

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, 2012

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	-	-	-	-	-	-	\$0.6	0.79%	1	\$1.0	0.86%	5	\$1.4	0.84%	5	\$2.0	1.51%	7	-	-	-	\$5.0	0.92%	18			
2008	-	-	-	-	-	-	\$0.3	0.27%	2	\$2.3	0.79%	10	\$1.8	0.73%	9	\$1.0	1.68%	6	\$0.4	2.39%	2	\$5.7	0.78%	29			
2007	-	-	-	-	-	-	\$0.5	0.75%	3	\$4.2	0.80%	22	\$9.8	0.98%	48	\$3.7	1.14%	21	\$0.3	0.60%	2	\$18.4	0.94%	96			
2006	-	-	-	-	-	-	-	-	-	\$0.2	0.46%	1	\$1.0	0.87%	4	\$0.4	0.75%	3	-	-	-	\$1.6	0.73%	8			
30 Year (CL-prefix)																											
2012	\$6.7	0.00%	36	\$2.8	0.03%	15	\$1.4	0.12%	8	\$2.1	0.80%	8	\$0.6	0.32%	2	\$0.2	0.17%	1	\$0.1	0.25%	1	\$13.7	0.00%	71			
2011	\$18.6	0.01%	85	\$39.6	0.05%	199	\$28.9	0.11%	142	\$3.6	0.20%	25	\$1.4	0.26%	12	\$0.9	0.37%	9	\$0.3	0.17%	5	\$93.2	0.04%	477			
2010	\$23.2	0.02%	99	\$57.9	0.06%	267	\$79.1	0.17%	379	\$13.9	0.32%	77	\$2.1	0.67%	16	\$0.7	0.69%	8	\$0.3	0.66%	3	\$177.1	0.07%	849			
2009	\$26.3	0.04%	123	\$101.2	0.07%	485	\$77.0	0.15%	422	\$43.6	0.27%	320	\$31.8	0.38%	257	\$13.4	0.39%	141	\$10.0	0.67%	96	\$303.4	0.10%	1,844			
2008	\$0.3	0.40%	1	\$11.5	0.30%	48	\$76.2	0.30%	353	\$166.7	0.40%	852	\$123.6	0.52%	717	\$44.3	0.68%	297	\$23.8	1.00%	192	\$446.4	0.43%	2,460			
2007	\$1.2	0.78%	5	\$1.1	0.23%	5	\$26.9	0.42%	128	\$173.4	0.49%	862	\$285.9	0.66%	1,638	\$99.3	0.83%	689	\$44.6	1.06%	359	\$632.4	0.62%	3,686			
2006	-	-	-	\$0.4	0.23%	2	\$14.9	0.32%	75	\$80.4	0.49%	424	\$173.7	0.58%	1,027	\$83.9	0.69%	605	\$20.2	1.01%	169	\$373.5	0.57%	2,302			
2005	-	-	-	\$9.8	0.31%	49	\$112.4	0.32%	621	\$138.6	0.42%	916	\$51.1	0.61%	424	\$8.8	0.81%	88	\$3.9	0.89%	49	\$324.7	0.40%	2,147			
2004 and Earlier	\$0.2	0.09%	2	\$11.3	0.11%	76	\$100.4	0.17%	732	\$165.8	0.22%	1,338	\$80.3	0.26%	772	\$36.0	0.26%	420	\$31.9	0.32%	557	\$425.8	0.21%	3,897			
20 Year (CT-prefix)																											
2012	\$0.3	0.00%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	3	
2011	\$1.0	0.00%	6	\$1.3	0.03%	8	\$0.6	0.12%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.01%	16	
2010	\$0.7	0.01%	4	\$3.0	0.04%	19	\$0.8	0.08%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.4	0.02%	29	
2009	\$0.4	0.01%	2	\$3.1	0.05%	19	\$0.6	0.05%	4	-	-	-	\$0.2	0.26%	1	\$0.1	1.03%	1	-	-	-	-	-	\$4.5	0.04%	27	
2008	-	-	-	-	-	-	\$2.1	0.17%	16	\$1.1	0.11%	9	\$1.3	0.36%	10	\$0.3	0.56%	3	\$0.0	0.11%	1	\$4.8	0.18%	39			
2007	-	-	-	-	-	-	\$0.1	0.08%	1	\$3.5	0.37%	23	\$3.2	0.31%	31	\$0.3	0.20%	4	\$0.1	0.30%	2	\$7.2	0.31%	61			
2006	\$0.1	4.02%	1	-	-	-	\$0.7	0.49%	6	\$1.4	0.25%	11	\$2.2	0.29%	20	\$0.5	0.30%	5	-	-	-	\$4.8	0.29%	43			
2005	-	-	-	\$0.4	0.20%	2	\$2.7	0.17%	25	\$2.6	0.27%	22	\$0.8	0.48%	12	-	-	-	-	-	-	\$6.5	0.22%	61			
2004 and Earlier	-	-	-	\$1.0	0.08%	8	\$4.6	0.11%	48	\$4.9	0.15%	64	\$0.9	0.10%	20	\$0.8	0.18%	16	\$0.7	0.41%	25	\$13.0	0.12%	181			
15 & 10 Year (CI & CN-prefixes)																											
2012	\$2.5	0.00%	14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.00%	14	
2011	\$5.8	0.01%	44	\$1.0	0.04%	13	\$0.2	0.11%	3	-	-	-	-	-	-	\$0.1	0.44%	2	-	-	-	-	-	\$7.1	0.01%	62	
2010	\$8.8	0.01%	65	\$3.8	0.06%	28	\$0.3	0.09%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$12.9	0.02%	98	
2009	\$4.0	0.01%	32	\$4.6	0.03%	46	\$2.3	0.06%	34	\$1.2	0.11%	17	\$0.5	0.09%	13	\$0.1	0.13%	6	-	-	-	-	-	\$12.7	0.03%	148	
2008	\$0.2	0.03%	3	\$4.3	0.08%	30	\$6.1	0.13%	53	\$3.9	0.16%	47	\$2.4	0.26%	32	\$0.6	0.28%	11	\$0.2	1.16%	6	\$17.8	0.13%	182			
2007	\$0.1	0.22%	1	\$0.5	0.14%	5	\$1.5	0.10%	13	\$5.0	0.21%	49	\$4.1	0.22%	47	\$0.7	0.27%	17	\$0.1	0.33%	2	\$11.9	0.19%	134			
2006	\$0.2	0.40%	2	\$0.7	0.20%	7	\$1.1	0.11%	16	\$2.8	0.15%	31	\$3.6	0.22%	46	\$0.3	0.31%	4	\$0.0	0.16%	1	\$8.8	0.17%	107			
2005	\$0.4	0.07%	6	\$2.3	0.10%	28	\$4.2	0.11%	58	\$2.4	0.16%	38	\$1.1	0.64%	15	-	-	-	\$0.0	0.74%	1	\$10.5	0.12%	146			
2004 and Earlier	\$2.3	0.04%	38	\$8.8	0.04%	153	\$13.7	0.07%	220	\$4.9	0.08%	100	\$2.3	0.09%	67	\$0.9	0.12%	45	\$0.6	0.25%	41	\$33.5	0.06%	664			
High Balance (CK-prefix)																											
2010	\$0.5	0.01%	1	\$2.4	0.03%	5	\$1.0	0.04%	2	\$0.6	0.37%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$4.6	0.03%	9
2009	-	-	-	\$0.4	0.01%	1	\$1.5	0.06%	3	\$0.5	0.09%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.04%	5
2008	-	-	-	-	-	-	-	-	-	\$0.9	0.51%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.20%	2
Interest Only (all "N"- prefixes)																											
2008	-	-	-	-	-	-	\$1.1	0.68%	3	\$7.6	0.75%	29	\$10.0	0.94%	38	\$1.9	0.72%	8	\$0.7	1.89%	4	\$21.3	0.84%	82			
2007	-	-	-	-	-	-	\$1.1	0.50%	3	\$28.5	0.93%	109	\$63.5	1.02%	261	\$21.2	1.25%	96	\$4.0	1.14%	20	\$118.3	1.02%	489			
2006	-	-	-	-	-	-	\$0.5	0.47%	2	\$12.5	0.91%	51	\$32.0	0.90%	137	\$12.3	1.06%	61	\$1.4	0.86%	8	\$58.7	0.92%	259			
2005	-	-	-	-	-	-	\$0.7	0.47%	4	\$4.1	0.94%	19	\$1.5	0.80%	6	-	-	-	-	-	-	-	-	-	\$6.3	0.78%	29
2004 and Earlier	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.47%	1	-	-	-	-	-	-	-	-	-	\$0.2	0.15%	1
Prepayment Premiums (all "K"- prefixes)																											
2008	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	1.35%	1	-	-	-	-	-	-	-	-	-	\$0.2	0.21%	1
2007	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	1.09%	9	\$0.9	1.16%	6	\$0.2	0.55%	2	\$2.6	0.86%	17			
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.36%	1	\$0.4	1.09%	3	-	-	-	-	-	-	\$0.6	0.49%	4
2004 and Earlier	-	-	-	\$0.2	0.26%	3	\$0.7	0.29%	5	\$0.7	0.15%	7	\$1.1	0.23%	13	\$1.4	0.33%	21	\$1.3	0.56%	24	\$5.4	0.27%	73			
Total of Above Categories*	\$103.8	0.01%	573	\$273.4	0.06%	1,521	\$566.9	0.18%	3,398	\$884.8	0.35%	5,490	\$897.3	0.52%	5,712	\$337.2	0.60%	2,604	\$145.0	0.66%	1,572	\$3,208.5	0.14%	20,870			

*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, 2012 (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			
Conventional ARMs																											
ARMs: Amortizing																											
2012	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1
2011	\$7.4	0.03%	27	-	-	-	\$0.1	1.83%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.5	0.03%	28
2010	\$6.3	0.04%	28	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.3	0.04%	28
2009	\$4.8	0.08%	23	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.8	0.08%	23
2008	\$3.7	0.14%	20	\$5.7	0.34%	24	\$5.5	0.59%	22	\$0.7	0.55%	3	\$0.3	2.37%	1	-	-	-	-	-	-	-	-	-	\$15.8	0.29%	70
2007	\$7.6	0.35%	38	\$5.1	0.53%	23	\$1.9	0.73%	7	\$4.9	0.77%	26	\$1.0	0.69%	5	\$0.2	2.55%	1	-	-	-	-	-	-	\$20.8	0.50%	100
2006	\$18.2	0.44%	93	-	-	-	\$0.1	0.10%	1	\$1.5	0.45%	8	\$1.3	0.87%	7	-	-	-	-	-	-	-	-	-	\$21.1	0.45%	109
2005	\$26.5	0.31%	157	\$0.6	0.25%	3	\$0.2	0.09%	1	\$0.1	0.51%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$27.4	0.30%	162
2004 and Earlier	\$52.0	0.24%	531	\$0.7	0.21%	20	\$0.5	0.34%	5	-	-	-	\$0.0	0.06%	1	\$0.0	0.35%	1	-	-	-	-	-	-	\$53.2	0.24%	558
ARMs: Interest Only																											
2010	\$1.4	0.03%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.03%	7
2009	\$1.9	0.06%	8	\$0.5	0.27%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.07%	10
2008	\$5.6	0.60%	20	\$16.8	0.60%	56	\$17.0	0.74%	56	\$4.5	0.97%	14	\$0.2	1.93%	1	-	-	-	-	-	-	-	-	-	\$44.2	0.68%	147
2007	\$21.8	0.50%	85	\$3.0	2.22%	10	\$6.5	0.68%	25	\$24.8	0.98%	94	\$2.0	0.61%	9	\$0.4	1.65%	1	\$0.1	4.69%	1	-	-	-	\$58.5	0.70%	225
2006	\$34.5	0.54%	142	\$0.3	2.31%	1	\$1.9	0.78%	7	\$10.0	1.04%	36	\$5.8	0.98%	25	\$0.2	2.86%	1	-	-	-	-	-	-	\$52.8	0.64%	212
2005	\$41.5	0.46%	197	\$1.9	0.69%	8	\$6.8	0.72%	30	\$0.4	0.65%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$50.6	0.49%	238
2004 and Earlier	\$14.0	0.27%	75	\$0.8	0.50%	5	\$0.9	0.63%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$15.7	0.29%	84
Conventional ARMs Total*																											
	\$247.3	0.17%	1,452	\$35.3	0.51%	152	\$41.3	0.65%	159	\$46.9	0.91%	185	\$10.7	0.84%	49	\$0.8	1.66%	4	\$0.1	1.19%	1	\$382.5	0.24%	2,002			
Other																											
2012	\$3.1	0.01%	15	-	-	-	\$0.2	0.48%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.3	0.01%	16
2011	\$3.7	0.08%	17	\$11.2	0.29%	53	\$7.8	0.31%	45	\$1.4	0.90%	11	\$0.7	1.18%	8	\$0.2	0.58%	2	\$0.5	2.22%	8	\$25.4	0.23%	144	\$25.4	0.23%	144
2010	\$2.6	0.14%	13	\$5.3	0.41%	29	\$9.4	0.57%	54	\$2.9	0.78%	21	\$0.8	0.43%	12	\$0.8	0.63%	13	\$0.7	0.47%	17	\$22.5	0.40%	159	\$22.5	0.40%	159
2009	\$0.7	0.70%	6	\$3.8	1.86%	21	\$14.0	3.43%	91	\$11.7	4.40%	88	\$11.9	7.60%	89	\$14.6	12.31%	100	\$9.0	14.88%	57	\$65.7	4.99%	452	\$65.7	4.99%	452
2008	-	-	-	\$0.2	0.17%	3	\$1.3	0.39%	12	\$3.2	1.04%	31	\$2.9	2.13%	28	\$0.6	3.64%	8	\$0.3	8.13%	4	\$8.5	0.91%	86	\$8.5	0.91%	86
2007	\$0.2	0.50%	1	\$0.3	0.22%	3	\$3.0	0.48%	24	\$3.8	0.57%	35	\$5.1	2.61%	50	\$1.2	3.50%	18	\$0.9	7.12%	14	\$14.6	0.86%	145	\$14.6	0.86%	145
2006	\$0.3	0.56%	4	\$1.0	0.53%	10	\$2.1	0.56%	18	\$2.3	0.79%	19	\$0.6	1.42%	5	\$0.6	13.78%	5	\$0.1	3.11%	1	\$7.1	0.73%	62	\$7.1	0.73%	62
2005	\$0.2	0.24%	2	\$0.3	0.10%	3	\$0.4	0.29%	3	\$1.0	3.09%	6	\$0.5	2.00%	5	\$0.3	5.23%	3	\$0.4	5.45%	12	\$3.1	0.57%	34	\$3.1	0.57%	34
2004 and Earlier	\$0.1	0.16%	4	\$0.7	0.33%	7	\$1.3	0.14%	11	\$2.0	0.45%	20	\$1.8	0.76%	28	\$7.9	3.47%	124	\$19.2	4.62%	388	\$33.0	1.31%	582	\$33.0	1.31%	582
Other Total*																											
	\$10.8	0.03%	62	\$22.6	0.26%	129	\$39.5	0.57%	259	\$28.4	1.11%	231	\$24.4	2.31%	225	\$26.3	4.53%	273	\$31.0	4.58%	501	\$183.2	0.32%	1,680	\$183.2	0.32%	1,680
Total MBS 4+*																											
	\$361.9	0.03%	2,087	\$331.4	0.07%	1,802	\$647.8	0.20%	3,816	\$960.1	0.37%	5,906	\$932.4	0.54%	5,986	\$364.4	0.64%	2,881	\$176.2	0.77%	2,074	\$3,774.2	0.15%	24,552	\$3,774.2	0.15%	24,552

*Some UPB totals may not foot due to rounding.