

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, 2010

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	0.76%	4	\$2.0	1.16%	11	\$2.8	1.00%	11	\$4.5	2.11%	23	\$0.6	2.24%	4	\$10.8	1.28%	53		
2008	-	-	-	-	-	-	\$1.0	0.52%	4	\$6.6	1.29%	31	\$5.9	1.32%	26	\$3.8	3.27%	16	\$0.3	1.02%	2	\$17.5	1.34%	79		
2007	-	-	-	-	-	-	\$0.3	0.35%	2	\$10.4	1.20%	44	\$27.5	1.62%	132	\$9.5	1.73%	51	\$2.5	2.93%	11	\$50.3	1.52%	240		
2006	-	-	-	-	-	-	-	-	-	\$0.9	0.97%	3	\$1.7	0.84%	9	\$1.4	1.68%	6	-	-	-	\$4.0	1.04%	18		
<b>30 Year (CL-prefix)</b>																										
2010	\$0.6	0.00%	3	\$15.8	0.01%	72	\$38.4	0.06%	176	\$7.7	0.14%	41	\$2.5	0.55%	21	\$0.9	0.68%	9	\$0.3	0.39%	3	\$66.1	0.02%	325		
2009	\$30.1	0.03%	129	\$116.1	0.05%	512	\$120.4	0.15%	633	\$92.3	0.36%	627	\$90.8	0.69%	700	\$51.9	0.99%	464	\$33.7	1.49%	287	\$535.4	0.11%	3,352		
2008	\$0.3	0.34%	1	\$16.7	0.22%	68	\$175.5	0.34%	737	\$369.9	0.46%	1,724	\$337.2	0.79%	1,775	\$129.4	1.19%	799	\$71.0	1.83%	494	\$1,099.9	0.56%	5,598		
2007	\$0.9	0.48%	4	\$5.1	0.65%	22	\$57.1	0.49%	249	\$445.2	0.67%	2,068	\$708.7	0.94%	3,804	\$265.9	1.35%	1,748	\$154.9	2.32%	1,088	\$1,637.8	0.91%	8,983		
2006	\$0.2	0.38%	3	\$1.3	0.44%	7	\$39.6	0.47%	189	\$200.9	0.66%	977	\$458.6	0.87%	2,517	\$234.9	1.19%	1,598	\$47.5	1.56%	396	\$983.1	0.86%	5,687		
2005	\$0.1	0.10%	1	\$15.8	0.27%	82	\$222.7	0.37%	1,170	\$301.6	0.57%	1,881	\$131.1	1.06%	1,011	\$21.4	1.39%	181	\$11.6	1.85%	119	\$704.2	0.52%	4,445		
2004 and Earlier	\$1.5	0.47%	11	\$26.6	0.15%	170	\$197.7	0.19%	1,356	\$322.8	0.25%	2,406	\$180.7	0.37%	1,636	\$78.2	0.37%	902	\$70.2	0.51%	1,097	\$877.6	0.26%	7,578		
<b>20 Year (CT-prefix)</b>																										
2010	-	-	-	\$0.4	0.00%	5	\$0.6	0.04%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	8		
2009	\$0.6	0.01%	4	\$3.1	0.03%	22	\$1.2	0.06%	6	\$0.3	0.06%	2	\$0.6	0.51%	2	-	-	-	-	-	-	-	-	\$1.0	0.00%	8
2008	-	-	-	\$0.2	0.08%	2	\$5.7	0.21%	33	\$4.8	0.25%	32	\$3.3	0.50%	30	\$0.4	0.44%	5	\$0.2	0.81%	2	\$14.6	0.26%	104		
2007	-	-	-	-	-	-	\$1.5	0.45%	8	\$4.3	0.23%	28	\$8.3	0.48%	61	\$1.6	0.63%	14	\$0.2	0.63%	4	\$15.9	0.38%	115		
2006	\$0.1	3.84%	1	-	-	-	\$1.5	0.54%	7	\$3.2	0.31%	20	\$5.2	0.39%	42	\$1.3	0.51%	12	\$0.3	1.70%	2	\$11.5	0.40%	84		
2005	-	-	-	\$0.5	0.14%	4	\$7.2	0.32%	52	\$5.0	0.32%	47	\$0.7	0.29%	9	-	-	-	-	-	-	-	-	\$13.4	0.27%	112
2004 and Earlier	-	-	-	\$1.4	0.06%	13	\$6.1	0.08%	57	\$8.9	0.16%	99	\$2.6	0.17%	35	\$2.1	0.30%	33	\$1.2	0.45%	32	\$22.3	0.12%	269		
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																										
2010	\$1.3	0.00%	8	\$1.4	0.01%	12	\$0.1	0.02%	2	-	-	-	-	-	-	\$0.0	0.22%	1	-	-	-	-	-	\$2.8	0.00%	23
2009	\$5.0	0.01%	44	\$5.9	0.02%	70	\$6.5	0.10%	78	\$2.1	0.12%	33	\$2.5	0.26%	42	\$0.6	0.32%	9	\$0.6	0.78%	12	\$23.3	0.03%	288		
2008	\$0.7	0.06%	5	\$8.8	0.07%	52	\$12.6	0.13%	92	\$11.4	0.25%	94	\$5.8	0.38%	64	\$1.7	0.49%	21	\$0.2	0.66%	5	\$41.2	0.14%	333		
2007	-	-	-	\$0.9	0.13%	9	\$6.1	0.20%	38	\$15.7	0.35%	111	\$9.3	0.29%	91	\$1.9	0.49%	25	\$0.9	1.84%	12	\$34.8	0.29%	286		
2006	-	-	-	\$1.2	0.19%	10	\$3.8	0.19%	30	\$6.3	0.17%	57	\$6.0	0.21%	68	\$0.6	0.40%	10	\$0.2	0.70%	2	\$18.0	0.19%	177		
2005	\$1.4	0.12%	11	\$5.3	0.11%	43	\$10.4	0.16%	109	\$5.5	0.23%	64	\$1.6	0.60%	25	\$0.1	0.49%	2	\$0.0	0.03%	1	\$24.3	0.16%	255		
2004 and Earlier	\$5.0	0.04%	63	\$26.0	0.06%	314	\$32.8	0.10%	449	\$12.5	0.11%	217	\$7.6	0.15%	158	\$2.4	0.15%	77	\$1.5	0.27%	83	\$87.8	0.08%	1,361		
<b>High Balance (CK-prefix)</b>																										
2010	-	-	-	-	-	-	\$0.7	0.01%	1	\$0.5	0.11%	1	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.00%	2
2009	-	-	-	\$0.9	0.01%	2	\$0.8	0.01%	2	\$2.7	0.17%	5	\$1.5	0.26%	3	\$2.2	1.78%	4	-	-	-	-	-	\$8.1	0.05%	16
2008	-	-	-	-	-	-	-	-	-	\$2.0	0.33%	4	\$2.5	0.42%	5	\$1.2	1.24%	2	-	-	-	-	-	\$5.7	0.41%	11
<b>Interest Only (all "N"- prefixes)</b>																										
2009	-	-	-	-	-	-	\$0.1	0.14%	1	-	-	-	\$0.2	1.54%	1	-	-	-	-	-	-	-	-	\$0.3	0.21%	2
2008	-	-	-	-	-	-	\$1.7	0.64%	7	\$17.7	0.98%	65	\$24.5	1.26%	92	\$7.1	1.44%	28	\$1.4	2.21%	4	\$52.4	1.14%	196		
2007	-	-	-	\$0.7	4.20%	2	\$3.4	0.93%	14	\$65.6	1.25%	244	\$85.2	1.70%	728	\$66.1	2.16%	284	\$13.9	2.20%	72	\$332.1	1.66%	1,344		
2006	-	-	-	-	-	-	\$0.5	0.28%	3	\$25.6	1.12%	103	\$85.2	1.41%	361	\$41.6	2.12%	181	\$5.5	1.95%	31	\$158.4	1.47%	679		
2005	-	-	-	-	-	-	\$2.4	1.02%	11	\$6.0	0.86%	25	\$3.5	1.18%	19	\$0.5	1.94%	2	-	-	-	-	-	\$12.5	0.98%	57
2004 and Earlier	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.16%	1	\$0.2	3.45%	1	-	-	-	-	-	\$0.3	0.14%	2
<b>Prepayment Premiums (all "K"- prefixes)</b>																										
2009	-	-	-	-	-	-	\$0.4	0.46%	2	\$0.2	37.71%	1	-	-	-	-	-	-	-	-	-	-	-	\$0.2	37.71%	1
2008	-	-	-	-	-	-	\$0.2	0.24%	1	\$0.5	0.73%	3	\$2.8	1.29%	15	\$1.3	1.20%	9	\$0.8	1.92%	7	\$5.5	1.25%	35		
2007	-	-	-	-	-	-	\$0.2	1.44%	1	\$0.5	0.99%	3	\$0.5	0.99%	3	\$1.1	2.06%	8	\$0.1	0.69%	2	\$2.1	1.26%	14		
2006	-	-	-	-	-	-	\$0.3	1.58%	1	-	-	-	\$0.2	0.71%	1	-	-	-	-	-	-	-	-	\$0.2	0.31%	1
2005	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.27%	18	\$2.1	0.27%	18	\$2.5	0.37%	31	\$3.5	1.13%	56		
2004 and Earlier	-	-	-	\$0.0	0.04%	1	\$1.0	0.27%	9	\$3.0	0.38%	23	\$2.1	0.27%	18	\$2.5	0.37%	31	\$3.5	1.13%	56	\$12.0	0.39%	138		
<b>Total of Above Categories*</b>	\$47.9	0.01%	288	\$254.1	0.05%	1,494	\$961.0	0.20%	5,536	\$1,964.2	0.44%	11,092	\$2,306.5	0.80%	13,516	\$938.3	1.04%	6,556	\$423.0	1.28%	3,828	\$6,895.0	0.29%	42,310		

\*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, 2010 (continued)

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			
<b>Conventional ARMs</b>																											
<b>ARMs: Amortizing</b>																											
2010	\$3.6	0.01%	14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.6	0.01%	14
2009	\$6.2	0.06%	26	\$0.3	0.12%	1	\$0.3	1.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.8	0.06%	28
2008	\$7.3	0.22%	37	\$14.5	0.38%	56	\$9.1	0.42%	36	\$2.5	1.06%	9	-	-	-	-	-	-	-	-	-	-	-	-	\$33.4	0.35%	138
2007	\$12.6	0.65%	65	\$3.7	0.93%	20	\$25.3	1.19%	99	\$20.8	1.08%	97	\$5.5	1.51%	34	\$0.9	2.50%	5	\$0.4	1.81%	3	-	-	-	\$69.2	1.02%	323
2006	\$42.5	1.51%	187	\$1.3	0.53%	6	\$10.9	0.79%	55	\$20.3	0.93%	97	\$7.3	1.69%	40	\$0.3	1.20%	3	-	-	-	-	-	-	\$82.6	1.17%	388
2005	\$73.7	0.73%	398	\$5.9	0.44%	33	\$6.2	0.68%	33	\$1.0	2.70%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$86.8	0.70%	468
2004 and Earlier	\$99.8	0.38%	895	\$8.1	0.48%	67	\$1.7	0.33%	19	\$0.1	0.40%	5	\$0.0	0.10%	2	\$0.0	0.28%	1	\$0.0	0.91%	1	-	-	-	\$109.9	0.38%	990
<b>ARMs: Interest Only</b>																											
2010	0.68077	0.009657	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.68077	0.009621	2
2009	\$2.0	0.04%	9	\$0.3	0.09%	1	\$0.3	0.19%	1	\$0.3	3.60%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$2.9	0.06%	12
2008	\$6.6	0.79%	27	\$27.6	0.59%	89	\$34.6	0.76%	122	\$10.8	1.12%	35	\$1.2	5.71%	5	-	-	-	-	-	-	-	-	-	\$80.7	0.73%	278
2007	\$8.9	0.81%	35	\$3.1	0.99%	13	\$36.2	1.31%	131	\$129.0	1.50%	484	\$21.6	1.88%	89	\$2.7	1.77%	11	\$1.3	2.26%	7	-	-	-	\$202.9	1.44%	770
2006	\$14.1	0.89%	62	\$6.5	1.63%	25	\$32.6	1.37%	127	\$90.1	1.60%	367	\$54.6	2.01%	232	\$0.4	1.37%	1	-	-	-	-	-	-	\$198.3	1.58%	814
2005	\$98.9	0.96%	441	\$9.6	0.66%	50	\$17.8	0.84%	77	\$1.9	1.41%	10	-	-	-	-	-	-	-	-	-	-	-	-	\$128.3	0.91%	578
2004 and Earlier	\$29.8	0.49%	147	\$2.3	0.44%	11	\$3.0	0.84%	14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$35.1	0.50%	172
<b>Conventional ARMs Total*</b>																											
	\$406.6	0.36%	2,345	\$83.1	0.54%	372	\$178.1	0.92%	715	\$276.8	1.40%	1,109	\$90.3	1.89%	402	\$4.4	1.66%	21	\$1.8	1.77%	11	\$1,041.0	0.60%	4,975			
<b>Other</b>																											
2010	\$0.6	0.02%	2	\$0.6	0.04%	4	\$4.9	0.25%	23	\$1.9	0.41%	12	\$1.3	0.44%	22	\$0.9	0.51%	14	\$1.2	0.56%	26	\$11.4	0.16%	103			
2009	\$0.6	0.44%	5	\$5.7	1.81%	27	\$13.6	2.44%	71	\$15.2	3.84%	97	\$18.5	7.55%	104	\$28.1	14.72%	125	\$18.2	20.23%	83	\$99.9	5.14%	512			
2008	-	-	-	\$0.7	0.35%	8	\$2.7	0.47%	20	\$4.4	0.92%	38	\$4.7	2.18%	37	\$0.7	2.44%	8	\$1.2	22.05%	11	\$14.3	0.95%	122			
2007	-	-	-	\$0.5	0.25%	5	\$5.3	0.51%	42	\$5.8	0.54%	48	\$9.6	3.21%	81	\$3.1	6.07%	35	\$1.0	5.35%	16	\$25.3	0.92%	227			
2006	\$0.4	0.48%	2	\$2.1	0.83%	19	\$2.8	0.42%	24	\$7.1	1.39%	42	\$0.9	1.21%	7	\$0.4	7.00%	2	\$0.2	4.91%	2	\$13.9	0.87%	98			
2005	\$0.2	0.16%	2	\$2.0	0.39%	13	\$1.3	0.45%	10	\$1.2	2.58%	10	\$1.0	2.74%	12	\$0.4	4.63%	4	\$0.2	1.88%	7	\$6.3	0.60%	58			
2004 and Earlier	\$0.8	0.26%	7	\$1.2	0.23%	14	\$3.1	0.20%	27	\$2.5	0.34%	23	\$2.7	0.77%	37	\$8.4	2.75%	119	\$18.6	3.40%	390	\$37.4	0.86%	617			
<b>Other Total*</b>																											
	\$2.7	0.08%	18	\$12.8	0.36%	90	\$33.6	0.51%	217	\$38.1	1.03%	270	\$38.7	2.55%	300	\$42.0	5.45%	307	\$40.5	4.56%	535	\$208.5	1.02%	1,737			
<b>Total MBS 4+*</b>																											
	\$457.2	0.08%	2,651	\$350.1	0.06%	1,956	\$1,172.7	0.24%	6,468	\$2,279.2	0.49%	12,471	\$2,435.5	0.82%	14,218	\$984.6	1.08%	6,884	\$465.3	1.37%	4,374	\$8,144.6	0.32%	49,022			

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