

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 May 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 | - | - | - | \$0.1 | 0.51% | 1 | \$0.2 | 0.13% | 1 | \$3.3 | 1.61% | 15 | \$3.6 | 1.09% | 17 | \$5.1 | 2.02% | 24 | \$1.6 | 4.63% | 7 | \$13.8 | 1.41% | 65 | | | |
| 2008 | - | - | - | \$0.6 | 2.92% | 3 | \$3.0 | 1.32% | 12 | \$10.5 | 1.63% | 43 | \$10.6 | 1.86% | 44 | \$4.1 | 2.72% | 18 | \$1.4 | 3.77% | 6 | \$30.2 | 1.83% | 126 | | | |
| 2007 | - | - | - | \$0.2 | 3.80% | 1 | \$1.3 | 1.09% | 5 | \$17.0 | 1.62% | 71 | \$35.1 | 1.68% | 150 | \$13.9 | 2.07% | 70 | \$3.0 | 2.84% | 13 | \$70.5 | 1.75% | 310 | | | |
| 2006 | - | - | - | - | - | - | - | - | - | \$0.6 | 0.58% | 3 | \$3.7 | 1.48% | 14 | \$0.7 | 0.68% | 4 | \$0.1 | 6.03% | 1 | \$5.1 | 1.10% | 22 | | | |
| 30 Year (CL-prefix) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2010 | \$0.4 | 0.01% | 1 | \$1.2 | 0.00% | 7 | \$3.2 | 0.01% | 15 | \$1.1 | 0.03% | 5 | \$0.1 | 0.05% | 1 | - | - | - | - | - | - | - | - | - | \$6.0 | 0.01% | 29 |
| 2009 | \$50.1 | 0.04% | 216 | \$240.0 | 0.09% | 1,027 | \$78.2 | 0.08% | 413 | \$81.6 | 0.27% | 519 | \$97.3 | 0.64% | 659 | \$55.1 | 0.91% | 418 | \$35.5 | 1.36% | 271 | \$637.7 | 0.12% | 3,523 | | | |
| 2008 | \$2.9 | 2.81% | 10 | \$87.1 | 0.90% | 333 | \$215.9 | 0.33% | 857 | \$486.7 | 0.48% | 2,095 | \$435.0 | 0.83% | 2,064 | \$160.3 | 1.24% | 890 | \$98.1 | 2.08% | 611 | \$1,485.9 | 0.60% | 6,860 | | | |
| 2007 | \$7.2 | 3.44% | 33 | \$31.7 | 3.47% | 133 | \$83.6 | 0.58% | 365 | \$645.9 | 0.79% | 2,803 | \$971.1 | 1.06% | 4,799 | \$373.6 | 1.59% | 2,165 | \$209.9 | 2.60% | 1,355 | \$2,322.9 | 1.05% | 11,653 | | | |
| 2006 | \$4.3 | 6.02% | 23 | \$9.2 | 2.78% | 52 | \$61.2 | 0.59% | 267 | \$295.7 | 0.79% | 1,335 | \$598.2 | 0.94% | 3,116 | \$291.4 | 1.25% | 1,855 | \$70.0 | 1.96% | 546 | \$1,330.0 | 0.96% | 7,194 | | | |
| 2005 | \$3.0 | 2.25% | 18 | \$133.2 | 1.81% | 660 | \$304.4 | 0.42% | 1,540 | \$427.2 | 0.69% | 2,435 | \$153.1 | 1.08% | 1,099 | \$27.9 | 1.59% | 228 | \$10.7 | 1.49% | 105 | \$1,059.5 | 0.67% | 6,085 | | | |
| 2004 and Earlier | \$3.8 | 1.05% | 29 | \$222.4 | 1.03% | 1,312 | \$257.2 | 0.20% | 1,633 | \$452.2 | 0.30% | 3,223 | \$234.0 | 0.41% | 1,975 | \$102.3 | 0.43% | 1,063 | \$86.6 | 0.56% | 1,241 | \$1,358.6 | 0.34% | 10,476 | | | |
| 20 Year (CT-prefix) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2009 | \$0.5 | 0.01% | 4 | \$6.1 | 0.05% | 42 | \$1.3 | 0.05% | 8 | \$0.8 | 0.12% | 4 | \$0.3 | 0.22% | 3 | \$0.4 | 1.97% | 2 | - | - | - | \$9.5 | 0.04% | 63 | | | |
| 2008 | - | - | - | \$2.1 | 0.57% | 13 | \$5.6 | 0.15% | 29 | \$6.0 | 0.24% | 36 | \$4.1 | 0.11% | 29 | \$0.1 | 0.11% | 2 | \$0.4 | 1.35% | 5 | \$18.3 | 0.24% | 114 | | | |
| 2007 | - | - | - | \$0.2 | 0.95% | 1 | \$0.7 | 0.16% | 4 | \$9.5 | 0.40% | 62 | \$11.7 | 0.55% | 77 | \$1.9 | 0.66% | 18 | \$0.4 | 0.83% | 5 | \$24.4 | 0.46% | 167 | | | |
| 2006 | \$0.2 | 7.91% | 2 | \$0.4 | 1.42% | 3 | \$1.2 | 0.33% | 8 | \$6.0 | 0.47% | 37 | \$8.6 | 0.54% | 66 | \$1.7 | 0.59% | 15 | \$0.3 | 1.38% | 4 | \$18.3 | 0.51% | 135 | | | |
| 2005 | - | - | - | \$6.9 | 1.37% | 42 | \$8.7 | 0.25% | 54 | \$8.0 | 0.44% | 62 | \$2.2 | 0.80% | 21 | \$0.0 | 0.33% | 1 | \$0.0 | 1.78% | 1 | \$25.9 | 0.42% | 181 | | | |
| 2004 and Earlier | \$0.2 | 0.87% | 1 | \$20.5 | 0.76% | 177 | \$12.3 | 0.13% | 112 | \$13.7 | 0.20% | 137 | \$3.5 | 0.20% | 49 | \$2.0 | 0.27% | 34 | \$1.2 | 0.38% | 28 | \$53.5 | 0.25% | 538 | | | |
| 15 & 10 Year (CI & CN-prefixes) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2010 | \$0.1 | 0.00% | 2 | \$0.3 | 0.00% | 3 | \$0.2 | 0.07% | 1 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$0.7 | 0.00% | 6 |
| 2009 | \$14.4 | 0.02% | 110 | \$19.9 | 0.06% | 191 | \$6.6 | 0.08% | 71 | \$2.7 | 0.12% | 38 | \$2.4 | 0.21% | 33 | \$0.8 | 0.34% | 9 | \$0.4 | 0.40% | 5 | \$47.1 | 0.04% | 457 | | | |
| 2008 | \$5.8 | 0.40% | 27 | \$65.2 | 0.39% | 362 | \$17.3 | 0.13% | 114 | \$10.0 | 0.18% | 91 | \$4.4 | 0.24% | 47 | \$1.1 | 0.29% | 13 | \$0.3 | 0.98% | 4 | \$104.1 | 0.27% | 658 | | | |
| 2007 | \$0.4 | 0.52% | 3 | \$10.2 | 1.18% | 61 | \$7.7 | 0.20% | 53 | \$18.1 | 0.32% | 125 | \$13.5 | 0.34% | 118 | \$2.0 | 0.44% | 29 | \$0.4 | 0.75% | 7 | \$52.3 | 0.35% | 396 | | | |
| 2006 | \$1.1 | 1.07% | 6 | \$15.4 | 1.88% | 93 | \$5.0 | 0.20% | 37 | \$15.2 | 0.34% | 117 | \$12.7 | 0.37% | 117 | \$1.9 | 1.02% | 25 | \$0.1 | 0.39% | 2 | \$51.5 | 0.44% | 397 | | | |
| 2005 | \$12.5 | 0.84% | 102 | \$63.4 | 1.08% | 504 | \$16.9 | 0.21% | 155 | \$10.2 | 0.37% | 107 | \$1.9 | 0.63% | 32 | \$0.2 | 1.02% | 7 | \$0.0 | 0.47% | 1 | \$105.3 | 0.57% | 908 | | | |
| 2004 and Earlier | \$67.8 | 0.44% | 755 | \$310.2 | 0.63% | 3,388 | \$45.8 | 0.11% | 566 | \$20.6 | 0.16% | 313 | \$10.6 | 0.17% | 184 | \$3.4 | 0.17% | 84 | \$2.5 | 0.34% | 106 | \$460.9 | 0.36% | 5,396 | | | |
| High Balance (CK-prefix) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2010 | - | - | - | - | - | - | \$0.9 | 0.02% | 2 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$0.9 | 0.01% | 2 |
| 2009 | - | - | - | \$1.2 | 0.01% | 3 | \$2.2 | 0.02% | 4 | \$2.7 | 0.11% | 5 | \$5.9 | 0.64% | 11 | \$0.5 | 0.29% | 1 | - | - | - | \$12.6 | 0.06% | 24 | | | |
| 2008 | - | - | - | - | - | - | - | - | - | - | - | - | \$3.2 | 0.31% | 6 | - | - | - | - | - | - | \$3.2 | 0.13% | 6 | | | |
| Interest Only (all "N"- prefixes) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2009 | - | - | - | \$0.4 | 1.13% | 1 | - | - | - | \$0.7 | 1.44% | 2 | \$0.2 | 1.19% | 1 | - | - | - | - | - | - | - | - | - | \$1.3 | 0.74% | 4 |
| 2008 | - | - | - | \$0.6 | 4.84% | 2 | \$2.4 | 0.76% | 9 | \$23.8 | 1.08% | 76 | \$31.6 | 1.32% | 114 | \$10.4 | 1.65% | 39 | \$0.8 | 1.02% | 3 | \$69.6 | 1.24% | 243 | | | |
| 2007 | - | - | - | \$1.9 | 9.62% | 6 | \$5.9 | 1.38% | 20 | \$106.6 | 1.71% | 390 | \$248.1 | 1.91% | 945 | \$89.5 | 2.36% | 370 | \$21.0 | 2.61% | 98 | \$472.9 | 1.95% | 1,829 | | | |
| 2006 | - | - | - | \$0.2 | 2.08% | 1 | \$3.0 | 1.40% | 10 | \$39.4 | 1.45% | 149 | \$107.3 | 1.48% | 437 | \$45.8 | 1.91% | 208 | \$13.8 | 3.95% | 65 | \$209.5 | 1.62% | 870 | | | |
| 2005 | - | - | - | \$1.0 | 7.46% | 3 | \$1.5 | 0.56% | 7 | \$9.1 | 1.14% | 39 | \$2.4 | 0.71% | 12 | \$1.1 | 3.56% | 4 | - | - | - | \$15.2 | 1.04% | 65 | | | |
| 2004 and Earlier | - | - | - | \$0.6 | 15.26% | 2 | \$0.3 | 0.80% | 1 | - | - | - | \$0.8 | 1.10% | 5 | - | - | - | - | - | - | \$1.6 | 0.73% | 8 | | | |
| Prepayment Premiums (all "K"- prefixes) | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2008 | - | - | - | \$0.1 | 0.42% | 1 | \$1.0 | 0.78% | 3 | - | - | - | - | - | - | - | - | - | \$0.5 | 45.21% | 2 | \$1.6 | 0.55% | 6 | | | |
| 2007 | - | - | - | \$0.1 | 14.40% | 1 | \$0.5 | 3.47% | 2 | \$2.1 | 2.73% | 8 | \$7.4 | 2.91% | 34 | \$3.6 | 2.78% | 20 | \$1.5 | 3.13% | 12 | \$15.3 | 2.90% | 77 | | | |
| 2006 | - | - | - | - | - | - | - | - | - | - | - | - | \$0.7 | 1.24% | 5 | \$3.3 | 4.88% | 20 | \$1.5 | 6.71% | 10 | \$5.5 | 2.82% | 35 | | | |
| 2005 | - | - | - | - | - | - | - | - | - | \$0.2 | 1.11% | 1 | \$0.3 | 0.67% | 4 | \$0.1 | 0.89% | 1 | \$0.3 | 2.83% | 1 | \$0.9 | 0.96% | 7 | | | |
| 2004 and Earlier | \$0.6 | 3.63% | 9 | \$2.0 | 1.51% | 20 | \$0.8 | 0.18% | 8 | \$3.2 | 0.35% | 21 | \$3.9 | 0.43% | 39 | \$2.1 | 0.27% | 25 | \$3.8 | 1.10% | 58 | \$16.4 | 0.46% | 180 | | | |
| Total of Above Categories* | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | \$175.2 | 0.07% | 1,351 | \$1,254.8 | 0.23% | 8,449 | \$1,155.6 | 0.22% | 6,386 | \$2,730.6 | 0.51% | 14,367 | \$3,029.7 | 0.87% | 16,327 | \$1,206.6 | 1.14% | 7,662 | \$566.2 | 1.48% | 4,573 | \$10,118.7 | 0.43% | 59,115 | | | |

*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 May 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 | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2009 | \$13.2 | 0.10% | 63 | \$1.2 | 0.31% | 7 | - | - | - | \$0.2 | 3.28% | 1 | - | - | - | - | - | - | - | - | - | - | - | - | \$14.6 | 0.11% | 71 | |
| 2008 | \$74.6 | 2.01% | 377 | \$121.9 | 2.40% | 453 | \$54.1 | 1.75% | 204 | \$5.7 | 1.71% | 22 | \$0.3 | 1.53% | 1 | - | - | - | - | - | - | - | - | - | - | \$256.6 | 2.10% | 1,057 |
| 2007 | \$56.3 | 2.77% | 266 | \$12.0 | 2.67% | 50 | \$67.4 | 2.41% | 259 | \$50.5 | 1.81% | 214 | \$8.8 | 1.86% | 44 | \$0.4 | 2.35% | 4 | \$0.9 | 2.89% | 5 | - | - | - | - | \$196.3 | 2.28% | 842 |
| 2006 | \$1,079.1 | 25.80% | 4,043 | \$8.5 | 5.46% | 43 | \$43.1 | 2.26% | 212 | \$48.2 | 1.60% | 239 | \$11.4 | 2.05% | 57 | \$0.3 | 1.02% | 3 | - | - | - | - | - | - | - | \$1,190.7 | 12.11% | 4,597 |
| 2005 | \$1,131.7 | 12.76% | 5,297 | \$252.8 | 5.35% | 1,302 | \$72.1 | 3.17% | 370 | \$1.9 | 2.68% | 9 | - | - | - | - | - | - | - | - | - | - | - | - | - | \$1,458.5 | 9.15% | 6,978 |
| 2004 and Earlier | \$1,267.1 | 4.24% | 9,174 | \$79.0 | 2.84% | 537 | \$13.2 | 1.91% | 145 | \$0.1 | 0.21% | 3 | \$0.1 | 0.16% | 2 | \$0.4 | 2.39% | 5 | \$0.1 | 1.26% | 2 | - | - | - | - | \$1,360.1 | 4.06% | 9,868 |
| ARMs: Interest Only | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2010 | \$0.2 | 0.01% | 1 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$0.2 | 0.01% | 1 |
| 2009 | \$4.2 | 0.08% | 16 | \$1.2 | 0.28% | 5 | \$0.5 | 0.24% | 2 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$5.9 | 0.10% | 23 |
| 2008 | \$47.9 | 5.75% | 169 | \$191.2 | 3.43% | 600 | \$121.2 | 2.05% | 386 | \$17.7 | 1.34% | 58 | \$0.7 | 3.04% | 2 | - | - | - | \$0.6 | 4.44% | 2 | - | - | - | - | \$379.3 | 2.78% | 1,217 |
| 2007 | \$107.6 | 15.40% | 398 | \$28.1 | 7.16% | 107 | \$192.4 | 5.18% | 658 | \$370.9 | 3.25% | 1,328 | \$39.4 | 2.71% | 147 | \$6.4 | 3.96% | 26 | \$3.2 | 4.64% | 14 | - | - | - | - | \$747.9 | 4.18% | 2,678 |
| 2006 | \$243.5 | 18.35% | 977 | \$16.7 | 5.44% | 67 | \$105.8 | 3.61% | 407 | \$200.4 | 2.55% | 775 | \$89.2 | 2.64% | 355 | \$0.3 | 1.37% | 1 | - | - | - | - | - | - | - | \$655.8 | 4.14% | 2,582 |
| 2005 | \$830.7 | 12.62% | 3,711 | \$515.0 | 8.20% | 2,113 | \$196.5 | 4.10% | 829 | \$6.1 | 2.59% | 28 | - | - | - | - | - | - | - | - | - | - | - | - | - | \$1,548.4 | 8.65% | 6,681 |
| 2004 and Earlier | \$602.3 | 8.28% | 2,918 | \$17.9 | 2.47% | 88 | \$8.5 | 1.97% | 39 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$628.6 | 7.44% | 3,045 |
| Conventional ARMs Total* | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | \$5,458.5 | 5.56% | 27,410 | \$1,245.6 | 4.56% | 5,372 | \$874.8 | 3.04% | 3,511 | \$701.6 | 2.59% | 2,677 | \$149.9 | 2.51% | 608 | \$7.8 | 3.08% | 39 | \$4.8 | 3.82% | 23 | \$8,442.9 | 4.50% | 39,640 | | | | |
| Other | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2010 | - | - | - | - | - | - | \$0.3 | 0.03% | 1 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$0.3 | 0.01% | 1 |
| 2009 | \$0.2 | 0.11% | 2 | \$3.5 | 0.91% | 14 | \$6.8 | 1.06% | 36 | \$11.8 | 2.58% | 66 | \$16.4 | 5.40% | 86 | \$30.6 | 13.28% | 111 | \$18.4 | 16.74% | 65 | \$87.7 | 3.84% | 380 | | | | |
| 2008 | - | - | - | \$3.6 | 1.47% | 30 | \$2.2 | 0.32% | 16 | \$4.1 | 0.73% | 32 | \$6.0 | 2.36% | 44 | \$1.8 | 5.66% | 12 | \$2.7 | 35.61% | 15 | \$20.4 | 1.13% | 149 | | | | |
| 2007 | \$0.9 | 1.03% | 6 | \$6.1 | 2.61% | 46 | \$5.2 | 0.42% | 39 | \$8.8 | 0.69% | 68 | \$15.6 | 4.41% | 128 | \$3.7 | 6.05% | 39 | \$1.1 | 4.84% | 14 | \$41.3 | 1.26% | 340 | | | | |
| 2006 | \$4.5 | 4.77% | 34 | \$14.9 | 5.04% | 139 | \$3.4 | 0.42% | 25 | \$4.3 | 0.70% | 33 | \$0.4 | 0.47% | 4 | - | - | - | \$0.1 | 2.20% | 1 | \$27.7 | 1.44% | 236 | | | | |
| 2005 | \$4.0 | 2.19% | 36 | \$7.8 | 1.28% | 61 | \$1.9 | 0.54% | 13 | \$1.3 | 2.59% | 9 | \$1.2 | 2.79% | 13 | \$0.6 | 6.41% | 4 | \$0.1 | 1.26% | 4 | \$17.0 | 1.35% | 140 | | | | |
| 2004 and Earlier | \$28.4 | 2.39% | 192 | \$18.2 | 2.04% | 145 | \$4.4 | 0.23% | 33 | \$3.3 | 0.39% | 30 | \$6.5 | 1.61% | 139 | \$8.9 | 2.62% | 125 | \$30.5 | 5.03% | 894 | \$100.3 | 1.62% | 1,558 | | | | |
| Other Total* | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | \$37.9 | 1.79% | 270 | \$54.1 | 1.80% | 435 | \$24.2 | 0.37% | 163 | \$33.6 | 0.82% | 238 | \$46.2 | 3.20% | 414 | \$45.7 | 6.71% | 291 | \$52.9 | 6.94% | 993 | \$294.6 | 1.58% | 2,804 | | | | |
| Total MBS 4+* | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | \$5,671.5 | 1.66% | 29,031 | \$2,554.4 | 0.45% | 14,256 | \$2,054.6 | 0.36% | 10,060 | \$3,465.9 | 0.61% | 17,282 | \$3,225.7 | 0.91% | 17,349 | \$1,260.1 | 1.18% | 7,992 | \$623.9 | 1.59% | 5,589 | \$18,856.2 | 0.74% | 101,559 | | | | |

*Some UPB totals may not foot due to rounding.