

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 November 30, 2012

| 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>                     |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |        |            |                 |       |            |         |       |            |        |       |        |       |    |
| 2011   | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | \$0.2                  | 4.48% | 1          | -                      | -     | -          | -                      | -      | -          | -               | -     | -          | -       | -     | \$0.2      | 0.16%  | 1     |        |       |    |
| 2010   | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | \$0.1                  | 2.48% | 1          | -                      | -     | -          | -                      | -      | -          | -               | -     | -          | -       | -     | -          | \$0.1  | 0.12% | 1      |       |    |
| 2009   | -                      | -     | -          | \$0.1                  | 0.60% | 1          | \$0.1                  | 0.08% | 1          | \$0.2                  | 0.23% | 1          | \$2.3                  | 1.55% | 8          | \$1.6                  | 1.41%  | 6          | \$0.4           | 2.54% | 2          | \$4.7   | 0.97% | 19         |        |       |        |       |    |
| 2008   | -                      | -     | -          | -                      | -     | -          | \$1.4                  | 1.32% | 6          | \$1.9                  | 0.77% | 8          | \$3.1                  | 1.50% | 11         | \$0.7                  | 1.40%  | 3          | \$0.4           | 3.16% | 2          | \$7.6   | 1.19% | 30         |        |       |        |       |    |
| 2007   | -                      | -     | -          | -                      | -     | -          | \$1.0                  | 1.57% | 4          | \$3.4                  | 0.74% | 15         | \$7.9                  | 0.93% | 37         | \$3.9                  | 1.37%  | 20         | \$0.5           | 1.15% | 3          | \$16.6  | 0.98% | 79         |        |       |        |       |    |
| 2006   | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | \$0.7                  | 1.64% | 3          | \$1.2                  | 1.28% | 5          | \$0.7                  | 1.69%  | 3          | -               | -     | -          | -       | -     | -          | \$2.7  | 1.43% | 11     |       |    |
| <b>30 Year (CL-prefix)</b>                     |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |        |            |                 |       |            |         |       |            |        |       |        |       |    |
| 2012   | \$25.5                 | 0.01% | 123        | \$4.1                  | 0.04% | 27         | \$2.5                  | 0.16% | 18         | \$0.7                  | 0.22% | 3          | \$0.3                  | 0.23% | 1          | \$0.3                  | 0.14%  | 3          | -               | -     | -          | -       | -     | -          | \$33.3 | 0.01% | 175    |       |    |
| 2011   | \$26.3                 | 0.02% | 129        | \$54.5                 | 0.07% | 260        | \$35.3                 | 0.14% | 178        | \$4.4                  | 0.26% | 26         | \$1.7                  | 0.34% | 15         | \$1.2                  | 0.56%  | 10         | \$0.9           | 0.57% | 10         | \$124.3 | 0.05% | 628        |        |       |        |       |    |
| 2010   | \$22.8                 | 0.02% | 112        | \$65.8                 | 0.08% | 297        | \$93.0                 | 0.21% | 431        | \$13.4                 | 0.33% | 80         | \$1.3                  | 0.46% | 12         | \$1.3                  | 1.37%  | 13         | \$0.3           | 0.62% | 3          | \$197.8 | 0.09% | 948        |        |       |        |       |    |
| 2009   | \$25.4                 | 0.04% | 121        | \$116.5                | 0.09% | 530        | \$80.4                 | 0.18% | 449        | \$36.3                 | 0.25% | 267        | \$32.5                 | 0.43% | 271        | \$15.9                 | 0.50%  | 150        | \$10.3          | 0.74% | 124        | \$317.2 | 0.12% | 1,912      |        |       |        |       |    |
| 2008   | \$0.4                  | 0.70% | 2          | \$7.8                  | 0.24% | 34         | \$75.1                 | 0.35% | 362        | \$159.9                | 0.45% | 816        | \$133.2                | 0.63% | 803        | \$47.0                 | 0.80%  | 331        | \$25.6          | 1.17% | 199        | \$449.0 | 0.50% | 2,547      |        |       |        |       |    |
| 2007   | \$1.0                  | 0.71% | 5          | \$1.4                  | 0.34% | 9          | \$23.8                 | 0.43% | 121        | \$178.8                | 0.59% | 901        | \$261.4                | 0.69% | 1,576      | \$97.8                 | 0.91%  | 712        | \$47.1          | 1.23% | 377        | \$611.3 | 0.69% | 3,701      |        |       |        |       |    |
| 2006   | \$0.2                  | 0.42% | 2          | \$0.7                  | 0.41% | 3          | \$16.0                 | 0.39% | 87         | \$77.8                 | 0.55% | 422        | \$175.5                | 0.66% | 1,055      | \$77.1                 | 0.71%  | 582        | \$17.1          | 0.93% | 154        | \$364.4 | 0.63% | 2,305      |        |       |        |       |    |
| 2005   | \$0.7                  | 0.81% | 4          | \$8.9                  | 0.32% | 46         | \$101.2                | 0.33% | 576        | \$141.0                | 0.48% | 926        | \$54.5                 | 0.71% | 470        | \$9.3                  | 0.91%  | 100        | \$3.8           | 0.90% | 48         | \$319.3 | 0.44% | 2,170      |        |       |        |       |    |
| 2004 and Earlier                               | \$0.3                  | 0.14% | 2          | \$13.6                 | 0.15% | 94         | \$98.4                 | 0.19% | 726        | \$159.5                | 0.24% | 1,297      | \$76.4                 | 0.27% | 760        | \$36.8                 | 0.29%  | 462        | \$35.2          | 0.38% | 594        | \$420.1 | 0.23% | 3,935      |        |       |        |       |    |
| <b>20 Year (CT-prefix)</b>                     |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |        |            |                 |       |            |         |       |            |        |       |        |       |    |
| 2012   | \$1.0                  | 0.00% | 5          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -     | -          | -       | -     | -          | -      | \$1.0 | 0.00%  | 5     |    |
| 2011   | \$2.3                  | 0.01% | 14         | \$1.5                  | 0.03% | 10         | \$0.6                  | 0.14% | 3          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -     | -          | -       | -     | -          | -      | \$4.4 | 0.02%  | 27    |    |
| 2010   | \$1.5                  | 0.01% | 10         | \$4.5                  | 0.07% | 24         | \$0.4                  | 0.04% | 3          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -     | -          | -       | -     | -          | -      | \$6.4 | 0.03%  | 37    |    |
| 2009   | \$0.6                  | 0.02% | 4          | \$2.3                  | 0.04% | 15         | \$1.3                  | 0.11% | 9          | \$0.2                  | 0.09% | 2          | \$0.2                  | 0.37% | 2          | \$0.1                  | 1.31%  | 1          | -               | -     | -          | -       | -     | -          | -      | \$4.7 | 0.05%  | 33    |    |
| 2008   | -                      | -     | -          | \$0.2                  | 0.20% | 1          | \$0.8                  | 0.08% | 6          | \$2.6                  | 0.30% | 22         | \$1.4                  | 0.41% | 13         | -                      | -      | -          | \$0.0           | 0.19% | 1          | \$5.0   | 0.21% | 43         |        |       |        |       |    |
| 2007   | -                      | -     | -          | \$0.1                  | 1.03% | 1          | -                      | -     | -          | \$3.7                  | 0.44% | 26         | \$2.7                  | 0.29% | 25         | \$0.5                  | 0.31%  | 6          | \$0.2           | 0.74% | 4          | \$7.2   | 0.34% | 62         |        |       |        |       |    |
| 2006   | \$0.1                  | 4.45% | 1          | -                      | -     | -          | \$0.1                  | 0.10% | 2          | \$1.8                  | 0.38% | 17         | \$3.5                  | 0.50% | 28         | \$0.7                  | 0.51%  | 7          | \$0.0           | 0.34% | 1          | \$6.3   | 0.43% | 56         |        |       |        |       |    |
| 2005   | -                      | -     | -          | \$0.1                  | 0.08% | 1          | \$2.4                  | 0.17% | 19         | \$2.6                  | 0.30% | 24         | \$0.6                  | 0.41% | 8          | -                      | -      | -          | -               | -     | -          | \$5.8   | 0.22% | 52         |        |       |        |       |    |
| 2004 and Earlier                               | -                      | -     | -          | \$0.7                  | 0.07% | 7          | \$3.4                  | 0.09% | 40         | \$3.7                  | 0.12% | 49         | \$1.1                  | 0.13% | 17         | \$0.8                  | 0.18%  | 21         | \$0.9           | 0.54% | 26         | \$10.6  | 0.11% | 160        |        |       |        |       |    |
| <b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b> |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |        |            |                 |       |            |         |       |            |        |       |        |       |    |
| 2012   | \$4.1                  | 0.00% | 29         | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -     | -          | -       | -     | -          | -      | \$4.1 | 0.00%  | 29    |    |
| 2011   | \$5.8                  | 0.01% | 45         | \$1.0                  | 0.04% | 9          | \$0.5                  | 0.27% | 7          | \$0.2                  | 0.35% | 3          | -                      | -     | -          | \$0.1                  | 0.33%  | 2          | -               | -     | -          | -       | -     | -          | -      | \$7.5 | 0.01%  | 66    |    |
| 2010   | \$6.2                  | 0.01% | 56         | \$2.6                  | 0.04% | 24         | \$0.1                  | 0.02% | 1          | -                      | -     | -          | \$0.1                  | 0.62% | 1          | -                      | -      | -          | -               | -     | -          | -       | -     | -          | -      | \$9.0 | 0.01%  | 82    |    |
| 2009   | \$4.6                  | 0.02% | 42         | \$4.9                  | 0.04% | 53         | \$2.0                  | 0.06% | 28         | \$1.6                  | 0.17% | 20         | \$0.6                  | 0.12% | 14         | \$0.0                  | 0.03%  | 1          | \$0.2           | 0.49% | 3          | \$13.8  | 0.03% | 161        |        |       |        |       |    |
| 2008   | -                      | -     | -          | \$5.3                  | 0.12% | 41         | \$6.0                  | 0.14% | 57         | \$3.6                  | 0.16% | 40         | \$3.0                  | 0.35% | 36         | \$0.4                  | 0.18%  | 12         | \$0.1           | 0.75% | 3          | \$18.4  | 0.15% | 189        |        |       |        |       |    |
| 2007   | -                      | -     | -          | \$0.9                  | 0.28% | 6          | \$1.3                  | 0.10% | 15         | \$4.4                  | 0.20% | 45         | \$3.3                  | 0.20% | 39         | \$0.6                  | 0.25%  | 11         | \$0.1           | 0.26% | 2          | \$10.5  | 0.18% | 118        |        |       |        |       |    |
| 2006   | \$0.1                  | 0.17% | 1          | \$1.3                  | 0.44% | 10         | \$1.3                  | 0.14% | 13         | \$2.7                  | 0.16% | 29         | \$3.4                  | 0.23% | 44         | \$0.4                  | 0.38%  | 4          | \$0.2           | 1.40% | 3          | \$9.3   | 0.21% | 104        |        |       |        |       |    |
| 2005   | -                      | -     | -          | \$2.1                  | 0.10% | 27         | \$4.0                  | 0.12% | 58         | \$1.9                  | 0.14% | 35         | \$0.9                  | 0.56% | 15         | \$0.0                  | 0.44%  | 1          | \$0.0           | 0.83% | 1          | \$9.0   | 0.12% | 137        |        |       |        |       |    |
| 2004 and Earlier                               | \$2.8                  | 0.05% | 37         | \$9.4                  | 0.05% | 156        | \$10.5                 | 0.06% | 208        | \$4.8                  | 0.09% | 110        | \$1.8                  | 0.08% | 56         | \$1.1                  | 0.16%  | 37         | \$0.6           | 0.30% | 37         | \$30.9  | 0.06% | 641        |        |       |        |       |    |
| <b>High Balance (CK-prefix)</b>                |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |        |            |                 |       |            |         |       |            |        |       |        |       |    |
| 2012   | \$0.7                  | 0.00% | 1          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -     | -          | -       | -     | -          | -      | \$0.7 | 0.00%  | 1     |    |
| 2011   | \$0.5                  | 0.00% | 1          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -     | -          | -       | -     | -          | -      | \$0.5 | 0.00%  | 1     |    |
| 2010   | \$1.3                  | 0.02% | 2          | \$2.0                  | 0.03% | 4          | \$4.5                  | 0.20% | 8          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -     | -          | -       | -     | -          | -      | \$7.8 | 0.05%  | 14    |    |
| 2009   | -                      | -     | -          | \$0.9                  | 0.03% | 2          | \$1.7                  | 0.08% | 3          | \$1.7                  | 0.34% | 3          | \$1.1                  | 0.63% | 2          | -                      | -      | -          | -               | -     | -          | -       | -     | -          | -      | -     | \$5.4  | 0.09% | 10 |
| 2008   | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | \$1.1                  | 0.80% | 2          | \$0.5                  | 0.27% | 1          | -                      | -      | -          | -               | -     | -          | -       | -     | -          | -      | -     | \$1.6  | 0.43% | 3  |
| <b>Interest Only (all "N"- prefixes)</b>       |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |        |            |                 |       |            |         |       |            |        |       |        |       |    |
| 2009   | -                      | -     | -          | \$0.1                  | 0.72% | 1          | -                      | -     | -          | -                      | -     | -          | \$0.2                  | 3.48% | 1          | \$0.2                  | 10.31% | 1          | -               | -     | -          | -       | -     | -          | -      | -     | \$0.5  | 0.73% | 3  |
| 2008   | -                      | -     | -          | -                      | -     | -          | \$0.2                  | 0.15% | 1          | \$7.7                  | 0.88% | 30         | \$10.8                 | 1.19% | 45         | \$3.4                  | 1.49%  | 12         | -               | -     | -          | -       | -     | -          | -      | -     | \$22.1 | 1.01% | 88 |
| 2007   | -                      | -     | -          | \$0.1                  | 1.49% | 1          | \$1.4                  | 0.67% | 5          | \$28.9                 | 1.09% | 118        | \$65.7                 | 1.21% | 270        | \$21.5                 | 1.45%  | 102        | \$4.7           | 1.52% | 18         | \$122.2 | 1.22% | 514        |        |       |        |       |    |
| 2006   | -                      | -     | -          | -                      | -     | -          | \$1.2                  | 1.21% | 4          | \$11.6                 | 0.97% | 43         | \$33.9                 | 1.09% | 147        | \$11.5                 | 1.12%  | 63         | \$2.1           | 1.38% | 15         | \$60.2  | 1.08% | 272        |        |       |        |       |    |
| 2005   | -                      | -     | -          | -                      | -     | -          | \$0.5                  | 0.34% | 2          | \$2.3                  | 0.60% | 10         | \$2.0                  | 1.18% | 9          | \$0.2                  | 1.13%  | 1          | -               | -     | -          | -       | -     | -          | -      | -     | \$5.0  | 0.69% | 22 |
| 2004 and Earlier                               | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | \$0.2                  | 0.41% | 2          | -                      | -     | -          | \$0.2                  | 3.76%  | 1          | -               | -     | -          | -       | -     | -          | -      | -     | \$0.4  | 0.33% | 3  |
| <b>Prepayment Premiums (all "K"- prefixes)</b> |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |        |            |                 |       |            |         |       |            |        |       |        |       |    |
| 2008   | -                      | -     | -          | -                      | -     | -          | \$0.1                  | 0.59% | 1          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -     | -          | -       | -     | -          | -      | \$0.1 | 0.23%  | 1     |    |
| 2007   | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | \$0.4                  | 0.93% | 1          | \$1.3                  | 1.00% | 6          | \$1.2                  | 1.76%  | 8          | \$0.2           | 0.65% | 2          | \$3.1   | 1.12% | 17         |        |       |        |       |    |
| 2006   | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | \$0.3                  | 0.83% | 2          | \$0.1                  | 0.23%  | 1          | \$0.1           | 1.03% | 1          | \$0.5   | 0.45% | 4          |        |       |        |       |    |
| 2005   | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | \$0.1                  | 0.52% | 1          | -                      | -      | -          | -               | -     | -          | -       | -     | -          | -      | \$0.1 | 0.24%  | 1     |    |
| 2004 and Earlier                               | -                      | -     | -          | -                      | -     | -          | \$0.2                  | 0.10% | 3          | \$0.8                  | 0.16% | 8          | \$1.5                  | 0.32% | 15         | \$1.4                  | 0.35%  | 17         | \$1.7           | 0.82% | 29         | \$5.6   | 0.30% | 72         |        |       |        |       |    |
| <b>Total of Above Categories*</b>              | \$133.8                | 0.01% | 748        | \$313.5                | 0.08% | 1,694      | \$572.5                | 0.21% | 3,455      | \$866.6                | 0.38  |            |                        |       |            |                        |        |            |                 |       |            |         |       |            |        |       |        |       |    |

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 November 30, 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>         |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |        |            |                 |        |            |           |       |            |        |       |     |
| 2012                            | \$1.2                  | 0.01% | 4          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -      | -          | -         | \$1.2 | 0.01%      | 4      |       |     |
| 2011                            | \$8.2                  | 0.04% | 34         | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -      | -          | -         | \$8.2 | 0.04%      | 34     |       |     |
| 2010                            | \$9.4                  | 0.07% | 39         | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -      | -          | -         | \$9.4 | 0.07%      | 39     |       |     |
| 2009                            | \$5.9                  | 0.11% | 24         | \$0.3                  | 0.35% | 1          | \$0.3                  | 2.09% | 1          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -      | -          | -         | \$6.6 | 0.12%      | 26     |       |     |
| 2008                            | \$4.0                  | 0.15% | 19         | \$5.4                  | 0.39% | 24         | \$4.7                  | 0.58% | 21         | -                      | -     | -          | \$0.3                  | 3.59% | 2          | -                      | -      | -          | -               | -      | -          | -         | -     | \$14.4     | 0.29%  | 66    |     |
| 2007                            | \$7.2                  | 0.31% | 44         | \$5.0                  | 0.56% | 19         | \$0.9                  | 0.55% | 4          | \$3.3                  | 0.81% | 15         | \$0.9                  | 0.87% | 4          | -                      | -      | -          | -               | -      | -          | -         | -     | \$17.2     | 0.45%  | 86    |     |
| 2006                            | \$22.3                 | 0.57% | 111        | -                      | -     | -          | \$0.5                  | 0.49% | 2          | \$2.4                  | 0.87% | 10         | \$0.6                  | 0.46% | 3          | -                      | -      | -          | -               | -      | -          | -         | -     | \$25.8     | 0.58%  | 126   |     |
| 2005                            | \$30.2                 | 0.37% | 184        | \$0.2                  | 0.15% | 1          | \$1.7                  | 1.07% | 7          | \$0.6                  | 2.80% | 2          | -                      | -     | -          | -                      | -      | -          | -               | -      | -          | -         | -     | \$32.6     | 0.38%  | 194   |     |
| 2004 and Earlier                | \$46.5                 | 0.23% | 513        | \$1.0                  | 0.35% | 14         | \$0.1                  | 0.06% | 2          | -                      | -     | -          | \$0.0                  | 0.06% | 1          | -                      | -      | -          | -               | -      | -          | -         | -     | \$47.6     | 0.23%  | 530   |     |
| <b>ARMs: Interest Only</b>      |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |        |            |                 |        |            |           |       |            |        |       |     |
| 2011                            | \$0.4                  | 0.01% | 2          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -      | -          | -         | -     | \$0.4      | 0.01%  | 2     |     |
| 2010                            | \$1.8                  | 0.04% | 8          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -      | -          | -         | -     | \$1.8      | 0.04%  | 8     |     |
| 2009                            | \$1.5                  | 0.05% | 6          | -                      | -     | -          | \$0.3                  | 0.49% | 1          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -      | -          | -         | -     | \$1.8      | 0.06%  | 7     |     |
| 2008                            | \$3.5                  | 0.36% | 13         | \$15.6                 | 0.62% | 53         | \$19.3                 | 1.01% | 68         | \$2.2                  | 0.57% | 7          | -                      | -     | -          | -                      | -      | -          | -               | -      | -          | -         | -     | \$40.5     | 0.70%  | 141   |     |
| 2007                            | \$23.8                 | 0.47% | 102        | \$2.1                  | 1.61% | 7          | \$4.5                  | 0.71% | 19         | \$17.8                 | 1.09% | 69         | \$4.6                  | 1.75% | 19         | \$0.6                  | 4.75%  | 2          | -               | -      | -          | -         | -     | -          | \$53.3 | 0.69% | 218 |
| 2006                            | \$33.9                 | 0.55% | 151        | -                      | -     | -          | \$2.9                  | 1.18% | 11         | \$9.3                  | 1.20% | 37         | \$6.3                  | 1.18% | 25         | -                      | -      | -          | -               | -      | -          | -         | -     | -          | \$52.4 | 0.68% | 224 |
| 2005                            | \$39.9                 | 0.45% | 193        | \$1.1                  | 0.89% | 5          | \$2.3                  | 0.32% | 9          | \$0.5                  | 1.22% | 3          | -                      | -     | -          | -                      | -      | -          | -               | -      | -          | -         | -     | \$43.8     | 0.45%  | 210   |     |
| 2004 and Earlier                | \$14.0                 | 0.28% | 73         | \$1.0                  | 0.64% | 5          | \$1.0                  | 0.82% | 4          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -      | -          | -         | -     | \$16.0     | 0.31%  | 82    |     |
| <b>Conventional ARMs Total*</b> | \$253.6                | 0.18% | 1,520      | \$31.7                 | 0.54% | 129        | \$38.3                 | 0.76% | 149        | \$36.0                 | 0.98% | 143        | \$12.6                 | 1.18% | 54         | \$0.6                  | 1.88%  | 2          | -               | -      | -          | -         | -     | \$373.0    | 0.24%  | 1,997 |     |
| <b>Other</b>                    |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |       |            |                        |        |            |                 |        |            |           |       |            |        |       |     |
| 2012                            | \$18.4                 | 0.04% | 87         | \$2.6                  | 0.10% | 12         | -                      | -     | -          | -                      | -     | -          | -                      | -     | -          | -                      | -      | -          | -               | -      | -          | -         | -     | \$21.0     | 0.04%  | 99    |     |
| 2011                            | \$4.1                  | 0.10% | 20         | \$12.1                 | 0.33% | 69         | \$11.0                 | 0.46% | 55         | \$1.6                  | 1.12% | 14         | \$0.3                  | 0.66% | 5          | \$0.9                  | 2.30%  | 9          | \$0.6           | 2.74%  | 9          | \$0.6     | 2.74% | \$30.6     | 0.30%  | 181   |     |
| 2010                            | \$3.2                  | 0.20% | 16         | \$6.0                  | 0.49% | 33         | \$12.9                 | 0.80% | 64         | \$3.2                  | 0.89% | 23         | \$0.8                  | 0.42% | 11         | \$0.8                  | 0.65%  | 11         | \$0.9           | 0.61%  | 22         | \$0.9     | 0.61% | \$27.8     | 0.53%  | 180   |     |
| 2009                            | \$0.7                  | 0.77% | 6          | \$4.4                  | 2.36% | 25         | \$15.0                 | 3.95% | 95         | \$12.2                 | 4.97% | 90         | \$11.3                 | 7.99% | 77         | \$14.1                 | 12.61% | 93         | \$8.3           | 14.64% | 57         | \$65.9    | 5.42% | 443        |        |       |     |
| 2008                            | -                      | -     | -          | \$0.4                  | 0.30% | 4          | \$1.3                  | 0.43% | 11         | \$3.2                  | 1.15% | 31         | \$2.0                  | 1.55% | 21         | \$0.5                  | 3.57%  | 6          | \$0.4           | 11.26% | 4          | \$7.8     | 0.92% | 77         |        |       |     |
| 2007                            | -                      | -     | -          | \$0.8                  | 0.74% | 6          | \$3.3                  | 0.59% | 26         | \$5.1                  | 0.84% | 47         | \$6.9                  | 3.85% | 62         | \$1.9                  | 5.50%  | 23         | \$0.8           | 6.82%  | 12         | \$18.8    | 1.22% | 176        |        |       |     |
| 2006                            | -                      | -     | -          | \$1.2                  | 0.71% | 11         | \$1.8                  | 0.54% | 16         | \$2.2                  | 0.85% | 18         | \$0.6                  | 1.49% | 6          | \$0.4                  | 10.98% | 3          | \$0.1           | 3.10%  | 1          | \$6.3     | 0.73% | 55         |        |       |     |
| 2005                            | \$0.5                  | 0.68% | 4          | \$0.2                  | 0.09% | 3          | \$0.7                  | 0.58% | 7          | \$1.0                  | 3.16% | 8          | \$0.3                  | 0.97% | 3          | \$0.2                  | 4.22%  | 2          | \$0.4           | 6.45%  | 12         | \$3.3     | 0.69% | 39         |        |       |     |
| 2004 and Earlier                | \$0.1                  | 0.23% | 2          | \$0.6                  | 0.30% | 8          | \$1.0                  | 0.12% | 9          | \$1.3                  | 0.32% | 18         | \$2.1                  | 0.97% | 34         | \$7.7                  | 3.55%  | 122        | \$17.9          | 4.52%  | 383        | \$30.7    | 1.33% | 576        |        |       |     |
| <b>Other Total*</b>             | \$27.1                 | 0.05% | 135        | \$28.2                 | 0.33% | 171        | \$47.0                 | 0.71% | 283        | \$29.8                 | 1.27% | 249        | \$24.3                 | 2.49% | 219        | \$26.5                 | 4.80%  | 269        | \$29.4          | 4.55%  | 500        | \$212.2   | 0.28% | 1,826      |        |       |     |
| <b>Total MBS 4+*</b>            | \$414.5                | 0.03% | 2,403      | \$373.5                | 0.09% | 1,994      | \$657.9                | 0.23% | 3,887      | \$932.5                | 0.40% | 5,798      | \$928.3                | 0.60% | 6,094      | \$364.8                | 0.71%  | 2,975      | \$182.1         | 0.86%  | 2,162      | \$3,853.6 | 0.15% | 25,313     |        |       |     |

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