

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 November 30, 2010

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 Fixed Rate																								
40 Year (CZ-prefix)																								
2009	-	-	-	-	-	-	\$0.4	0.35%	2	\$2.4	1.32%	11	\$2.5	0.86%	12	\$4.4	2.03%	22	\$0.6	2.19%	5	\$10.3	1.19%	52
2008	-	-	-	\$0.4	2.31%	1	\$1.3	0.68%	6	\$4.5	0.84%	20	\$9.0	1.94%	38	\$3.1	2.65%	12	\$0.5	1.61%	2	\$18.8	1.39%	79
2007	-	-	-	-	-	-	\$0.6	0.60%	3	\$10.8	1.20%	47	\$23.5	1.35%	115	\$12.0	2.13%	63	\$3.4	3.92%	17	\$50.3	1.48%	245
2006	-	-	-	-	-	-	-	-	-	\$1.0	1.08%	4	\$2.4	1.14%	11	\$1.3	1.54%	6	-	-	-	\$4.7	1.19%	21
30 Year (CL-prefix)																								
2010	\$0.4	0.00%	1	\$15.2	0.01%	70	\$37.6	0.06%	157	\$6.1	0.11%	33	\$1.2	0.27%	11	\$0.4	0.29%	6	\$0.1	0.10%	1	\$61.0	0.02%	279
2009	\$21.9	0.02%	94	\$105.9	0.04%	484	\$118.5	0.15%	628	\$88.6	0.34%	592	\$104.7	0.77%	763	\$54.6	1.02%	472	\$31.7	1.37%	272	\$25.9	0.11%	3,305
2008	\$0.7	0.36%	1	\$16.0	0.20%	61	\$185.9	0.35%	791	\$377.3	0.45%	1,766	\$355.0	0.80%	1,834	\$136.4	1.23%	814	\$78.1	1.96%	555	\$1,149.1	0.56%	5,822
2007	\$0.7	0.35%	5	\$4.5	0.57%	20	\$59.7	0.49%	276	\$444.4	0.65%	2,037	\$752.6	0.97%	3,976	\$285.5	1.42%	1,825	\$159.3	2.33%	1,128	\$1,706.8	0.91%	9,267
2006	\$0.5	0.75%	5	\$0.7	0.23%	4	\$44.8	0.51%	207	\$206.2	0.65%	1,003	\$439.2	0.81%	2,415	\$230.8	1.14%	1,550	\$51.9	1.67%	403	\$974.0	0.82%	5,587
2005	\$0.2	0.14%	2	\$17.2	0.28%	86	\$215.1	0.34%	1,116	\$312.5	0.57%	1,901	\$125.4	0.99%	960	\$24.6	1.57%	221	\$9.4	1.48%	103	\$704.4	0.51%	4,389
2004 and Earlier	\$0.8	0.25%	8	\$21.7	0.11%	149	\$192.0	0.18%	1,283	\$331.4	0.25%	2,439	\$184.4	0.37%	1,624	\$84.5	0.39%	929	\$67.7	0.48%	1,054	\$882.5	0.25%	7,486
20 Year (CT-prefix)																								
2010	\$0.4	0.00%	1	\$0.5	0.01%	3	\$0.4	0.03%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.00%	8
2009	\$1.1	0.02%	5	\$2.8	0.02%	19	\$1.7	0.08%	12	\$0.8	0.13%	4	\$1.0	0.78%	4	-	-	-	\$0.2	63.58%	1	\$7.5	0.04%	45
2008	-	-	-	\$0.2	0.09%	1	\$5.3	0.19%	27	\$2.6	0.13%	22	\$3.0	0.44%	24	\$0.2	0.22%	1	\$0.2	0.73%	2	\$11.6	0.19%	77
2007	-	-	-	\$0.1	1.03%	1	\$0.7	0.21%	4	\$4.6	0.24%	30	\$9.0	0.50%	70	\$1.6	0.64%	16	\$0.2	0.48%	3	\$16.4	0.37%	124
2006	\$0.1	3.83%	1	-	-	-	\$1.2	0.41%	6	\$2.5	0.24%	14	\$5.0	0.36%	40	\$1.6	0.64%	15	\$0.1	0.42%	1	\$10.4	0.35%	77
2005	-	-	-	-	-	-	\$7.3	0.25%	52	\$5.5	0.34%	48	\$0.9	0.37%	10	-	-	-	-	-	-	\$13.7	0.26%	110
2004 and Earlier	-	-	-	\$2.1	0.09%	16	\$8.1	0.10%	77	\$9.8	0.17%	97	\$2.5	0.16%	33	\$1.6	0.22%	26	\$1.3	0.49%	33	\$25.4	0.14%	282
15 & 10 Year (CI & CN-prefixes)																								
2010	\$2.4	0.00%	18	\$1.7	0.02%	12	\$0.4	0.06%	2	-	-	-	-	-	-	\$0.0	0.23%	1	-	-	-	\$4.5	0.00%	33
2009	\$6.6	0.01%	62	\$8.0	0.03%	84	\$5.6	0.08%	77	\$2.7	0.15%	44	\$2.9	0.30%	49	\$0.7	0.38%	12	\$0.3	0.37%	6	\$26.9	0.03%	334
2008	\$0.8	0.07%	3	\$10.5	0.08%	57	\$12.9	0.12%	93	\$9.7	0.21%	91	\$6.4	0.41%	69	\$2.0	0.58%	31	\$0.3	1.28%	7	\$42.7	0.14%	351
2007	-	-	-	\$1.2	0.17%	8	\$4.4	0.14%	32	\$10.4	0.22%	81	\$7.9	0.24%	87	\$2.8	0.72%	35	\$1.1	2.16%	10	\$27.8	0.23%	253
2006	\$0.4	0.48%	3	\$0.6	0.08%	7	\$2.5	0.12%	21	\$8.5	0.23%	74	\$6.1	0.21%	73	\$0.9	0.54%	12	\$0.0	0.18%	1	\$18.9	0.20%	191
2005	\$1.5	0.12%	16	\$5.1	0.11%	44	\$10.4	0.15%	103	\$7.5	0.31%	88	\$1.0	0.37%	17	\$0.1	0.48%	2	\$0.0	0.03%	1	\$25.7	0.16%	271
2004 and Earlier	\$7.2	0.06%	81	\$28.4	0.07%	346	\$32.0	0.09%	439	\$11.1	0.10%	193	\$6.9	0.13%	139	\$2.7	0.17%	81	\$1.6	0.27%	81	\$89.9	0.08%	1,360
High Balance (CK-prefix)																								
2010	-	-	-	\$0.4	0.00%	1	\$2.7	0.04%	5	\$0.9	0.20%	2	-	-	-	-	-	-	-	-	-	\$4.0	0.01%	8
2009	-	-	-	\$0.5	0.01%	1	\$0.9	0.01%	2	\$3.7	0.21%	7	\$2.6	0.42%	5	\$2.2	1.68%	4	-	-	-	\$9.9	0.06%	19
2008	-	-	-	-	-	-	-	-	-	\$0.5	0.08%	1	\$1.5	0.23%	3	-	-	-	-	-	-	\$2.0	0.13%	4
Interest Only (all "N"- prefixes)																								
2009	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	1.47%	1	-	-	-	-	-	-	\$0.2	0.15%	1
2008	-	-	-	-	-	-	\$1.1	0.39%	4	\$22.7	1.22%	80	\$19.3	0.96%	78	\$6.5	1.28%	27	\$0.8	1.28%	4	\$50.4	1.07%	193
2007	-	-	-	\$0.4	2.51%	1	\$3.6	0.98%	14	\$74.6	1.39%	281	\$196.9	1.79%	780	\$68.7	2.18%	294	\$18.4	2.82%	89	\$362.7	1.76%	1,459
2006	-	-	-	-	-	-	\$2.3	1.20%	8	\$25.9	1.10%	96	\$87.7	1.42%	356	\$36.2	1.79%	167	\$7.4	2.56%	38	\$159.5	1.44%	665
2005	-	-	-	-	-	-	\$2.5	1.02%	11	\$6.6	0.92%	27	\$4.6	1.50%	20	-	-	-	-	-	-	\$13.6	1.04%	58
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.5	0.50%	3	-	-	-	-	-	-	-	-	-	\$0.5	0.25%	3
Prepayment Premiums (all "K"- prefixes)																								
2008	-	-	-	-	-	-	-	-	-	\$0.2	37.71%	1	-	-	-	-	-	-	-	-	-	\$0.2	37.71%	1
2007	-	-	-	-	-	-	\$0.2	1.44%	1	\$0.6	0.88%	4	\$1.9	0.87%	8	\$1.2	1.12%	9	\$0.7	1.75%	4	\$4.6	1.03%	26
2006	-	-	-	-	-	-	\$0.2	1.13%	1	-	-	-	\$0.7	1.41%	4	\$1.0	1.73%	7	\$0.2	1.14%	2	\$2.1	1.27%	14
2005	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	1.57%	4	-	-	-	\$0.2	3.00%	2	\$0.8	0.98%	6
2004 and Earlier	-	-	-	\$0.1	0.07%	2	\$1.1	0.28%	10	\$2.3	0.28%	20	\$1.5	0.19%	15	\$1.7	0.24%	23	\$3.5	1.11%	55	\$10.1	0.32%	125
Total of Above Categories*	\$45.3	0.01%	306	\$244.3	0.04%	1,478	\$963.4	0.20%	5,474	\$1,999.3	0.43%	11,161	\$2,369.9	0.80%	13,648	\$969.5	1.05%	6,683	\$439.6	1.30%	3,880	\$7,031.3	0.30%	42,630

*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 November 30, 2010 (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			UPB	UPB %	Loan Count			
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	\$2.7	0.01%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.01%	12	
2009	\$5.8	0.06%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.8	0.05%	20	
2008	\$7.8	0.23%	41	\$17.8	0.45%	69	\$12.5	0.55%	46	\$2.7	1.05%	10	\$0.6	3.41%	2	-	-	-	\$0.2	7.85%	1	-	-	-	\$41.6	0.42%	169
2007	\$15.2	0.78%	68	\$3.6	0.92%	19	\$29.2	1.31%	111	\$24.9	1.25%	116	\$9.1	2.47%	46	\$1.4	3.65%	10	-	-	-	-	-	-	\$83.4	1.19%	370
2006	\$42.1	1.49%	175	\$1.1	0.59%	5	\$12.9	0.83%	63	\$20.8	0.92%	104	\$9.6	2.07%	44	\$0.7	2.75%	4	-	-	-	-	-	-	\$87.1	1.20%	395
2005	\$66.8	0.68%	362	\$9.8	0.59%	57	\$8.5	0.80%	45	\$0.3	0.69%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$85.4	0.68%	465
2004 and Earlier	\$98.5	0.37%	896	\$5.7	0.31%	58	\$1.7	0.32%	17	\$0.1	0.31%	4	\$0.1	0.19%	3	\$0.0	0.27%	1	\$0.1	2.07%	3	-	-	-	\$106.3	0.37%	982
ARMs: Interest Only																											
2009	\$3.0	0.06%	12	-	-	-	\$0.3	0.19%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.3	0.06%	13
2008	\$4.8	0.56%	18	\$30.0	0.62%	102	\$35.2	0.75%	120	\$9.4	0.97%	33	-	-	-	-	-	-	\$0.2	2.08%	1	-	-	-	\$79.7	0.70%	274
2007	\$9.5	0.91%	38	\$4.1	1.17%	13	\$40.3	1.42%	149	\$149.2	1.69%	568	\$25.4	2.08%	102	\$6.4	3.98%	32	\$2.5	4.01%	11	-	-	-	\$237.5	1.64%	913
2006	\$10.7	0.79%	49	\$6.3	1.38%	24	\$29.7	1.27%	118	\$98.1	1.66%	401	\$55.2	1.94%	236	\$1.3	4.28%	5	-	-	-	-	-	-	\$201.3	1.56%	833
2005	\$96.6	0.95%	439	\$14.1	0.86%	62	\$21.4	0.91%	104	\$2.2	1.46%	9	-	-	-	-	-	-	-	-	-	-	-	-	\$134.2	0.94%	614
2004 and Earlier	\$32.1	0.52%	170	\$1.8	0.31%	9	\$1.4	0.39%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$35.3	0.50%	186
Conventional ARMs Total*																											
	\$395.6	0.36%	2,300	\$94.4	0.57%	418	\$193.0	0.95%	781	\$307.8	1.50%	1,246	\$100.1	2.00%	433	\$9.9	3.60%	52	\$3.0	2.88%	16	\$1,103.7	0.63%	5,246			
Other																											
2010	\$0.6	0.03%	2	\$0.3	0.03%	2	\$2.4	0.13%	13	\$2.4	0.53%	12	\$0.5	0.18%	10	\$0.7	0.38%	10	\$0.4	0.19%	9	\$7.4	0.11%	58			
2009	\$0.4	0.24%	3	\$5.8	1.78%	28	\$11.6	2.04%	60	\$14.1	3.48%	91	\$19.1	7.53%	103	\$29.2	14.93%	123	\$19.4	20.73%	82	\$99.6	5.00%	490			
2008	-	-	-	\$0.3	0.12%	2	\$2.3	0.40%	17	\$4.3	0.89%	35	\$3.9	1.77%	33	\$0.9	3.14%	9	\$1.9	31.03%	14	\$13.6	0.88%	110			
2007	\$0.3	0.36%	1	\$0.3	0.15%	3	\$6.0	0.56%	52	\$8.5	0.77%	67	\$12.3	4.01%	93	\$2.6	4.97%	32	\$0.8	4.51%	14	\$30.9	1.09%	262			
2006	\$0.5	0.62%	3	\$0.8	0.32%	8	\$2.7	0.38%	25	\$4.9	0.92%	33	\$0.7	1.04%	7	\$0.4	6.92%	2	\$0.2	4.84%	2	\$10.2	0.62%	80			
2005	\$0.2	0.12%	3	\$1.6	0.30%	12	\$1.4	0.47%	10	\$1.4	2.90%	10	\$1.4	3.73%	14	\$0.4	4.63%	4	\$0.3	2.67%	9	\$6.6	0.61%	62			
2004 and Earlier	\$1.3	0.37%	11	\$1.1	0.19%	12	\$2.2	0.14%	21	\$2.3	0.31%	25	\$2.7	0.76%	37	\$8.8	2.82%	122	\$18.1	3.25%	379	\$36.6	0.81%	607			
Other Total*																											
	\$3.2	0.11%	23	\$10.1	0.30%	67	\$28.6	0.43%	198	\$38.0	1.00%	273	\$40.8	2.61%	297	\$43.0	5.47%	302	\$41.1	4.54%	509	\$204.9	1.02%	1,669			
Total MBS 4+*																											
	\$444.1	0.08%	2,629	\$348.8	0.06%	1,963	\$1,185.0	0.23%	6,453	\$2,345.0	0.48%	12,680	\$2,510.8	0.82%	14,378	\$1,022.4	1.10%	7,037	\$483.7	1.39%	4,405	\$8,339.9	0.33%	49,545			

*Some UPB totals may not foot due to rounding.