

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 October 31, 2011

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	-	-	-	-	-	-	\$1.0	1.09%	2	\$0.6	0.40%	2	\$1.9	0.81%	8	\$1.5	0.90%	9	\$0.2	0.68%	1	\$5.2	0.74%	22		
2008	-	-	-	-	-	-	\$1.5	0.96%	6	\$4.2	1.04%	20	\$6.2	1.81%	26	\$1.9	2.21%	8	\$0.6	2.71%	2	\$14.4	1.40%	62		
2007	-	-	-	-	-	-	\$0.9	1.09%	3	\$7.7	1.08%	38	\$13.8	1.02%	66	\$5.7	1.33%	30	\$2.6	3.97%	14	\$30.7	1.16%	151		
2006	-	-	-	-	-	-	-	-	-	\$0.8	1.18%	4	\$1.6	1.01%	7	\$0.9	1.44%	7	-	-	-	\$3.4	1.12%	18		
30 Year (CL-prefix)																										
2011	\$4.7	0.00%	24	\$15.9	0.02%	78	\$10.6	0.04%	61	\$1.5	0.08%	11	\$0.7	0.32%	4	\$0.6	0.38%	3	\$0.2	0.39%	2	\$34.2	0.02%	183		
2010	\$14.0	0.01%	63	\$45.5	0.04%	201	\$90.2	0.16%	401	\$13.8	0.28%	79	\$3.0	0.80%	25	\$1.1	0.92%	14	\$0.6	1.01%	5	\$168.2	0.05%	788		
2009	\$29.9	0.03%	138	\$131.6	0.06%	596	\$101.7	0.15%	542	\$60.5	0.29%	410	\$58.2	0.54%	436	\$28.8	0.66%	254	\$15.9	0.85%	145	\$426.5	0.10%	2,521		
2008	\$0.4	0.47%	1	\$9.0	0.15%	37	\$124.4	0.32%	563	\$269.4	0.44%	1,298	\$214.5	0.65%	1,173	\$79.2	0.93%	515	\$42.1	1.38%	307	\$739.0	0.49%	3,894		
2007	\$0.7	0.38%	3	\$1.9	0.28%	9	\$48.2	0.52%	224	\$289.1	0.57%	1,410	\$465.0	0.79%	2,555	\$164.5	1.05%	1,119	\$76.6	1.44%	586	\$1,046.0	0.74%	5,906		
2006	\$0.5	0.88%	5	\$0.9	0.39%	7	\$26.9	0.41%	131	\$125.6	0.54%	628	\$293.8	0.72%	1,677	\$144.1	0.91%	991	\$27.4	1.10%	241	\$619.3	0.69%	3,680		
2005	\$0.2	0.17%	2	\$11.4	0.24%	57	\$170.0	0.35%	910	\$230.6	0.53%	1,457	\$76.9	0.74%	613	\$16.0	1.22%	150	\$5.8	1.11%	67	\$510.8	0.47%	3,256		
2004 and Earlier	\$0.3	0.10%	3	\$17.7	0.12%	112	\$151.9	0.18%	1,058	\$267.0	0.26%	2,033	\$132.4	0.34%	1,229	\$58.7	0.34%	686	\$45.3	0.39%	769	\$673.4	0.25%	5,890		
20 Year (CT-prefix)																										
2011	-	-	-	\$0.2	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	1
2010	\$2.1	0.01%	9	\$3.1	0.03%	18	\$1.3	0.11%	8	\$0.2	1.16%	1	-	-	-	-	-	-	-	-	-	-	-	\$6.8	0.02%	36
2009	\$0.8	0.02%	4	\$4.3	0.05%	25	\$2.6	0.13%	19	\$0.5	0.13%	4	\$0.2	0.17%	1	-	-	-	-	-	-	-	-	\$8.4	0.05%	53
2008	-	-	-	-	-	-	\$5.2	0.28%	27	\$3.4	0.24%	24	\$3.4	0.68%	29	\$0.6	0.93%	7	\$0.2	1.02%	2	\$12.8	0.32%	89		
2007	-	-	-	-	-	-	\$0.7	0.29%	3	\$3.5	0.26%	27	\$3.0	0.37%	40	\$0.6	0.29%	6	\$0.2	0.48%	2	\$9.9	0.31%	78		
2006	\$0.1	3.97%	1	\$0.4	2.52%	2	\$0.7	0.33%	5	\$2.7	0.37%	20	\$4.7	0.46%	34	\$1.0	0.50%	10	\$0.2	1.66%	4	\$9.9	0.45%	76		
2005	-	-	-	\$0.2	0.08%	2	\$3.8	0.18%	31	\$3.5	0.29%	34	\$0.8	0.40%	8	-	-	-	-	-	-	-	-	\$8.3	0.21%	75
2004 and Earlier	-	-	-	\$1.4	0.08%	11	\$6.4	0.11%	56	\$6.4	0.15%	68	\$1.6	0.13%	27	\$1.3	0.22%	24	\$1.4	0.67%	43	\$18.6	0.13%	229		
15 & 10 Year (CI & CN-prefixes)																										
2011	\$1.0	0.00%	8	\$0.1	0.00%	2	\$0.1	0.03%	2	-	-	-	-	-	-	\$0.1	0.69%	2	-	-	-	-	-	\$1.4	0.00%	14
2010	\$7.5	0.01%	47	\$2.7	0.03%	18	\$0.4	0.07%	3	\$0.1	0.06%	2	-	-	-	-	-	-	-	-	-	-	-	\$10.6	0.01%	70
2009	\$4.7	0.01%	34	\$7.7	0.04%	82	\$3.6	0.07%	51	\$1.7	0.12%	23	\$1.5	0.21%	27	\$0.3	0.18%	7	\$0.4	0.65%	5	\$19.8	0.03%	229		
2008	\$0.7	0.08%	4	\$8.5	0.10%	56	\$9.1	0.13%	71	\$6.0	0.18%	65	\$4.6	0.38%	57	\$1.5	0.53%	25	\$0.4	1.89%	10	\$30.6	0.15%	288		
2007	-	-	-	\$0.3	0.07%	4	\$4.3	0.20%	31	\$6.8	0.20%	54	\$7.4	0.31%	77	\$1.5	0.50%	27	\$0.5	1.16%	6	\$20.9	0.24%	199		
2006	-	-	-	\$1.0	0.21%	10	\$2.0	0.14%	23	\$4.4	0.17%	49	\$6.4	0.30%	68	\$0.8	0.60%	7	\$0.1	0.33%	1	\$14.6	0.21%	158		
2005	\$0.6	0.07%	9	\$3.7	0.11%	38	\$7.8	0.15%	95	\$4.4	0.23%	64	\$1.9	0.87%	31	\$0.1	0.44%	2	\$0.1	2.16%	1	\$18.5	0.16%	240		
2004 and Earlier	\$4.6	0.05%	63	\$17.2	0.06%	232	\$17.8	0.07%	289	\$7.9	0.10%	146	\$4.0	0.11%	90	\$1.3	0.12%	40	\$1.1	0.30%	54	\$54.0	0.07%	914		
High Balance (CK-prefix)																										
2010	\$0.6	0.01%	1	\$1.8	0.02%	4	\$2.1	0.05%	4	\$0.4	0.16%	1	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.02%	10
2009	-	-	-	\$1.0	0.02%	2	\$1.2	0.03%	3	\$3.1	0.33%	6	\$2.6	0.83%	5	\$0.6	0.86%	1	-	-	-	-	-	\$8.6	0.08%	17
2008	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.18%	1	-	-	-	-	-	-	-	-	\$0.6	0.08%	1
Interest Only (all "N"- prefixes)																										
2009	-	-	-	-	-	-	\$0.4	0.91%	1	\$0.1	0.46%	1	\$0.3	2.43%	1	-	-	-	-	-	-	-	-	\$0.8	0.68%	3
2008	-	-	-	-	-	-	\$1.8	0.80%	6	\$14.0	0.98%	52	\$15.0	1.00%	56	\$4.4	1.17%	16	\$1.2	2.69%	5	\$36.5	1.02%	135		
2007	-	-	-	-	-	-	\$3.7	1.26%	13	\$47.1	1.13%	180	\$110.9	1.32%	456	\$34.8	1.50%	157	\$10.6	2.19%	52	\$207.1	1.32%	858		
2006	-	-	-	-	-	-	\$1.3	0.84%	5	\$14.8	0.80%	60	\$56.0	1.18%	238	\$23.5	1.54%	109	\$2.5	1.12%	16	\$98.0	1.15%	428		
2005	-	-	-	-	-	-	\$0.7	0.35%	3	\$5.6	0.97%	24	\$3.0	1.22%	16	\$0.1	0.69%	1	-	-	-	-	-	\$9.4	0.89%	44
2004 and Earlier	-	-	-	-	-	-	\$0.2	0.95%	1	-	-	-	\$0.9	1.89%	5	-	-	-	-	-	-	-	-	\$1.2	0.73%	6
Prepayment Premiums (all "K"- prefixes)																										
2008	-	-	-	-	-	-	-	-	-	\$0.3	0.57%	1	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.20%	1
2007	-	-	-	-	-	-	\$0.4	3.87%	2	\$1.0	1.92%	5	\$1.1	0.65%	6	\$1.3	1.42%	11	\$0.1	0.42%	1	\$4.0	1.10%	25		
2006	-	-	-	-	-	-	\$0.2	1.05%	1	-	-	-	\$0.5	1.19%	4	\$0.9	1.96%	6	\$0.3	1.63%	1	\$1.8	1.33%	12		
2005	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	1.31%	2	-	-	-	-	-	-	-	-	\$0.4	0.56%	2
2004 and Earlier	-	-	-	\$0.1	0.11%	2	\$0.6	0.21%	7	\$1.6	0.25%	11	\$2.7	0.44%	22	\$1.5	0.28%	18	\$2.4	0.91%	40	\$9.0	0.36%	100		
Total of Above Categories*	\$73.4	0.01%	419	\$287.9	0.05%	1,606	\$805.9	0.20%	4,661	\$1,410.3	0.40%	8,312	\$1,503.6	0.66%	9,120	\$579.0	0.81%	4,262	\$239.0	0.88%	2,382	\$4,899.1	0.21%	30,762		

*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 October 31, 2011 (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																												
2011	\$2.2	0.01%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.01%	8	
2010	\$5.5	0.03%	22	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.5	0.03%	22	
2009	\$7.7	0.10%	33	\$0.7	0.47%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.4	0.11%	37	
2008	\$7.1	0.23%	41	\$17.8	0.72%	67	\$8.2	0.56%	31	\$1.7	0.98%	6	\$0.2	1.76%	1	-	-	-	\$0.3	15.40%	2	\$35.3	0.49%	148				
2007	\$7.9	0.46%	48	\$0.3	0.11%	3	\$17.5	1.10%	70	\$9.0	0.69%	50	\$3.2	1.15%	18	\$0.4	1.72%	4	\$0.0	0.28%	1	\$38.4	0.73%	194				
2006	\$43.3	0.97%	193	\$0.4	0.41%	2	\$1.2	0.38%	7	\$4.6	0.85%	23	\$1.4	0.71%	9	-	-	-	-	-	-	\$50.9	0.91%	234				
2005	\$45.3	0.51%	257	\$4.5	0.49%	30	\$6.1	0.94%	34	-	-	-	\$0.1	8.90%	1	-	-	-	-	-	-	\$56.0	0.53%	322				
2004 and Earlier	\$64.5	0.27%	633	\$2.0	0.29%	24	\$0.4	0.21%	6	-	-	-	-	-	-	-	-	-	-	-	-	\$66.9	0.27%	663				
ARMs: Interest Only																												
2011	\$0.2	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.01%	1	
2010	\$1.0	0.02%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.02%	3	
2009	\$2.0	0.05%	7	\$0.8	0.33%	3	\$0.4	0.34%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.08%	11	
2008	\$4.3	0.42%	15	\$21.3	0.59%	68	\$21.4	0.65%	75	\$6.4	0.98%	26	\$0.6	3.57%	2	-	-	-	-	-	-	\$54.0	0.63%	186				
2007	\$8.3	0.60%	31	\$0.9	0.56%	3	\$29.7	1.39%	106	\$90.3	1.46%	348	\$11.2	1.60%	48	\$1.8	1.60%	7	\$0.3	0.76%	1	\$142.6	1.33%	544				
2006	\$40.9	0.67%	174	\$0.7	0.85%	3	\$9.1	1.37%	33	\$21.4	1.03%	94	\$10.0	1.20%	42	-	-	-	-	-	-	\$82.1	0.84%	346				
2005	\$49.4	0.53%	236	\$8.7	0.83%	39	\$13.2	0.83%	57	\$0.7	0.71%	3	-	-	-	-	-	-	-	-	-	\$72.0	0.60%	335				
2004 and Earlier	\$16.8	0.30%	86	\$1.3	0.40%	6	\$0.6	0.32%	3	\$0.1	1.17%	1	-	-	-	-	-	-	-	-	-	\$18.8	0.30%	96				
Conventional ARMs Total*	\$306.4	0.23%	1,788	\$59.4	0.59%	252	\$107.8	0.88%	423	\$134.2	1.21%	551	\$26.8	1.28%	121	\$2.2	1.46%	11	\$0.7	0.97%	4	\$637.6	0.38%	3,150				
Other																												
2011	\$0.2	0.00%	2	\$2.1	0.06%	12	\$2.7	0.11%	15	\$0.2	0.19%	2	\$0.3	0.66%	4	\$0.1	0.13%	1	\$0.5	1.79%	7	\$6.0	0.06%	43				
2010	\$1.4	0.06%	7	\$4.0	0.28%	18	\$9.1	0.50%	42	\$2.0	0.48%	15	\$1.3	0.52%	18	\$1.1	0.70%	17	\$1.6	0.88%	32	\$20.3	0.31%	149				
2009	\$0.4	0.33%	3	\$5.9	2.30%	31	\$16.4	3.36%	86	\$14.1	4.25%	97	\$16.3	8.51%	107	\$14.7	10.23%	102	\$10.5	14.79%	60	\$78.4	4.87%	486				
2008	-	-	-	\$0.3	0.15%	2	\$2.5	0.55%	19	\$4.8	1.23%	39	\$2.3	1.35%	23	\$0.3	1.55%	6	\$0.3	6.97%	6	\$10.5	0.86%	95				
2007	\$0.2	0.29%	3	\$0.5	0.31%	5	\$3.9	0.47%	32	\$4.6	0.53%	40	\$7.8	3.20%	65	\$1.8	4.38%	21	\$1.0	6.45%	15	\$19.8	0.89%	181				
2006	\$0.6	0.77%	3	\$1.4	0.62%	12	\$2.8	0.52%	25	\$4.4	1.09%	37	\$0.7	1.25%	8	\$0.1	3.30%	2	\$0.1	2.86%	1	\$10.1	0.78%	88				
2005	\$0.4	0.36%	5	\$0.4	0.10%	4	\$0.6	0.26%	6	\$1.5	3.84%	12	\$0.4	1.37%	5	\$0.3	4.32%	4	\$0.2	1.81%	5	\$3.8	0.47%	41				
2004 and Earlier	\$0.3	0.37%	5	\$0.3	0.10%	5	\$2.4	0.20%	20	\$1.9	0.32%	23	\$2.8	0.97%	37	\$8.3	3.10%	121	\$18.0	3.77%	373	\$33.9	1.05%	584				
Other Total*	\$3.3	0.05%	28	\$14.7	0.23%	89	\$40.4	0.50%	245	\$33.6	1.06%	265	\$32.0	2.50%	267	\$26.7	3.91%	274	\$32.1	4.09%	499	\$182.9	0.68%	1,667				
Total MBS 4+*	\$383.1	0.05%	2,235	\$362.0	0.06%	1,947	\$954.1	0.22%	5,329	\$1,578.1	0.43%	9,128	\$1,562.4	0.68%	9,508	\$608.0	0.84%	4,547	\$271.8	0.97%	2,885	\$5,719.7	0.23%	35,579				

*Some UPB totals may not foot due to rounding.