

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 June 30, 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)																													
2011	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-				
2009	-	-	-	-	-	-	-	-	-	\$0.9	0.73%	4	\$0.7	0.39%	4	\$1.2	0.83%	5	\$0.7	3.57%	2	\$0.1	3.83%	1	\$0.1	0.11%	1		
2008	-	-	-	\$0.4	2.90%	1	\$0.9	0.68%	4	\$2.3	0.72%	10	\$2.6	0.95%	12	\$0.8	1.27%	3	-	-	-	-	-	-	-	\$6.9	0.85%	30	
2007	-	-	-	-	-	-	\$0.4	0.49%	3	\$4.7	0.82%	22	\$10.2	0.94%	51	\$5.5	1.56%	27	\$0.2	0.43%	3	-	-	-	-	\$21.0	0.98%	106	
2006	-	-	-	-	-	-	-	-	-	\$0.2	0.37%	1	\$0.9	0.71%	4	\$0.6	1.26%	4	-	-	-	-	-	-	-	\$1.7	0.73%	9	
30 Year (CL-prefix)																													
2012	\$5.4	0.00%	24	\$0.9	0.01%	5	\$0.9	0.07%	3	-	-	-	\$0.0	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	\$7.3	0.00%	33
2011	\$15.5	0.01%	76	\$37.5	0.04%	186	\$28.7	0.11%	140	\$3.1	0.17%	20	\$2.5	0.44%	16	\$0.7	0.27%	8	\$0.8	0.46%	7	\$88.8	0.03%	453	\$88.8	0.03%	453		
2010	\$17.2	0.02%	81	\$53.9	0.05%	241	\$89.0	0.18%	396	\$12.3	0.28%	59	\$0.4	0.13%	6	\$0.4	0.36%	3	\$0.2	0.49%	1	\$173.4	0.07%	787	\$173.4	0.07%	787		
2009	\$27.7	0.04%	122	\$99.6	0.06%	443	\$77.9	0.15%	406	\$44.5	0.26%	305	\$31.7	0.36%	242	\$15.7	0.43%	145	\$10.0	0.63%	90	\$307.0	0.09%	1,753	\$307.0	0.09%	1,753		
2008	-	-	-	\$7.6	0.18%	36	\$94.7	0.34%	416	\$176.3	0.38%	877	\$145.7	0.56%	805	\$50.4	0.72%	320	\$30.1	1.19%	214	\$504.8	0.44%	2,668	\$504.8	0.44%	2,668		
2007	\$0.4	0.26%	2	\$2.5	0.48%	12	\$32.4	0.46%	151	\$189.0	0.49%	938	\$304.3	0.64%	1,697	\$97.2	0.75%	676	\$45.5	1.02%	362	\$671.3	0.60%	3,838	\$671.3	0.60%	3,838		
2006	\$0.2	0.29%	1	\$0.7	0.33%	4	\$18.7	0.37%	98	\$86.7	0.48%	450	\$202.7	0.62%	1,170	\$88.3	0.68%	637	\$18.1	0.86%	156	\$415.3	0.58%	2,516	\$415.3	0.58%	2,516		
2005	\$0.2	0.22%	2	\$6.8	0.19%	36	\$114.6	0.30%	645	\$145.3	0.41%	948	\$49.8	0.56%	413	\$9.5	0.83%	94	\$4.6	1.00%	54	\$330.7	0.38%	2,192	\$330.7	0.38%	2,192		
2004 and Earlier	\$0.5	0.24%	3	\$14.1	0.13%	95	\$106.5	0.17%	763	\$165.7	0.21%	1,319	\$87.2	0.27%	829	\$37.3	0.26%	430	\$31.5	0.31%	539	\$442.8	0.21%	3,978	\$442.8	0.21%	3,978		
20 Year (CT-prefix)																													
2012	\$0.5	0.00%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	9
2011	\$1.3	0.01%	8	\$1.2	0.03%	9	\$0.5	0.10%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.01%	21
2010	\$1.2	0.01%	6	\$2.4	0.03%	11	\$1.5	0.14%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.02%	27
2009	\$1.0	0.03%	6	\$3.5	0.05%	22	\$1.0	0.08%	7	\$0.9	0.29%	5	\$0.2	0.27%	1	-	-	-	-	-	-	-	-	-	-	-	\$6.6	0.06%	41
2008	-	-	-	\$0.1	0.10%	1	\$3.2	0.24%	21	\$3.0	0.28%	24	\$1.5	0.38%	13	\$0.2	0.37%	3	\$0.0	0.14%	1	\$8.0	0.27%	63	\$8.0	0.27%	63		
2007	-	-	-	-	-	-	\$0.1	0.03%	1	\$2.0	0.20%	17	\$3.1	0.29%	27	\$0.3	0.18%	3	\$0.1	0.43%	2	\$5.7	0.23%	50	\$5.7	0.23%	50		
2006	\$0.1	4.01%	1	-	-	-	\$1.1	0.70%	7	\$2.2	0.37%	13	\$2.8	0.34%	26	\$0.5	0.29%	6	-	-	-	\$6.6	0.38%	53	\$6.6	0.38%	53		
2005	-	-	-	\$0.1	0.07%	2	\$4.8	0.28%	35	\$2.8	0.28%	27	\$0.7	0.40%	6	-	-	-	-	-	-	\$8.4	0.27%	70	\$8.4	0.27%	70		
2004 and Earlier	-	-	-	\$1.6	0.12%	12	\$3.6	0.08%	49	\$2.6	0.07%	34	\$1.5	0.15%	16	\$0.8	0.16%	19	\$0.8	0.42%	22	\$10.7	0.10%	152	\$10.7	0.10%	152		
15 & 10 Year (CI & CN-prefixes)																													
2012	\$1.3	0.00%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.00%	7
2011	\$3.8	0.00%	29	\$0.3	0.01%	5	\$0.1	0.04%	2	\$0.0	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.1	0.00%	37
2010	\$9.0	0.01%	68	\$2.5	0.03%	25	\$0.1	0.04%	3	-	-	-	\$0.0	0.17%	2	-	-	-	-	-	-	-	-	-	-	-	\$11.7	0.01%	98
2009	\$5.8	0.02%	45	\$6.2	0.04%	65	\$1.5	0.04%	25	\$1.2	0.11%	16	\$1.2	0.20%	16	\$0.4	0.35%	13	\$0.0	0.05%	1	\$16.3	0.03%	181	\$16.3	0.03%	181		
2008	-	-	-	\$4.9	0.09%	30	\$5.4	0.10%	50	\$4.4	0.17%	48	\$2.4	0.24%	32	\$1.0	0.43%	18	\$0.1	0.78%	3	\$18.2	0.12%	181	\$18.2	0.12%	181		
2007	-	-	-	\$0.1	0.04%	2	\$3.1	0.19%	25	\$3.9	0.15%	39	\$5.1	0.26%	55	\$0.5	0.19%	10	\$0.1	0.32%	2	\$12.8	0.19%	133	\$12.8	0.19%	133		
2006	\$0.1	0.15%	1	\$0.3	0.09%	5	\$1.3	0.12%	14	\$3.1	0.15%	35	\$4.0	0.23%	41	\$0.7	0.68%	7	\$0.1	0.44%	2	\$9.6	0.18%	105	\$9.6	0.18%	105		
2005	\$0.5	0.08%	5	\$1.9	0.07%	23	\$3.6	0.09%	48	\$1.8	0.11%	27	\$0.8	0.41%	12	\$0.1	0.62%	2	\$0.0	1.20%	5	\$8.7	0.10%	122	\$8.7	0.10%	122		
2004 and Earlier	\$2.9	0.04%	42	\$11.2	0.05%	156	\$14.5	0.07%	241	\$5.2	0.08%	113	\$2.6	0.09%	76	\$1.1	0.14%	43	\$0.9	0.35%	48	\$38.3	0.06%	719	\$38.3	0.06%	719		
High Balance (CK-prefix)																													
2011	\$1.0	0.01%	2	\$0.5	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.01%	3
2010	-	-	-	\$2.6	0.03%	5	\$1.0	0.03%	2	\$0.6	0.33%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.02%	8
2009	-	-	-	\$1.3	0.04%	3	\$1.4	0.05%	3	\$0.4	0.06%	1	\$0.6	0.30%	1	\$0.6	0.30%	1	-	-	-	\$3.7	0.05%	8	\$3.7	0.05%	8		
2008	-	-	-	-	-	-	-	-	-	\$0.6	0.30%	1	\$0.5	0.22%	1	\$0.5	1.02%	1	-	-	-	\$1.6	0.31%	3	\$1.6	0.31%	3		
Interest Only (all "N"- prefixes)																													
2010	-	-	-	-	-	-	\$0.6	1.63%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	1.22%	1
2008	-	-	-	-	-	-	\$0.5	0.29%	2	\$9.1	0.81%	33	\$13.2	1.12%	47	\$6.1	2.06%	20	\$0.1	0.23%	1	\$29.0	1.03%	103	\$29.0	1.03%	103		
2007	-	-	-	-	-	-	\$2.3	0.94%	9	\$30.2	1.05%	115	\$71.1	1.05%	301	\$25.4	1.35%	111	\$6.9	1.77%	31	\$135.8	1.07%	567	\$135.8	1.07%	567		
2006	-	-	-	-	-	-	-	-	-	\$15.9	1.08%	66	\$34.2	0.88%	148	\$14.1	1.12%	64	\$2.7	1.50%	12	\$66.9	0.97%	290	\$66.9	0.97%	290		
2005	-	-	-	-	-	-	\$0.7	0.43%	3	\$4.3	0.91%	22	\$1.2	0.58%	6	\$0.2	1.21%	1	-	-	-	\$6.5	0.74%	32	\$6.5	0.74%	32		
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.6	0.87%	3	\$0.2	0.44%	1	-	-	-	-	-	-	\$0.8	0.56%	4	\$0.8	0.56%	4		
Prepayment Premiums																													
2008	-	-	-	-	-	-	-	-	-	\$0.3	1.06%	1	\$0.1	0.68%	1	-	-	-	-	-	-	\$0.4	0.46%	2	\$0.4	0.46%	2		
2007	-	-	-	-	-	-	-	-	-	\$0.2	0.32%	1	\$0.9	0.62%	5	\$0.3	0.39%	4	\$0.1	0.47%	1	\$1.5	0.48%	11	\$1.5	0.48%	11		
2006	-	-	-	-	-	-	-	-	-	\$0.4	1.07%	3	\$0.5	1.22%	4	-	-	-	-	-	-	\$0.9	0.76%	7	\$0.9	0.76%	7		
2005	-	-	-	-	-	-	-	-	-	\$0.3	1.34%	2	-	-	-	-	-	-	-	-	-	\$0.3	0.61%	2	\$0.3	0.61%	2		
2004 and Earlier	-	-	-	\$0.0	0.05%	1	\$0.4	0.16%	3	\$2.0	0.37%	16	\$1.0	0.20%	10	\$1.1	0.25%	13	\$1.2	0.51%	26	\$5.8	0.28%	69	\$5.8	0.28%	69		
Total of Above Categories*		\$95.5	0.01%	540	\$264.8	0.06%	1,437	\$616.8	0.19%	3,590	\$928.2	0.34%	5,612	\$988.1	0.54%	6,099	\$361.2	0.60%	2,694	\$155.3	0.67%	1,586	\$3,410.0	0.15%	21,558	\$3,410.0	0.15%	21,558	

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 June 30, 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																												
2011	\$2.6	0.01%	14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.01%	14	
2010	\$9.2	0.05%	36	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.2	0.05%	36	
2009	\$5.0	0.08%	22	\$0.3	0.25%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.3	0.08%	23	
2008	\$3.2	0.11%	19	\$7.8	0.42%	36	\$4.1	0.38%	21	\$0.9	0.68%	3	\$0.6	4.64%	2	-	-	-	-	-	-	-	-	-	-	\$16.5	0.28%	81
2007	\$7.3	0.36%	35	\$1.3	0.29%	7	\$7.2	0.80%	28	\$4.4	0.55%	23	\$2.3	1.20%	13	\$0.2	1.41%	1	-	-	-	-	-	-	-	\$22.6	0.52%	107
2006	\$26.2	0.62%	128	-	-	-	\$0.9	0.67%	5	\$2.5	0.66%	14	\$0.7	0.48%	4	-	-	-	-	-	-	-	-	-	-	\$30.2	0.61%	151
2005	\$28.2	0.33%	172	\$1.0	0.27%	7	\$2.4	0.61%	13	\$0.1	0.40%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$31.8	0.34%	193
2004 and Earlier	\$51.3	0.23%	522	\$0.9	0.25%	15	\$0.5	0.31%	4	-	-	-	\$0.0	0.06%	1	\$0.0	0.56%	2	-	-	-	-	-	-	-	\$52.8	0.23%	544
ARMs: Interest Only																												
2010	\$2.1	0.04%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.04%	10
2009	\$2.2	0.07%	9	\$0.7	0.41%	3	\$0.4	0.55%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.3	0.10%	13
2008	\$3.7	0.37%	15	\$26.9	0.91%	88	\$17.4	0.68%	61	\$2.1	0.42%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	\$50.1	0.71%	172
2007	\$21.8	0.60%	86	\$2.1	1.43%	10	\$14.8	1.19%	54	\$38.2	1.16%	141	\$6.6	1.60%	27	\$0.7	1.20%	2	-	-	-	-	-	-	-	\$84.1	0.95%	320
2006	\$32.7	0.50%	137	\$0.4	1.55%	1	\$1.6	0.60%	6	\$9.2	0.90%	37	\$5.3	0.78%	21	-	-	-	-	-	-	-	-	-	-	\$49.2	0.57%	202
2005	\$39.2	0.44%	180	\$3.9	0.60%	19	\$6.7	0.61%	28	\$1.1	1.38%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	\$50.9	0.47%	232
2004 and Earlier	\$16.6	0.31%	90	\$0.8	0.44%	4	\$0.4	0.26%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$17.8	0.31%	96
Conventional ARMs Total*																												
	\$251.3	0.18%	1,475	\$46.2	0.63%	191	\$56.4	0.70%	223	\$58.4	0.93%	232	\$15.4	1.04%	68	\$0.9	1.06%	5	-	-	-	-	-	-	-	\$428.6	0.26%	2,194
Other																												
2012	\$0.7	0.00%	3	\$0.5	0.02%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.01%	5
2011	\$2.0	0.04%	9	\$8.3	0.22%	45	\$8.7	0.35%	52	\$1.3	0.83%	11	\$0.6	1.02%	7	\$0.3	0.69%	3	\$0.5	1.95%	7	\$21.7	0.19%	134	\$21.7	0.19%	134	
2010	\$3.0	0.16%	16	\$6.3	0.48%	33	\$13.1	0.77%	57	\$3.4	0.89%	23	\$0.6	0.30%	8	\$0.6	0.48%	12	\$1.0	0.63%	23	\$28.0	0.48%	172	\$28.0	0.48%	172	
2009	\$0.6	0.58%	5	\$3.3	1.56%	19	\$14.8	3.50%	92	\$12.2	4.34%	87	\$12.3	7.52%	93	\$14.6	11.91%	97	\$9.9	15.77%	61	\$67.7	4.94%	454	\$67.7	4.94%	454	
2008	-	-	-	\$0.8	0.55%	7	\$1.5	0.40%	10	\$3.2	0.98%	33	\$3.0	2.05%	29	\$0.6	3.29%	7	\$0.3	8.76%	4	\$9.3	0.93%	90	\$9.3	0.93%	90	
2007	\$0.2	0.47%	1	\$0.1	0.07%	1	\$4.1	0.62%	32	\$4.5	0.63%	38	\$6.0	2.90%	52	\$1.3	3.42%	19	\$1.1	7.90%	16	\$17.3	0.96%	159	\$17.3	0.96%	159	
2006	\$0.2	0.36%	2	\$1.1	0.59%	10	\$1.1	0.26%	10	\$2.5	0.79%	22	\$0.8	1.67%	6	\$0.2	4.83%	3	\$0.1	3.63%	2	\$6.0	0.58%	55	\$6.0	0.58%	55	
2005	\$0.4	0.45%	3	\$0.5	0.19%	3	\$1.0	0.62%	7	\$0.9	2.64%	7	\$0.6	1.94%	5	\$0.2	3.63%	2	\$0.3	3.85%	10	\$3.9	0.65%	37	\$3.9	0.65%	37	
2004 and Earlier	\$0.1	0.12%	2	\$0.2	0.09%	2	\$1.5	0.15%	11	\$1.3	0.27%	16	\$2.1	0.88%	32	\$8.5	3.60%	130	\$19.5	4.54%	391	\$33.1	1.25%	584	\$33.1	1.25%	584	
Other Total*																												
	\$7.1	0.03%	41	\$21.1	0.25%	122	\$45.7	0.63%	271	\$29.3	1.09%	237	\$26.0	2.35%	232	\$26.3	4.37%	273	\$32.7	4.66%	514	\$188.3	0.42%	1,690	\$188.3	0.42%	1,690	
Total MBS 4+*																												
	\$353.9	0.03%	2,056	\$332.1	0.07%	1,750	\$718.9	0.21%	4,084	\$1,016.0	0.36%	6,081	\$1,029.6	0.55%	6,399	\$388.5	0.64%	2,972	\$187.9	0.78%	2,100	\$4,026.9	0.16%	25,442	\$4,026.9	0.16%	25,442	

*Some UPB totals may not foot due to rounding.