

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 August 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
Conventional Fixed Rate																								
40 Year (CZ-prefix)																								
2009	-	-	-	-	-	-	\$0.4	0.32%	1	\$2.6	1.37%	11	\$3.6	1.15%	18	\$4.1	1.74%	22	\$1.2	3.91%	6	\$11.9	1.28%	58
2008	-	-	-	-	-	-	\$1.2	0.59%	5	\$7.5	1.28%	32	\$6.6	1.29%	30	\$3.4	2.57%	18	\$0.4	1.10%	2	\$19.1	1.28%	87
2007	-	-	-	-	-	-	\$2.0	1.86%	9	\$11.1	1.14%	46	\$31.9	1.68%	138	\$11.1	1.81%	52	\$3.8	4.01%	17	\$59.9	1.62%	262
2006	-	-	-	-	-	-	-	-	-	\$0.5	0.55%	4	\$3.2	1.39%	16	\$0.6	0.71%	3	-	-	-	\$4.4	1.03%	23
30 Year (CL-prefix)																								
2010	-	-	-	\$3.2	0.00%	12	\$13.1	0.02%	62	\$3.7	0.07%	16	\$0.1	0.03%	2	-	-	-	\$0.2	0.29%	1	\$20.3	0.01%	93
2009	\$20.0	0.02%	79	\$85.6	0.03%	366	\$95.0	0.11%	493	\$88.1	0.31%	580	\$93.7	0.65%	631	\$53.4	0.94%	428	\$32.4	1.32%	274	\$468.1	0.09%	2,851
2008	\$0.3	0.31%	1	\$10.4	0.11%	43	\$165.0	0.27%	673	\$416.3	0.44%	1,837	\$342.6	0.71%	1,752	\$137.2	1.14%	823	\$72.5	1.68%	509	\$1,144.3	0.50%	5,638
2007	\$1.9	0.93%	9	\$3.3	0.39%	16	\$61.8	0.46%	274	\$440.1	0.58%	2,042	\$755.7	0.89%	3,946	\$281.2	1.30%	1,774	\$166.2	2.25%	1,206	\$1,710.2	0.84%	9,267
2006	\$0.6	0.90%	6	\$0.6	0.20%	4	\$44.4	0.46%	206	\$209.9	0.60%	988	\$481.3	0.82%	2,603	\$244.2	1.13%	1,624	\$51.2	1.54%	399	\$1,032.3	0.80%	5,830
2005	\$0.4	0.30%	3	\$13.3	0.19%	65	\$230.3	0.33%	1,195	\$316.0	0.54%	1,921	\$129.6	0.97%	981	\$25.5	1.54%	228	\$10.4	1.53%	115	\$725.4	0.48%	4,508
2004 and Earlier	\$0.5	0.15%	5	\$23.1	0.11%	141	\$200.1	0.17%	1,315	\$351.5	0.24%	2,562	\$192.7	0.36%	1,692	\$87.3	0.38%	973	\$72.5	0.49%	1,061	\$927.7	0.25%	7,749
20 Year (CT-prefix)																								
2010	-	-	-	\$0.1	0.00%	1	\$0.6	0.04%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.01%	5
2009	\$0.1	0.00%	1	\$1.4	0.01%	10	\$1.5	0.06%	9	\$1.0	0.16%	6	\$0.6	0.42%	2	-	-	-	-	-	-	\$4.6	0.02%	28
2008	-	-	-	\$0.4	0.13%	2	\$3.3	0.10%	18	\$4.9	0.21%	34	\$2.7	0.36%	23	\$1.2	1.30%	10	\$0.4	1.23%	5	\$13.0	0.19%	92
2007	-	-	-	-	-	-	\$0.7	0.19%	4	\$8.8	0.40%	57	\$7.5	0.38%	61	\$2.5	0.91%	23	\$0.8	1.58%	6	\$20.3	0.42%	151
2006	-	-	-	-	-	-	\$0.6	0.18%	4	\$3.6	0.31%	20	\$6.7	0.45%	60	\$0.6	0.22%	6	\$0.2	1.05%	3	\$11.7	0.35%	93
2005	-	-	-	\$0.3	0.07%	2	\$5.1	0.16%	41	\$4.9	0.28%	39	\$0.9	0.34%	9	\$0.1	0.87%	2	-	-	-	\$11.3	0.20%	93
2004 and Earlier	-	-	-	\$1.6	0.06%	13	\$10.8	0.13%	99	\$9.8	0.15%	107	\$3.2	0.20%	39	\$2.2	0.28%	36	\$1.7	0.59%	42	\$29.4	0.14%	336
15 & 10 Year (CI & CN-prefixes)																								
2010	\$0.5	0.00%	2	\$0.2	0.00%	3	-	-	-	\$0.0	0.04%	1	-	-	-	-	-	-	-	-	-	\$0.7	0.00%	6
2009	\$3.8	0.01%	37	\$7.0	0.02%	74	\$6.8	0.09%	76	\$2.6	0.13%	28	\$1.8	0.16%	32	\$0.5	0.23%	11	\$0.1	0.15%	3	\$22.7	0.02%	261
2008	\$0.6	0.05%	3	\$11.0	0.07%	65	\$14.0	0.12%	93	\$10.9	0.21%	92	\$5.8	0.34%	61	\$1.7	0.45%	28	\$0.2	0.74%	2	\$44.1	0.12%	344
2007	-	-	-	\$1.0	0.12%	7	\$5.9	0.17%	39	\$11.8	0.22%	88	\$12.1	0.34%	111	\$1.9	0.46%	27	\$0.5	0.90%	7	\$33.2	0.24%	279
2006	-	-	-	\$2.0	0.26%	15	\$4.1	0.18%	32	\$7.3	0.18%	57	\$10.4	0.33%	100	\$0.9	0.53%	12	\$0.1	0.26%	1	\$24.7	0.23%	217
2005	\$1.7	0.12%	14	\$6.2	0.12%	55	\$10.8	0.14%	102	\$8.7	0.33%	93	\$1.5	0.52%	23	\$0.2	1.01%	6	\$0.0	0.20%	1	\$29.2	0.17%	294
2004 and Earlier	\$7.4	0.05%	87	\$30.4	0.07%	347	\$35.1	0.09%	459	\$15.3	0.12%	258	\$8.1	0.14%	168	\$2.9	0.16%	92	\$1.7	0.26%	94	\$100.9	0.08%	1,505
High Balance (CK-prefix)																								
2010	-	-	-	-	-	-	\$1.5	0.02%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.01%	3
2009	-	-	-	\$1.1	0.01%	2	\$2.0	0.02%	4	\$2.2	0.10%	4	\$4.6	0.61%	9	-	-	-	\$0.7	3.56%	1	\$10.6	0.05%	20
2008	-	-	-	-	-	-	-	-	-	\$1.8	0.19%	3	\$3.3	0.40%	6	\$0.6	0.45%	1	-	-	-	\$5.6	0.28%	10
Interest Only (all "N"- prefixes)																								
2009	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	1.29%	1	-	-	-	-	-	-	\$0.2	0.14%	1
2008	-	-	-	-	-	-	\$0.7	0.23%	3	\$17.9	0.88%	63	\$32.6	1.50%	121	\$8.0	1.40%	32	\$0.6	0.91%	3	\$59.8	1.16%	222
2007	-	-	-	\$0.2	1.40%	1	\$3.1	0.79%	12	\$68.4	1.18%	261	\$183.8	1.54%	721	\$68.2	1.99%	300	\$18.4	2.55%	80	\$342.1	1.54%	1,375
2006	-	-	-	-	-	-	\$1.3	0.63%	5	\$28.7	1.13%	108	\$82.0	1.23%	339	\$37.9	1.73%	176	\$8.1	2.56%	37	\$158.0	1.32%	665
2005	-	-	-	-	-	-	\$2.5	0.96%	11	\$5.3	0.70%	26	\$3.1	0.95%	15	\$0.3	1.09%	2	-	-	-	\$11.2	0.81%	54
2004 and Earlier	-	-	-	-	-	-	\$0.2	0.60%	1	-	-	-	\$1.0	1.50%	4	-	-	-	-	-	-	\$1.2	0.55%	5
Prepayment Premiums (all "K"- prefixes)																								
2009	-	-	-	-	-	-	-	-	-	\$0.1	17.97%	1	-	-	-	-	-	-	-	-	-	\$0.1	17.97%	1
2008	-	-	-	-	-	-	\$0.9	0.81%	3	-	-	-	\$0.1	0.46%	1	-	-	-	-	-	-	\$1.0	0.39%	4
2007	-	-	-	-	-	-	\$0.2	1.37%	1	\$1.4	1.93%	5	\$5.7	2.43%	23	\$2.6	2.20%	16	\$1.0	2.22%	6	\$10.9	2.25%	51
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	1.76%	6	\$0.9	1.52%	7	\$0.4	1.87%	3	\$2.3	1.25%	16
2005	-	-	-	-	-	-	\$0.3	3.62%	2	-	-	-	\$0.3	0.92%	3	-	-	-	\$0.4	5.09%	2	\$1.1	1.30%	7
2004 and Earlier	-	-	-	\$0.6	0.45%	5	\$0.6	0.15%	8	\$4.1	0.48%	27	\$1.3	0.16%	16	\$1.7	0.23%	19	\$3.0	0.91%	49	\$11.3	0.34%	124
Total of Above Categories*	\$37.8	0.01%	247	\$203.2	0.04%	1,249	\$926.2	0.17%	5,266	\$2,067.0	0.41%	11,417	\$2,421.3	0.75%	13,763	\$982.8	1.00%	6,751	\$449.1	1.25%	3,935	\$7,087.4	0.30%	42,628

*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 August 31, 2010 (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			
Conventional ARMs																											
ARMs: Amortizing																											
2010	\$0.3	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	1	
2009	\$4.0	0.03%	20	\$0.4	0.15%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.4	0.04%	22	
2008	\$7.7	0.22%	38	\$22.7	0.50%	82	\$15.7	0.61%	58	\$2.6	0.93%	11	\$0.5	2.09%	2	-	-	-	\$0.1	4.58%	1	\$49.5	0.45%	192	\$82.3	1.07%	376
2007	\$14.2	0.73%	68	\$3.4	0.79%	16	\$30.2	1.17%	120	\$23.9	1.06%	116	\$7.7	1.84%	40	\$1.2	3.05%	8	\$1.7	6.29%	8	\$93.5	1.18%	392	\$107.5	0.80%	564
2006	\$46.0	1.58%	176	\$1.4	0.83%	6	\$14.4	0.81%	71	\$23.6	0.93%	101	\$7.3	1.43%	35	\$0.9	2.88%	3	-	-	-	\$133.4	0.44%	1,217	\$17.9	0.65%	96
2005	\$73.9	0.82%	381	\$17.9	0.65%	96	\$15.7	0.98%	87	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2004 and Earlier	\$120.3	0.44%	1,077	\$9.9	0.41%	101	\$2.6	0.42%	26	\$0.2	0.35%	3	\$0.2	0.39%	5	\$0.1	1.14%	3	\$0.1	1.55%	2	\$133.4	0.44%	1,217	\$107.5	0.80%	564
ARMs: Interest Only																											
2009	\$1.0	0.02%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.02%	5	
2008	\$3.8	0.46%	13	\$39.3	0.75%	120	\$36.2	0.70%	116	\$10.4	0.96%	35	\$0.5	2.15%	3	-	-	-	\$0.3	2.79%	1	\$90.5	0.73%	288	\$272.6	1.72%	1,014
2007	\$8.9	1.09%	33	\$5.3	1.94%	17	\$42.6	1.26%	161	\$177.5	1.81%	652	\$30.4	2.30%	117	\$5.8	3.26%	25	\$2.1	3.01%	9	\$215.3	1.53%	876	\$41.7	0.56%	212
2006	\$10.8	0.96%	47	\$3.1	0.97%	16	\$37.5	1.27%	141	\$102.5	1.56%	418	\$60.3	1.97%	250	\$0.8	2.62%	3	\$0.3	100.00%	1	\$158.4	1.04%	700	\$158.4	1.04%	700
2005	\$92.4	1.07%	414	\$35.9	1.08%	155	\$27.3	0.87%	117	\$2.8	1.43%	14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2004 and Earlier	\$38.2	0.60%	193	\$2.4	0.36%	14	\$0.9	0.25%	4	\$0.2	1.67%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Conventional ARMs Total*																											
	\$421.4	0.41%	2,466	\$141.7	0.68%	625	\$223.0	0.91%	901	\$343.8	1.50%	1,351	\$107.1	1.97%	452	\$8.8	2.98%	42	\$4.6	3.93%	22	\$1,250.4	0.71%	5,859	\$1,250.4	0.71%	5,859
Other																											
2010	-	-	-	-	-	-	\$0.6	0.05%	3	\$0.3	0.08%	2	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.03%	5	
2009	\$0.2	0.12%	2	\$3.1	0.85%	14	\$9.8	1.60%	51	\$12.8	2.95%	78	\$21.2	7.46%	107	\$34.0	15.61%	138	\$23.5	22.07%	82	\$104.5	4.82%	472	\$104.5	4.82%	472
2008	-	-	-	\$0.3	0.14%	3	\$2.6	0.40%	23	\$4.3	0.82%	37	\$4.3	1.80%	34	\$0.9	3.18%	9	\$2.7	37.23%	14	\$15.1	0.89%	120	\$15.1	0.89%	120
2007	\$0.2	0.21%	2	\$0.7	0.33%	6	\$4.5	0.38%	39	\$6.2	0.52%	56	\$12.3	3.74%	97	\$3.7	6.52%	34	\$1.2	5.63%	14	\$28.8	0.94%	248	\$28.8	0.94%	248
2006	\$0.8	0.91%	6	\$1.3	0.49%	11	\$3.1	0.41%	22	\$4.2	0.73%	27	\$0.8	1.09%	8	\$0.1	1.50%	1	-	-	-	\$10.4	0.58%	75	\$10.4	0.58%	75
2005	\$0.4	0.22%	4	\$0.9	0.16%	6	\$1.3	0.40%	10	\$1.1	2.19%	9	\$1.2	2.90%	12	\$0.4	3.72%	3	\$0.2	1.42%	5	\$5.3	0.45%	49	\$5.3	0.45%	49
2004 and Earlier	\$1.8	0.26%	13	\$1.5	0.20%	10	\$5.1	0.28%	42	\$2.9	0.35%	26	\$2.5	0.64%	35	\$8.9	2.73%	128	\$18.4	3.18%	376	\$41.1	0.77%	630	\$41.1	0.77%	630
Other Total*																											
	\$3.3	0.15%	27	\$7.8	0.25%	50	\$27.0	0.40%	190	\$31.8	0.80%	235	\$42.3	3.12%	293	\$48.1	7.42%	313	\$45.9	6.29%	491	\$206.2	1.10%	1,599	\$206.2	1.10%	1,599
Total MBS 4+*																											
	\$462.5	0.12%	2,740	\$352.7	0.06%	1,924	\$1,176.3	0.21%	6,357	\$2,442.6	0.46%	13,003	\$2,570.6	0.78%	14,508	\$1,039.7	1.04%	7,106	\$499.6	1.36%	4,448	\$8,544.0	0.34%	50,086	\$8,544.0	0.34%	50,086

*Some UPB totals may not foot due to rounding.