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 April 30, 2013

|   | MBS Pass-Through Rates |        |               |                           |         |               |                           |                |               |                   |                        |               |                           |       |               |                           |          |               |                   |                     |               |                    |          |                |
|---|------------------------|--------|---------------|---------------------------|---------|---------------|---------------------------|----------------|---------------|-------------------|------------------------|---------------|---------------------------|-------|---------------|---------------------------|----------|---------------|-------------------|---------------------|---------------|--------------------|----------|----------------|
| UPB in millions                             | Less than 4.5%         |        |               | 4.5% to less<br>than 5.0% |         |               | 5.0% to less<br>than 5.5% |                |               |                   | 5% to less<br>nan 6.0% | 3             | 6.0% to less<br>than 6.5% |       |               | 6.5% to less<br>than 7.0% |          |               | 7.0% or greater   |                     |               | Total *            |          |                |
| MBS Product & Year of Issuance              | UPB                    | UPB %  | Loan<br>Count | UPB                       | UPB %   | Loan<br>Count | UPB                       | UPB %          | Loan<br>Count | UPB               | UPB %                  | Loan<br>Count | UPB                       | UPB % | Loan<br>Count | UPB                       | UPB %    | Loan<br>Count | UPB               | UPB %               | Loan<br>Count | UPB                | UPB %    | Loan<br>Count  |
| Conventional Fixed Rate 40 Year (CZ-prefix) |                        |        |               |                           |         |               |                           |                |               |                   |                        |               |                           |       |               |                           |          |               |                   |                     |               |                    |          |                |
| 2010  | -                      | -      | -             | -                         | -       | -             | -                         | -              | -             | \$0.1             | 1.71%                  | 1             | -                         | -     | -             | -                         | -        | -             | -                 | -                   | -             | \$0.1              | 0.08%    | , 1            |
| 2009  | -                      | -      | -             | \$0.1                     | 0.53%   | 1             | \$0.2                     | 0.41%          | 1             | \$0.7             |                        | 3             | \$0.4                     |       |               | \$1.0                     |          | 6             | -                 | -                   | -             | \$2.4              |          |                |
| 2008<br>2007                                | <u>-</u>               | -      | -             | -                         | -       | -             | \$0.3                     | -<br>0.70%     | - 2           | \$0.6<br>\$2.3    |                        | 3<br>12       | \$1.7<br>\$3.7            |       | 8<br>19       | \$0.3<br>\$0.8            |          | 1             | <u>-</u><br>\$1.3 | -<br>4.00%          | - 6           | \$2.6<br>\$8.4     |          | 12             |
| 2007  |                        | -      | -             | -                         | -       | -             | -<br>-                    | -              | -             | φ <u>2.3</u><br>- | -                      | -             | \$0.8                     |       |               | \$0.8                     |          | 1             | - φ1.3            | 4.00 / <sub>0</sub> | -             | \$1.0              |          | 43             |
| 30 Year (CL-prefix)                         |                        |        |               |                           |         |               |                           |                |               |                   |                        |               | T                         |       |               | 7 -                       |          |               |                   |                     |               | ·                  |          |                |
| 2013  | \$1.0                  |        | 4             | - 05.0                    | -       | -             | - 00.0                    | -              | -             | - 000             | -                      | -             | - 00.4                    | -     | -             | - 00.7                    | - 0.400/ | -             | - 00.4            | - 0.470/            | -             | \$1.0              |          | , 4            |
| 2012<br>2011                                | \$52.3<br>\$30.5       |        |               | \$5.0<br>\$44.2           |         | 36<br>213     | \$2.8<br>\$35.4           |                | 20<br>174     | \$0.2<br>\$2.8    |                        | 17            | \$0.4<br>\$1.5            |       |               | \$0.7<br>\$1.1            |          | 3             | \$0.1<br>\$0.4    |                     |               | \$61.5<br>\$115.9  |          |                |
| 2010  | \$28.5                 |        | 121           | \$51.6                    |         | 248           | \$69.3                    |                | 323           | \$11.0            |                        | 59            | \$1.5                     |       | 13            | \$0.7                     |          | 8             | \$0.4             |                     | 2             | \$162.8            |          | 774            |
| 2009  | \$24.5                 | 0.05%  | 109           | \$89.8                    | 0.08%   | 419           | \$66.5                    | 0.17%          | 367           | \$29.3            | 0.23%                  | 208           | \$22.5                    | 0.35% | 191           | \$13.3                    | 0.48%    | 127           | \$5.6             | 0.46%               |               | \$251.4            | 0.11%    | 1,484          |
| 2008  | \$0.1                  |        |               | \$4.8                     |         |               | \$42.5                    |                | 216           | \$108.1           | 0.39%                  | 572           | \$81.8                    |       |               | \$36.1                    |          | 253           | \$17.9            |                     | 152<br>240    | \$291.2            |          |                |
| 2007<br>2006                                | \$0.5<br>\$0.2         |        |               | \$0.8                     | 0.24%   | - 3           | \$12.1<br>\$10.1          | 0.29%<br>0.32% | 64<br>58      | \$100.1<br>\$43.9 | 0.43%<br>0.40%         | 535<br>253    | \$173.3<br>\$105.8        |       | 1,057<br>675  | \$63.4<br>\$52.9          |          | 457<br>417    | \$29.0<br>\$15.5  |                     |               | \$379.3<br>\$228.5 |          | 2,358<br>1,548 |
| 2005  | \$0.2                  |        |               | \$5.6                     | 0.26%   |               | \$67.5                    |                | 395           | \$97.0            |                        | 659           | \$37.7                    |       |               | \$8.4                     |          |               | \$3.2             |                     |               | \$219.5            |          |                |
| 2004 and Earlier                            | \$0.1                  |        |               | \$9.1                     |         |               | \$71.6                    |                | 547           | \$112.3           |                        | 947           | \$64.2                    |       |               | \$28.2                    |          | 363           | \$24.8            |                     | 475           | \$310.3            |          | 3,034          |
| 20 Year (CT-prefix)                         | <u> </u>               | 0.040/ | 40            |                           |         |               |                           |                |               |                   |                        |               |                           |       |               |                           |          |               |                   |                     |               | <u> </u>           | 0.040/   | 10             |
| 2012<br>2011                                | \$2.4<br>\$2.5         |        |               | <u>-</u><br>\$1.6         | 0.04%   | -<br>12       | -<br>\$0.2                | 0.04%          | - 2           | -                 | -                      | -             | <u>-</u>                  | -     | -             | <u>-</u>                  | -        | -             | -                 | -                   | -             | \$2.4<br>\$4.3     |          | 16<br>29       |
| 2010  | \$1.0                  |        | _             | \$2.7                     |         |               | \$0.6                     |                | 4             | -                 | -                      | -             | -                         | -     | -             | -                         | -        | -             | -                 | -                   | -             | \$4.4              |          |                |
| 2009  | \$0.4                  |        |               | \$2.7                     |         |               | \$1.4                     | 0.15%          |               | \$0.3             |                        | 1             | \$0.2                     |       |               | -                         | -        | -             | -                 | -                   | -             | \$5.0              | 0.06%    | 32             |
| 2008  | -                      | -      | -             | -                         | -       | -             | \$1.1                     |                |               | \$1.4             |                        |               | \$1.1                     |       |               | \$0.2                     |          |               | \$0.1             |                     |               | \$3.8              |          |                |
| 2007<br>2006                                | <u>-</u>               | -      | -             | <u>-</u>                  | -       | -             | \$0.3<br>\$0.3            |                | 2             | \$2.4<br>\$1.6    |                        | 17<br>13      | \$1.9<br>\$1.3            |       |               | \$0.8<br>\$0.6            |          | 8             | \$0.1             | 0.53%               | 2             | \$5.5<br>\$3.8     |          |                |
| 2005  | -                      | -      | -             | \$0.2                     | 0.15%   | 2             | \$2.6                     |                | 25            | \$1.6             |                        | 20            | \$0.6                     |       |               | - ΨΟ. <u>Ο</u>            | -        | -             | -                 | -                   | -             | \$5.0<br>\$5.0     |          |                |
| 2004 and Earlier                            | -                      | -      | -             | \$0.4                     |         | 4             | \$3.0                     |                | 37            | \$3.0             |                        |               | \$1.0                     |       |               | \$0.5                     | 0.14%    | 14            | \$0.3             | 0.24%               | 15            | \$8.3              |          |                |
| 15 & 10 Year (Cl & CN-prefixes)             | Φ0.0                   | 0.000/ |               |                           |         |               |                           |                |               |                   |                        |               |                           |       |               |                           |          |               |                   |                     |               | <b></b>            | 0.000/   |                |
| 2013<br>2012                                | \$0.0<br>\$6.6         |        |               | <u>-</u>                  | -       | -             | <u>-</u>                  | -              | -             |                   | -                      | -             | <u>-</u>                  | -     | -             | <u>-</u>                  | -        | -             | <u>-</u>          | <u>-</u>            | -             | \$0.0<br>\$6.6     |          |                |
| 2012  | \$9.5                  |        | 67            | <u> </u>                  | 2 0.05% | 17            | \$0.2                     | 0.13%          | 3             | -                 | -                      | -             | <u>-</u>                  | -     | -             | \$0.0                     | 0.24%    | 1             | -                 | -                   | -             | \$10.9             |          | 88             |
| 2010  | \$8.0                  | 0.01%  | 67            | \$2.7                     | 0.05%   | 24            | \$0.2                     | 0.05%          | 2             | \$0.1             |                        | 1             | -                         | -     | -             | -                         | -        | -             | -                 | -                   | -             | \$10.9             | 0.02%    | 94             |
| 2009  | \$5.7                  |        | 52            | \$4.2                     |         | 43            | \$1.7                     |                | 25            | \$0.8             |                        | 15            | \$0.5                     |       |               | \$0.4                     |          | 2             | \$0.0             |                     | 1             | \$13.4             |          |                |
| 2008<br>2007                                | \$0.5                  | 0.13%  | 3             | \$4.4<br>\$0.1            |         |               | \$3.9<br>\$1.4            |                | 43            | \$2.8<br>\$3.8    |                        | 34<br>27      | \$2.2<br>\$2.5            |       | 30            | \$0.5<br>\$1.1            |          | 13<br>16      | \$0.1<br>\$0.0    |                     | 2             | \$14.4<br>\$8.9    |          |                |
| 2007  | \$0.1                  | 0.19%  | 1             | \$0.1                     |         |               | \$1.4<br>\$1.1            |                | 13            | \$3.8<br>\$2.4    |                        | 26            | \$2.3                     |       |               | \$0.1                     |          | 2             | \$0.0             |                     | 1             | \$6.7              |          |                |
| 2005  | \$0.4                  |        |               | \$2.0                     |         |               | \$3.1                     |                | 46            | \$1.6             |                        | 26            | \$0.7                     |       |               | \$0.0                     | 0.46%    |               | \$0.0             | 1.09%               |               | \$7.9              | 0.12%    | 116            |
| 2004 and Earlier                            | \$1.7                  | 0.04%  | 28            | \$8.7                     | 0.05%   | 146           | \$9.4                     | 0.07%          | 169           | \$3.5             | 0.08%                  | 82            | \$1.8                     | 0.10% | 63            | \$0.6                     | 0.11%    | 22            | \$0.3             | 0.17%               | 27            | \$25.8             | 0.06%    | 537            |
| High Balance (CK-prefix)                    | ¢4.0                   | 0.010/ | 2             |                           |         |               |                           |                |               |                   |                        |               |                           |       |               |                           |          |               |                   |                     |               | Ф1 O               | 0.010/   | +              |
| 2012  | \$1.2<br>\$0.4         |        |               | <del>-</del><br>\$0.6     | 0.02%   | - 1           | <u> </u>                  | _              | -             | <u>-</u>          | -                      | -             | <u>-</u>                  | _     | -             | -                         | _        | -             |                   | _                   | -             | \$1.2<br>\$1.0     |          | 2              |
| 2010  | \$0.4<br>\$0.4         |        |               | \$1.9                     |         |               | \$2.2                     | 0.12%          | 5             |                   | -                      | -             | <u>-</u>                  | -     | -             | -                         | -        | -             | -                 | -                   | -             | \$1.6<br>\$4.6     |          |                |
| 2009  | -                      | -      | -             | \$1.0                     | +       | 2             | -                         | -              | -             | \$1.2             | 0.32%                  | 2             | \$0.7                     | 0.50% | 1             | -                         | -        | -             | -                 | -                   | -             | \$2.8              | 0.07%    | 5              |
| 2008  | -                      | -      | -             | -                         | -       | -             | \$0.6                     | 4.11%          | 1             | -                 | -                      | -             | \$0.4                     | 0.33% | 1             | -                         | -        | -             | -                 | -                   | -             | \$1.0              | 0.38%    | . 2            |
| Interest Only (all "N"- prefixes) 2009      |                        | _      | _             | _                         | _       | _             | _                         | _              | _             | _                 | _                      | _             |                           | _     | _             | \$0.2                     | 14.89%   | 1             |                   | _                   | -             | \$0.2              | 0.30%    | 1              |
| 2008  | -                      | -      | -             | -                         | -       | -             | \$1.0                     | 0.93%          | 3             | \$5.5             | 0.84%                  | 20            | \$4.6                     |       |               | \$2.4                     |          | 9             | -                 | -                   | -             | \$13.5             |          | 53             |
| 2007  | -                      | -      | -             | \$0.3                     | 4.96%   | 1             | \$0.7                     | 0.46%          | 3             | \$14.3            | 0.72%                  | 55            | \$40.4                    | 1.00% | 167           | \$12.0                    | 1.09%    | 64            | \$3.2             |                     |               | \$71.0             | 0.94%    | 309            |
| 2006  | -                      | -      | -             | -                         | -       | -             | \$0.4                     | 0.51%          | 2             | \$8.9             |                        | 36            | \$21.5                    |       | 97            | \$7.6                     | 0.97%    | 37            | \$1.8             | 1.44%               | 12            | \$40.3             |          | 184            |
| 2005<br>2004 and Earlier                    | -                      | -      | -             | <u>-</u>                  | -       | -             | \$0.4                     | 0.36%          | _ 2           | \$2.5<br>\$0.5    |                        | 12            | \$0.9                     | 0.73% | 4             | -                         | -        | - +           | -                 | -                   | -             | \$3.7<br>\$0.5     |          | 18             |
| Prepayment Premiums (all "K"- prefixes)     |                        |        |               |                           |         |               |                           |                |               | Ψυ.υ              | 1.02/0                 |               |                           |       |               |                           |          |               |                   |                     |               | Ψυ.υ               | J. 7J /0 |                |
| 2008  | -                      | -      | -             | -                         | -       | -             | \$0.1                     | 0.64%          |               | -                 | -                      | -             | -                         | -     | -             | -                         | -        | -             | -                 | -                   | -             | \$0.1              |          |                |
| 2007  | -                      | -      | -             | -                         | -       | -             | \$0.1                     | 2.67%          |               | \$0.5             | 1.39%                  | 1             | \$0.8                     |       |               | \$0.3                     |          |               | \$0.5             |                     |               | \$2.2              |          |                |
| 2006<br>2005                                | -                      | -      | -             | -                         | -       | -             | -                         | -              | -             | <u>-</u><br>\$0.1 | -<br>0.91%             | - 1           | \$0.1<br>-                | 0.26% | - 1           | \$0.5<br>-                | 1.53%    | - 3           | \$0.1<br>-        | 1.21%               | 2             | \$0.6<br>\$0.1     |          |                |
| 2004 and Earlier                            | \$0.1                  | 1.09%  |               | \$0.1                     | 0.18%   |               | \$0.3                     | 0.17%          |               | \$1.0             |                        | 13            | \$0.9                     | 0.22% |               | \$1.0                     | 0.28%    |               | <u> </u>          | 0.59%               |               |                    |          |                |
| Total of Above Categories*                  | \$178.7                | 1      | <u> </u>      | \$246.6                   |         |               | \$414.8                   |                |               | \$567.8           |                        |               | \$581.5                   |       |               | \$235.7                   |          |               | \$105.7           |                     | +             |                    |          | 15,877         |

<sup>\*</sup>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 April 30, 2013 (continued)

|                                | MBS Pass-Through Rates |        |               |                           |        |               |                           |            |               |                           |        |               |                           |             |               |                           |          |               |                 |        |               |                  |                |               |
|--------------------------------|------------------------|--------|---------------|---------------------------|--------|---------------|---------------------------|------------|---------------|---------------------------|--------|---------------|---------------------------|-------------|---------------|---------------------------|----------|---------------|-----------------|--------|---------------|------------------|----------------|---------------|
| UPB in millions                | Less than 4.5%         |        |               | 4.5% to less<br>than 5.0% |        |               | 5.0% to less<br>than 5.5% |            |               | 5.5% to less<br>than 6.0% |        |               | 6.0% to less<br>than 6.5% |             |               | 6.5% to less<br>than 7.0% |          |               | 7.0% or greater |        |               | Total *          |                |               |
| MBS Product & Year of Issuance | UPB                    | UPB %  | Loan<br>Count | UPB                       | UPB %  | Loan<br>Count | UPB                       | UPB %      | Loan<br>Count | UPB                       | UPB %  | Loan<br>Count | UPB                       | UPB %       | Loan<br>Count | UPB                       | UPB %    | Loan<br>Count | UPB             | UPB %  | Loan<br>Count | UPB              | I UPB % I      | Loan<br>Count |
| Conventional ARMs              |                        |        |               |                           |        |               |                           |            |               |                           |        |               |                           |             |               |                           |          |               |                 |        |               |                  |                |               |
| ARMs: Amortizing               |                        |        |               |                           |        |               |                           |            |               |                           |        |               |                           |             |               |                           |          |               |                 |        |               |                  |                |               |
| 2012                           | \$0.9                  |        | 3             | -                         | -      | -             | -                         | -          | -             | -                         | -      | -             | -                         | -           | -             | -                         | -        | -             | -               | -      | -             | \$0.9            |                | 3             |
| 2011                           | \$5.7                  |        | 25            | -                         | -      | -             | -                         | -          | -             | -                         | -      | -             | -                         | -           | -             | -                         | -        | -             | -               | -      | -             | \$5.7            | 0.03%          | 25            |
| 2010                           | \$5.0                  |        | 22<br>23      | -                         | -      | -             | -                         | -          | -             | -                         | -      | -             | -                         | -           | -             | -                         | -        | -             | -               | -      | -             | \$5.0            | 0.04%          | 22<br>23      |
| 2009                           | \$4.9<br>\$4.2         |        | 23            | -<br>\$3.3                | 0.41%  | -<br>15       | -<br>\$1.8                | -<br>0.36% | -<br>9        | -<br>\$0.4                | 0.55%  | - 2           | -                         | -           | -             |                           | -        | -             | -               | -      | -             | \$4.9<br>\$9.7   | 0.10%<br>0.23% | 47            |
| 2008                           | \$5.3                  |        | 31            | <br>\$5.9                 | 0.41%  | 26            | \$1.0<br>\$0.2            |            | 1             | \$0.4<br>\$2.0            |        | 9             | \$0.8                     | 1.12%       | - 1           | -                         |          | _             |                 | -      | -             | \$14.2           | 0.23%          | 71            |
| 2007                           | \$11.1                 |        | 58            | - ψ <u>υ.</u> υ           | 0.7076 | - 20          | φυ.z                      | -          | _             | \$0.8                     |        | 3             | \$0.8<br>\$0.4            | 0.46%       | 2             |                           | <u> </u> | _             |                 | _      |               | \$14.2<br>\$12.3 |                | 63            |
| 2005                           | \$17.3                 |        | 109           | \$0.8                     | 0.91%  | 5             | \$0.2                     | 0.21%      | 1             | ψ0.0<br>-                 | -      | -             | - ΨΟ. <del>-</del>        | -           | -             | -                         | _        | _             |                 | _      | _             | \$18.3           | 0.24%          | 115           |
| 2004 and Earlier               | \$41.1                 | 0.22%  | 447           | \$0.5                     |        | 12            | \$0.2                     |            | 4             | \$0.1                     | 0.39%  | 1             | \$0.1                     | 0.20%       | 3             | \$0.0                     | 0.30%    | 1             | _               | _      | _             | \$41.9           | 0.22%          | 468           |
| ARMs: Interest Only            | <b>¥</b>               | 0.2276 |               | Ψ0.0                      | 0.2070 |               | Ψ σ :=                    | 511676     | -             | <del></del>               | 0.0070 |               | Ψ σ                       | 0.2070      |               | Ψ0.0                      | 0.0070   |               |                 |        |               | Ψ                | 0.1            | - 100         |
| 2010                           | \$2.7                  | 0.08%  | 8             | -                         | -      | -             | -                         | -          | -             | -                         | -      | -             | -                         | -           | -             | -                         | -        | -             | -               | -      | -             | \$2.7            | 0.08%          | 8             |
| 2009                           | \$2.7                  | 0.12%  | 10            | -                         | -      | -             | -                         | -          | -             | -                         | -      | -             | -                         | -           | -             | -                         | -        | -             | -               | -      | -             | \$2.7            |                | 10            |
| 2008                           | \$6.9                  | 0.34%  | 28            | \$6.5                     | 0.44%  | 20            | \$5.6                     | 0.55%      | 21            | \$1.9                     | 0.90%  | 6             | -                         | -           | -             | -                         | -        | -             | -               | -      | -             | \$20.9           | 0.44%          | 75            |
| 2007                           | \$15.8                 |        | 60            | -                         | -      | -             | \$2.5                     |            | 9             | \$9.5                     |        | 42            | \$1.8                     |             | 8             | -                         | -        | -             | -               | -      | -             | \$29.5           | 0.44%          | 119           |
| 2006                           | \$18.0                 | 0.31%  | 84            | -                         | -      | -             | \$1.7                     | 1.79%      | 5             | \$3.1                     | 0.63%  | 14            | \$2.5                     | 0.68%       | 11            | \$0.3                     | 4.44%    | 1             | -               | -      | -             | \$25.7           | 0.37%          | 115           |
| 2005                           | \$27.6                 | 0.34%  | 138           | \$0.2                     | 0.16%  | 1             | \$1.1                     | 0.22%      | 6             | \$0.1                     | 0.52%  | 1             | \$0.3                     | 16.81%      | 1             | -                         | -        | -             | -               | -      | -             | \$29.3           | 0.34%          | 147           |
| 2004 and Earlier               | \$11.0                 | 0.24%  | 54            | \$0.2                     | 0.14%  | 1             | -                         | -          | -             | -                         | -      | -             | -                         | -           | -             | -                         | -        | -             | -               | -      | -             | \$11.2           | 0.23%          | 55            |
| Conventional ARMs              | \$180.2                | 0.13%  | 1,121         | \$17.3                    | 0.44%  | 80            | \$13.3                    | 0.48%      | 56            | \$17.8                    | 0.76%  | 78            | \$5.9                     | 0.75%       | 29            | \$0.3                     | 1.06%    | 2             | -               | -      | -             | \$234.9          | 0.16%          | 1,366         |
| Other                          |                        |        |               |                           |        |               |                           |            |               |                           |        |               |                           |             |               |                           |          |               |                 |        |               |                  |                |               |
| 2012                           | \$48.2                 | 0.09%  | 221           | \$6.4                     | 0.25%  | 29            | -                         | -          | -             | \$0.1                     | 1.62%  | 1             | \$0.1                     | 3.88%       | 2             | \$0.0                     | 0.12%    | 1             | -               | -      | -             | \$54.8           | 0.10%          | 254           |
| 2011                           | \$4.9                  | 0.15%  | 28            | \$11.6                    | 0.33%  | 60            | \$9.8                     | 0.43%      | 52            | \$1.2                     | 0.96%  | 11            | \$0.5                     | 1.00%       | 7             | \$0.6                     | 1.92%    | 10            | \$0.3           | 1.29%  | 4             | \$28.9           | 0.31%          | 172           |
| 2010                           | \$2.1                  |        | 13            | \$6.5                     | 0.58%  | 35            | \$11.7                    | 0.77%      | 62            | \$3.9                     | 1.19%  | 25            | \$0.5                     |             | 9             | \$0.7                     | 0.60%    | 8             | \$0.4           |        | 13            | \$26.0           | 0.55%          | 165           |
| 2009                           | \$0.2                  | 0.24%  | 2             | \$3.4                     | 2.16%  | 22            | \$11.0                    | 3.25%      | 75            | \$11.3                    |        | 82            | \$9.6                     |             | 66            | \$13.1                    |          | 82            | \$7.3           | 14.10% | 50            | \$55.9           |                | 379           |
| 2008                           | -                      | -      | -             | \$0.3                     |        | 3             | \$1.3                     |            | 7             | \$3.4                     |        | 29            | \$1.6                     | <del></del> | 15            | \$0.4                     | 3.32%    | 4             | \$0.4           |        | 4             | \$7.4            |                | 62            |
| 2007                           | -                      | -      | -             | \$0.2                     |        | 1             | \$2.3                     |            |               | \$2.8                     |        | 28            | \$4.8                     |             | 43            | \$1.1                     | 4.02%    | 19            | \$0.5           |        | 9             | \$11.7           |                | 121           |
| 2006                           | \$0.1                  |        | 1             | \$0.5                     |        | 5             | \$1.0                     |            |               | \$1.8                     |        | 14            | \$0.5                     | 1.50%       | 6             | \$0.1                     | 2.30%    | 1             | \$0.1           |        | 1             | \$4.1            |                | 36            |
| 2005                           | \$0.0                  | 0.05%  | 1             | \$0.1                     | 0.05%  | 1             | \$0.0                     |            |               | \$1.1                     |        | 7             | \$0.4                     | 1.59%       | 4             | \$0.2                     | 3.10%    | 1             | \$0.2           |        | 7             | \$1.9            |                | 22            |
| 2004 and Earlier               | -                      | -      | -             | \$0.1                     | 0.07%  | 3             | \$1.1                     |            |               | \$1.3                     |        | 16            | \$1.7                     | 0.87%       | 29            | \$6.2                     | 3.12%    | 101           | \$16.4          |        | 351           | \$26.8           |                | 511           |
| Other Total*                   | \$55.6                 |        | 266           | \$29.1                    | 0.36%  | 159           | \$38.3                    |            |               | \$26.8                    |        | 213           | \$19.7                    |             | 181           | \$22.4                    | 4.48%    | 227           | \$25.6          |        |               | \$217.6          |                | 1,722         |
| Total MBS 4+*                  | \$414.5                | 0.03%  | 2,352         | \$293.0                   | 0.08%  | 1,630         | \$466.5                   | 0.20%      | 2,881         | \$612.5                   | 0.33%  | 4,017         | \$607.1                   | 0.49%       | 4,240         | \$258.4                   | 0.60%    | 2,174         | \$131.3         | 0.71%  | 1,671         | \$2,783.3        | 0.11%          | 18,965        |