		0.23%	67	\$3.8	1.08%	31	\$1.1	1.04%	11		0.25%	100	\$176.9	0.06%	837
2009	\$30.7	0.04%	126	\$118.8 \$9.0		541 34	\$92.4 \$109.5	0.16%	464 482		0.26%	341 1.006	\$36.8 \$166.1	0.38%	290 935	\$19.1 \$66.3	0.49%	190 420	\$11.2 \$31.5	0.66% 1.15%	106 236	\$356.7 \$595.6	0.10% 0.46%	2,058 3,113
2008	\$0.4		- 3	\$1.3		6	\$35.4	0.44%	170		0.41%	1,170	\$360.4	0.69%	2,020	\$120.8	0.86%	815	\$54.9	1.15%	440	\$814.3	0.66%	4,624
2006	\$0.1	0.16%	1	\$1.1	0.49%	5	\$24.1	0.42%	118		0.54%	544	\$225.1	0.62%	1,311	\$112.3	0.79%	784	\$22.3	0.98%	194	\$493.8	0.63%	2,957
2005	\$0.4		3	\$8.9		49	\$125.6	0.30%	687	\$164.2	0.42%	1,067	\$68.9	0.73%	558	\$11.0	0.91%	114	\$5.2	1.07%	64	\$384.1	0.40%	2,542
2004 and Earlier	\$0.6	0.24%	5	\$15.1	0.12%	102	\$128.9	0.18%	866	\$199.7	0.23%	1,575	\$99.8	0.28%	945	\$45.5	0.29%	534	\$36.6	0.34%	633	\$526.2	0.23%	4,660
20 Year (CT-prefix)																								
2011	\$1.8		10 11	\$0.7		4	\$0.3 \$1.8	0.06%	2		-	-		-	-	-	-	•	-	-	-	\$2.8	0.01%	16
2010	\$2.0 \$0.8		11	\$4.3 \$3.2		23 21	\$1.8	0.17%	9		0.22%	- 5	\$0.2	0.32%	- 2	-	-		-	-	-	\$8.1 \$6.0	0.03%	43 42
2009	φυ.o	- 0.0276	-	\$0.4		21	\$2.8	0.08%	18		0.22%	17	\$1.4	0.32%	14	\$0.7	1.09%	- 5	\$0.1	0.56%	- 1	\$7.5	0.03%	57
2007	-	-	-	- 40.4	-	-	\$0.4	0.20%	2		0.30%	21	\$5.0	0.42%	43	\$0.9	0.52%	8	\$0.3	0.98%	5	\$10.2	0.22%	79
2006	\$0.1	4.00%	1		-	-	\$1.1	0.62%	8		0.49%	21	\$2.9	0.33%	26	\$1.0	0.54%	5	\$0.1	0.77%	2	\$8.3	0.43%	63
2005	-		-	\$0.5		3	\$3.8	0.20%	33		0.27%	30	\$0.5	0.28%	6	-	-	-	\$0.0	2.31%	1	\$7.8	0.23%	73
2004 and Earlier	-	-	-	\$1.3	0.09%	12	\$4.5	0.09%	47	\$4.6	0.12%	56	\$1.4	0.13%	24	\$0.8	0.16%	19	\$1.1	0.56%	28	\$13.6	0.11%	186
15 & 10 Year (CI & CN-prefixes)		0.000/			0.000/																	•••	0.000/	
2011	\$5.2 \$7.2		31 50	\$0.8 \$2.6		3 21	\$0.9	0.20%	- 6	\$0.1	0.16%	- 2	\$0.0	0.13%	- 1	-	-	-	-	-	-	\$6.0 \$10.8	0.00% 0.01%	34 80
2010	\$7.2		58	\$6.7		67	\$1.9	0.20%	35		0.06%	16	\$1.5	0.13%	15	\$0.1	0.07%	- 2	\$0.1	0.15%	- 1	\$18.2	0.01%	194
2008	\$0.4		2	\$6.7		46	\$7.9	0.14%	68		0.22%	67	\$2.7	0.25%	30	\$0.7	0.29%	15		0.74%	3	\$24.8	0.15%	231
2007	-	-	-	\$0.4		3	\$3.1	0.17%	25		0.15%	44	\$5.8	0.27%		\$0.8	0.28%	13		0.56%	3	\$14.6	0.20%	148
2006	\$0.1	0.14%	1	\$0.7		8	\$1.7	0.14%	18		0.21%	46	\$3.1	0.17%		\$0.4	0.32%	7	\$0.0	0.22%	1	\$10.8	0.18%	124
2005	\$0.8		9	\$2.5		28	\$6.1	0.14%	73		0.19%	47	\$1.1	0.55%	14	\$0.0	0.33%	1	\$0.0	1.04%	1	\$13.8	0.14%	173
2004 and Earlier	\$3.2	0.04%	41	\$12.5	0.05%	193	\$12.4	0.06%	226	\$5.5	0.08%	115	\$3.4	0.11%	96	\$1.3	0.14%	45	\$0.8	0.25%	43	\$39.0	0.06%	759
High Balance (CK-prefix)			_	\$0.5	0.01%	4										_			_	_		\$0.5	0.00%	-
2011		-	-	\$2.4		5	\$0.4	0.01%	- 1	-	-	-		-	-	-	-	-	-	-	-	\$2.8	0.00%	6
2010	\$0.4	0.15%	1	\$0.4		1		0.01%	6	\$2.5	0.33%	- 5	\$1.7	0.65%	3		-		-	-	-	\$7.7	0.01%	16
2008	-	-	-	-	-	-	-	-		\$1.0	0.41%	2	\$0.5	0.18%	1	-	-	-	-	-	-	\$1.5	0.25%	3
Interest Only (all "N"- prefixes)																								
2008		-	-	-		-	\$1.1	0.53%	4		0.75%	35	\$17.4	1.32%	68	\$3.2	0.97%	11		1.11%	2	\$31.5	1.00%	120
2007			-	•	-	-	\$2.6	0.97%	9		0.98%	140	\$90.5	1.21%		\$29.5	1.43%	131	\$4.9	1.15%	30	\$163.5	1.18%	675
2006	-	-	-	-	-	-	\$1.0 \$0.4	0.72% 0.22%	2		0.95%	63 15	\$42.2 \$2.1	0.99%	171 10	\$15.0 \$0.2	1.11% 0.82%	68	\$3.0	1.52%	17	\$76.6 \$6.5	1.01% 0.69%	322 28
2005 2004 and Earlier		-	-		-	-	\$0.4	1.06%		\$0.6	0.76% 0.77%	10	\$0.2		10	\$U.Z	0.82%		-	-	-	\$1.0	0.69%	20
Prepayment Premiums	-	-	_	-		-	ψ0.2	1.00%		ψ0.0	0.1176	3	ψ0.2	0.4170	1	-	-	-		_	-	0.1پ	0.01 76	
(all "K"- prefixes)																								
2008	-	-	-	\$0.2	2.49%	1	\$0.2	0.51%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.44%	2
2007	-	-	-	-	-	-	-	-	-	\$0.2	0.43%	1	\$1.1	0.69%	7	\$0.2	0.22%	2	\$0.6	1.78%	6	\$2.1	0.62%	16
2006	-		-	-	-	-	-	-		-		-	\$0.3	0.75%	2	\$0.9	1.95%	6	-	-	-	\$1.1	0.91%	8
2005			-		-	-		-	-	\$0.4	2.60%	2	\$0.1	0.49%			-	-	\$0.1	1.78%	1	\$0.6	0.98%	4
2004 and Earlier		-	-	\$0.1	0.08%	1	\$0.4	0.14%	7	\$1.9	0.33%	15	\$0.7	0.13%	8	\$0.9	0.18%	13	\$1.3	0.55%	25	\$5.2	0.23%	69
*Some UPB totals may not foot due to ro	\$88.5	0.01%	483	\$283.1	0.05%	1,544	\$685.0	0.19%	3,922	\$1,114.4	0.37%	6,622	\$1,168.9	0.58%	7,211	\$441.2	0.68%	3,266	\$176.8	0.71%	1,856	\$3,957.9	0.17%	24,904

*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, 2012 (continued)

		MBS Pass-Through Rates																						
UPB in millions	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																								
2011	\$3.6		15	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.6		15
2010	\$6.9		27	,	-		-	-		-	-		-	-	-	-		-	-	-	-	\$6.9		27
2009	\$4.1	0.06%	18	\$0.3	0.22%	1	-	-		-	-		-	-	-	-		-	-	-	-	\$4.4	0.06%	19
2008	\$3.9		22	\$7.5	0.36%	31	\$6.6	0.55%	25		0.61%	3	-	-	-	-		-	-	-	-	\$19.0	0.30%	81
2007	\$8.5	0.46%	48	\$1.3	0.53%	6	\$9.9	0.75%	41	\$7.9		42			4	-		-	-	-	-	\$28.1	0.60%	141
2006	\$28.0	0.63%	131	\$0.2	1.04%	1	\$0.4	0.29%	2			18	\$0.5	0.29%	3	-	-	-	-	-	-	\$32.9	0.64%	155
2005	\$33.4	0.39%	186	\$4.2	0.72%	22	\$2.5	0.48%	12		0.43%	1	-	-	-	-	-	-	-	-	-	\$40.3	0.41%	221
2004 and Earlier	\$54.6	0.24%	551	\$0.5	0.13%	12	\$0.8	0.50%	10	\$0.0	0.11%	2	\$0.2	0.43%	4	\$0.1	0.90%	2	\$0.0	1.10%	1	\$56.2	0.24%	582
ARMs: Interest Only																								
2010	\$2.5		8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.05%	8
2009	\$3.3		12	\$0.4	0.19%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.7	0.10%	13
2008	\$5.5	0.54%	21	\$18.7	0.58%	66	\$24.1	0.83%	84		0.94%	18	-	-	-	-	-	-	\$0.2		1	\$53.8	0.70%	190
2007	\$18.4	0.70%	70	\$1.7	0.91%	7	\$15.9	0.93%	59	\$52.2	1.17%	192	\$5.8		23	\$1.1	2.40%	6	\$0.6	1.60%	3	\$95.8	1.00%	360
2006	\$37.7	0.55%	154		-	-	\$2.4	0.77%	8	\$10.6	0.91%	39	\$10.7	1.44%	40	\$0.5	6.65%	1	-	-	-	\$62.0	0.68%	242
2005	\$44.4	0.49%	210	\$5.5	0.66%	25	\$6.1	0.45%	24		1.00%	5	-	-	-	-	-	-	-	-	-	\$56.9	0.51%	264
2004 and Earlier	\$17.7	0.32%	88	\$0.3	0.18%	2	\$0.6	0.37%	3	-	-	-	-	-	-	-	-	-	•	-	-	\$18.6	0.32%	93
Conventional ARMs Total*	\$272.5	0.19%	1,561	\$40.7	0.50%	174	\$69.6	0.70%	268	\$81.8	1.03%	320	\$17.5	1.04%	74	\$1.7	2.29%	9	\$0.8	1.24%	5	\$484.6	0.29%	2,411
Other																								
2011	\$2.0		9	\$5.4		30	\$6.0	0.23%	33			12				\$0.6	1.23%	6	\$0.5		7	\$16.6		106
2010	\$3.6		18	\$5.5	0.41%	27	\$11.3	0.64%	56		0.57%	22	\$0.7	0.31%	14	\$0.6	0.46%	10	\$1.4	0.85%	29	\$25.4	0.42%	176
2009	\$0.5	0.46%	4	\$3.8	1.66%	20	\$15.3	3.43%	94	\$12.4		92	\$14.1		98		11.91%	101	\$10.7	16.11%	70	\$72.4	4.95%	479
2008	-	-		,	-		\$1.6	0.41%	12	\$3.2		33	\$2.6		25	\$0.4	2.02%	6	\$0.3	8.44%	4	\$8.1	0.74%	80
2007	\$0.3		2	\$0.9	0.66%	6	\$3.0	0.41%	21		0.53%	32	\$6.3		57	\$1.3	3.49%	19	\$0.7	4.62%	12	\$16.6	0.84%	149
2006	\$0.5		5	\$1.1	0.53%	8	\$1.9	0.42%	18			31	\$0.8		7	\$0.2	4.83%	3	\$0.1	3.01%	1	\$9.2	0.81%	73
2005	\$0.2	0.18%	2	\$0.2	0.06%	2		0.60%	9		2.56%	6	\$0.6		5	\$0.3	4.73%	3	\$0.3	3.69%	9	\$3.6	0.53%	36
2004 and Earlier	\$0.1	0.12%	2	\$0.8	0.29%	8	\$2.4	0.23%	19	\$1.6	0.32%	20	\$1.9	0.75%	30	\$9.1	3.69%	134	\$19.9	4.46%	393	\$35.9	1.26%	606
Other Total*	\$7.1	0.06%	42	\$17.6	0.23%	101	\$42.6	0.56%	262	\$30.5	1.05%	248	\$27.8	2.35%	245	\$28.2	4.47%	282	\$33.9	4.62%	525	\$187.7	0.58%	1,705
Total MBS 4+*	\$368.1	0.04%	2,086	\$341.5	0.06%	1,819	\$797.2	0.21%	4,452	\$1,226.7	0.39%	7,190	\$1,214.2	0.59%	7,530	\$471.1	0.72%	3,557	\$211.5	0.83%	2,386	\$4,630.2	0.18%	29,020