

**Scheduled unpaid principal balances (UPB) of 4+ month delinquent loans along with those delinquencies as a percentage of the UPB of the related outstanding single-family MBS (categorized by MBS pass-through rates and with corresponding product type and vintage information (year of MBS issuance)).**  
**Delinquency information as of December 31, 2009**

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	%	UPB	%	UPB	%	UPB	%	UPB	%	UPB	%	UPB	%
<b>Conventional Fixed Rate</b>																
<b>40 Year (CZ-prefix)</b>																
2009	-	-	-	-	\$0.9	0.73%	\$4.6	2.09%	\$17.6	4.54%	\$14.3	4.79%	\$3.2	7.67%	\$40.7	3.63%
2008	-	-	\$0.4	2.12%	\$21.4	8.06%	\$100.6	12.15%	\$149.2	17.91%	\$72.5	28.16%	\$26.4	35.55%	\$370.5	16.27%
2007	-	-	\$0.2	3.60%	\$18.9	12.69%	\$227.7	15.92%	\$690.1	21.72%	\$381.8	31.53%	\$97.9	41.76%	\$1,416.6	22.83%
2006	-	-	-	-	\$0.8	8.65%	\$23.4	16.14%	\$61.0	17.11%	\$36.5	23.27%	\$1.6	41.32%	\$123.3	18.36%
<b>30 Year (CL-prefix)</b>																
2009	\$19.0	0.02%	\$97.7	0.03%	\$162.1	0.17%	\$195.7	0.60%	\$269.1	1.59%	\$163.4	2.43%	\$109.7	3.68%	\$1,016.7	0.18%
2008	\$1.4	1.33%	\$80.8	0.78%	\$1,334.3	1.81%	\$4,083.0	3.43%	\$4,594.2	7.07%	\$2,199.1	12.80%	\$1,458.2	20.71%	\$13,751.0	4.70%
2007	\$5.2	2.39%	\$30.8	3.22%	\$811.7	4.87%	\$6,534.1	6.52%	\$13,158.6	11.03%	\$6,110.5	18.40%	\$4,095.1	30.16%	\$30,746.0	10.82%
2006	\$3.6	4.91%	\$9.6	2.74%	\$559.7	4.70%	\$3,068.0	6.72%	\$7,495.0	9.40%	\$4,467.6	14.50%	\$1,147.9	22.06%	\$16,751.4	9.64%
2005	\$3.2	2.32%	\$157.9	1.99%	\$2,824.3	3.47%	\$4,065.3	5.72%	\$1,827.5	10.57%	\$309.9	13.87%	\$173.5	17.83%	\$9,361.6	5.17%
2004 and earlier	\$3.9	1.04%	\$226.7	1.00%	\$2,076.9	1.52%	\$3,955.0	2.33%	\$2,428.5	3.77%	\$981.1	3.62%	\$679.5	3.96%	\$10,351.5	2.36%
<b>20 Year (CT-prefix)</b>																
2009	\$0.7	0.01%	\$3.5	0.03%	\$4.4	0.16%	\$2.5	0.32%	\$1.4	0.84%	-	-	-	-	\$12.5	0.05%
2008	-	-	\$1.6	0.40%	\$32.4	0.77%	\$39.9	1.34%	\$22.1	2.25%	\$4.9	4.09%	\$2.5	6.30%	\$103.3	1.19%
2007	\$0.2	2.98%	\$0.3	1.75%	\$10.7	2.16%	\$82.0	2.86%	\$110.6	4.30%	\$23.0	6.59%	\$7.5	11.25%	\$234.4	3.67%
2006	-	-	\$0.8	2.83%	\$12.1	3.00%	\$48.8	3.24%	\$97.2	5.06%	\$16.5	4.84%	\$1.5	7.01%	\$176.9	4.19%
2005	-	-	\$8.0	1.42%	\$79.2	2.00%	\$60.8	2.90%	\$14.6	4.60%	\$0.1	1.10%	-	-	\$162.8	2.34%
2004 and earlier	\$0.2	0.85%	\$23.5	0.80%	\$117.9	1.15%	\$105.6	1.39%	\$38.2	1.95%	\$18.1	1.97%	\$7.1	2.05%	\$310.5	1.29%
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																
2009	\$5.7	0.01%	\$13.1	0.04%	\$10.9	0.13%	\$4.6	0.19%	\$5.9	0.46%	\$1.7	0.67%	\$0.7	0.67%	\$42.7	0.04%
2008	\$5.9	0.38%	\$66.9	0.35%	\$83.5	0.55%	\$55.3	0.83%	\$35.7	1.69%	\$11.4	2.57%	\$0.6	1.92%	\$259.4	0.58%
2007	\$1.1	1.44%	\$10.8	1.11%	\$61.1	1.34%	\$125.9	1.84%	\$141.4	3.04%	\$23.8	4.55%	\$5.4	7.91%	\$369.7	2.09%
2006	\$1.4	1.24%	\$17.3	1.85%	\$49.0	1.67%	\$130.8	2.43%	\$146.5	3.62%	\$13.2	6.05%	\$1.2	4.06%	\$359.4	2.63%
2005	\$14.3	0.86%	\$72.0	1.09%	\$146.3	1.60%	\$94.7	2.97%	\$20.5	5.72%	\$1.7	6.05%	\$0.1	1.29%	\$349.6	1.67%
2004 and earlier	\$74.6	0.44%	\$331.8	0.61%	\$390.7	0.83%	\$165.1	1.09%	\$79.4	1.11%	\$34.4	1.49%	\$14.8	1.60%	\$1,090.8	0.76%
<b>High Balance (CK-prefix)</b>																
2009	\$0.5	0.12%	-	-	\$6.1	0.06%	\$7.0	0.19%	\$9.5	0.70%	\$4.1	1.67%	\$2.7	7.59%	\$29.8	0.12%
2008	-	-	-	-	-	-	\$8.1	0.47%	\$16.2	1.00%	\$10.6	4.61%	\$2.0	14.58%	\$37.0	0.98%
<b>Interest Only (all "N"- prefixes)</b>																
2009	-	-	-	-	\$0.4	0.55%	\$0.3	0.63%	\$0.2	0.93%	\$0.3	4.78%	-	-	\$1.3	0.64%
2008	-	-	\$1.0	7.36%	\$18.3	5.09%	\$224.6	8.31%	\$426.0	13.22%	\$180.6	19.24%	\$48.8	33.34%	\$899.4	12.18%
2007	-	-	\$1.1	5.39%	\$70.7	13.08%	\$1,310.5	15.72%	\$4,428.4	22.56%	\$2,067.7	31.16%	\$788.1	43.95%	\$8,666.6	23.45%
2006	-	-	\$0.2	2.08%	\$19.4	7.78%	\$445.9	12.75%	\$1,882.9	18.40%	\$1,093.5	27.90%	\$250.0	37.34%	\$3,691.9	19.87%
2005	-	-	\$1.0	6.80%	\$16.8	5.48%	\$97.6	10.00%	\$64.2	14.15%	\$9.2	20.05%	\$0.2	15.43%	\$188.9	10.50%
2004 and earlier	-	-	\$0.6	15.24%	\$2.0	4.80%	\$10.1	7.60%	\$6.6	7.92%	\$0.7	9.42%	-	-	\$20.1	7.42%
<b>Prepayment Premiums (all "K"- prefixes)</b>																
2009	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2008	-	-	\$0.1	0.39%	\$2.1	1.45%	\$2.2	1.90%	\$1.4	4.36%	-	-	\$0.5	34.03%	\$6.5	1.91%
2007	-	-	\$0.1	14.29%	\$3.4	16.89%	\$20.9	19.02%	\$84.2	22.89%	\$61.1	28.22%	\$29.6	34.39%	\$199.3	24.88%
2006	-	-	-	-	\$0.2	0.66%	\$0.9	6.83%	\$23.8	26.03%	\$31.7	28.80%	\$11.7	34.13%	\$68.2	23.64%
2005	-	-	\$0.3	38.62%	\$0.5	5.00%	\$2.9	11.84%	\$11.3	20.99%	\$1.8	12.16%	\$5.8	32.13%	\$22.6	18.46%
2004 and earlier	\$0.6	3.65%	\$1.5	1.05%	\$5.8	1.24%	\$34.0	3.33%	\$46.5	4.38%	\$28.0	3.04%	\$25.6	6.39%	\$142.0	3.52%
<b>Total of Above Categories *</b>	\$141.6	0.07%	\$1,159.8	0.24%	\$8,954.8	1.65%	\$25,338.5	4.08%	\$38,405.7	8.87%	\$18,374.9	13.31%	\$8,999.5	17.26%	\$101,374.9	4.10%

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

Scheduled unpaid principal balances (UPB) of 4+ month delinquent loans along with those delinquencies as a percentage of the UPB of the related outstanding single-family MBS (categorized by MBS pass-through rates and with corresponding product type and vintage information (year of MBS issuance)).  
 Delinquency information as of December 31, 2009 (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	%	UPB	%	UPB	%	UPB	%	UPB	%	UPB	%	UPB	%		
<b>Conventional ARMs</b>																		
<b>ARMs: Amortizing</b>																		
2009	\$4.9	0.03%	\$2.7	0.50%	\$0.6	1.02%	-	-	-	-	-	-	-	-	-	-	\$8.2	0.05%
2008	\$78.8	1.91%	\$222.8	3.73%	\$214.8	5.36%	\$41.7	9.62%	\$19.3	36.05%	\$0.8	29.56%	\$1.5	24.91%	\$579.8	3.97%		
2007	\$59.1	2.76%	\$19.5	4.53%	\$208.1	11.29%	\$563.4	13.37%	\$280.9	11.94%	\$34.7	32.40%	\$21.4	34.08%	\$1,187.0	10.65%		
2006	\$1,347.6	29.09%	\$24.6	7.44%	\$270.7	10.96%	\$628.5	15.03%	\$195.8	21.08%	\$17.9	24.17%	-	-	\$2,485.1	19.70%		
2005	\$1,225.5	16.19%	\$612.9	7.83%	\$318.5	9.87%	\$20.7	17.28%	\$0.2	6.60%	\$0.2	17.14%	-	-	\$2,178.0	11.62%		
2004 and earlier	\$1,392.7	4.46%	\$189.6	4.20%	\$47.3	4.76%	\$12.2	7.57%	\$1.3	1.59%	\$0.4	2.00%	\$0.7	5.99%	\$1,644.2	4.44%		
<b>ARMs: Interest Only</b>																		
2009	\$3.1	0.06%	\$0.8	0.16%	\$2.1	0.86%	\$1.1	5.61%	-	-	-	-	-	-	-	-	\$7.1	0.11%
2008	\$53.7	6.22%	\$338.2	5.24%	\$458.2	6.54%	\$175.3	10.14%	\$6.8	18.74%	\$0.8	20.22%	\$9.2	34.36%	\$1,042.1	6.46%		
2007	\$27.2	10.20%	\$70.5	13.84%	\$866.4	17.45%	\$4,347.5	25.22%	\$1,253.6	32.25%	\$162.1	43.14%	\$121.5	41.23%	\$6,848.8	24.87%		
2006	\$283.1	20.86%	\$45.1	11.23%	\$568.6	14.58%	\$2,243.5	21.36%	\$2,106.4	29.71%	\$65.1	32.58%	\$0.7	42.60%	\$5,312.5	22.65%		
2005	\$553.2	14.41%	\$1,225.4	12.37%	\$929.1	12.86%	\$110.3	25.11%	\$0.8	12.95%	-	-	-	-	\$2,818.7	13.16%		
2004 and earlier	\$647.3	8.55%	\$81.1	6.71%	\$33.3	6.24%	\$3.6	15.80%	\$1.6	11.51%	\$0.3	13.31%	\$0.2	14.36%	\$767.3	8.20%		
<b>Conventional ARMs Total *</b>																		
	\$5,676.2	6.81%	\$2,833.1	7.34%	\$3,917.8	10.74%	\$8,147.8	20.85%	\$3,866.6	26.75%	\$282.3	35.88%	\$155.1	38.30%	\$24,878.8	11.67%		
<b>Other</b>																		
2009	\$0.2	0.14%	\$1.5	0.36%	\$5.9	0.84%	\$5.9	1.15%	\$9.9	2.91%	\$19.0	7.63%	\$12.5	10.83%	\$54.8	2.20%		
2008	-	-	\$3.8	1.48%	\$10.9	1.40%	\$32.4	4.98%	\$31.0	9.76%	\$2.4	6.64%	\$2.4	27.56%	\$83.0	4.04%		
2007	\$1.3	1.36%	\$6.3	2.45%	\$66.7	4.70%	\$98.4	6.63%	\$88.4	18.42%	\$30.2	30.15%	\$15.4	39.12%	\$306.6	7.91%		
2006	\$5.2	5.11%	\$16.1	5.16%	\$32.7	3.55%	\$36.6	5.08%	\$5.5	5.92%	\$0.1	1.94%	\$2.5	31.52%	\$98.7	4.56%		
2005	\$4.3	2.15%	\$9.2	1.40%	\$10.3	2.66%	\$2.5	4.40%	\$3.5	7.17%	\$0.9	7.99%	\$0.4	2.97%	\$31.0	2.26%		
2004 and earlier	\$40.6	2.19%	\$26.1	2.10%	\$36.5	1.71%	\$21.4	2.23%	\$7.1	1.59%	\$12.4	3.35%	\$30.5	4.61%	\$174.6	2.28%		
<b>Other Total *</b>																		
	\$51.5	2.13%	\$63.0	2.01%	\$163.0	2.57%	\$197.2	4.50%	\$145.4	8.42%	\$65.0	8.41%	\$63.6	7.53%	\$748.7	3.82%		
<b>Total MBS 4+ *</b>																		
	\$5,869.3	1.98%	\$4,055.9	0.79%	\$13,035.6	2.23%	\$33,683.4	5.07%	\$42,417.8	9.44%	\$18,722.3	13.41%	\$9,218.2	17.26%	\$127,002.4	4.70%		

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