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, 2011

											MBS	S Pass-Th	rough Rate	s										
UPB in millions	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				_	_		04.0	4.000/		60.7	0.48%		60.0	4.000/	40	04.7	4.040/		60.0	4 4007		60.0	0.040/	
2009	-	-	-	-	-	- :	\$1.2 \$1.2	1.30% 0.76%	4	\$0.7 \$3.5	0.48%	17	\$2.3 \$4.7	1.03%	12 22	\$1.7 \$0.4	1.01% 0.45%	- /	\$0.3 \$1.1	1.48% 5.44%	1	\$6.3 \$10.9	0.91%	26 50
2007			-				\$1.7	2.03%	7	\$7.9	1.13%	33	\$16.9	1.42 %	76	\$7.9	1.88%	44	\$2.4		13	\$36.8	1.42%	173
2006	-	-		-	-			-		\$1.5	2.23%	7	\$1.9	1.20%	8	\$0.6	0.98%	5		-		\$4.1	1.37%	20
30 Year (CL-prefix)																								
2011	\$10.1	0.01%	42	\$17.9	0.02%	82	\$13.3	0.05%	70	\$2.5	0.14%	18	\$1.2	0.55%	9	\$0.6	0.40%	6	\$0.4	0.63%	4	\$45.9	0.02%	231
2010	\$16.6	0.01%	75	\$58.4	0.05%	261	\$92.3	0.16%	432		0.30%	80	\$3.7	0.99%	28	\$1.1	0.95%	13	\$0.7	1.28%	7	\$187.4	0.06%	896
2009	\$32.5 \$0.1	0.03%	147	\$140.8 \$12.4	0.07% 0.22%	631 48	\$106.7 \$136.3	0.17%	563 612	\$57.4 \$296.5	0.28%	412 1,400	\$52.2 \$228.5	0.49%	405 1,244	\$29.9 \$82.4	0.70%	270 539	\$15.5 \$43.2	0.85%	152 319	\$435.0 \$799.5	0.11% 0.55%	2,580 4,163
2007	\$0.1		1	\$3.7	0.56%	18	\$48.2	0.53%	215	\$298.7	0.61%	1,400	\$468.8	0.71%	2,594	\$173.9	1.14%	1.168	\$82.8	1.59%	628	\$1,076.3	0.33 %	6,091
2006	\$0.5	0.86%	5	\$1.2	0.52%	8	\$25.9	0.40%	130	\$136.4	0.60%	688	\$300.5	0.75%	1,737	\$141.0	0.91%	978	\$32.6	1.33%	281	\$638.0	0.73%	3,827
2005	\$0.2	0.19%	2	\$13.4	0.29%	66	\$178.3	0.38%	945	\$218.9	0.52%	1,405	\$84.7	0.83%	676	\$15.5	1.21%	152	\$3.9	0.75%	54	\$514.9	0.48%	3,300
2004 and Earlier	\$0.1	0.04%	1	\$19.2	0.13%	132	\$157.6	0.20%	1,089	\$254.3	0.26%	1,994	\$131.3	0.34%	1,237	\$59.2	0.35%	703	\$50.4	0.44%	819	\$672.1	0.26%	5,975
20 Year (CT-prefix)																								
2011	\$0.4 \$1.8	0.00%	3	\$2.0 \$3.9	0.04%	9 20	-	0.08%	-	\$0.1	0.62%	-		-	-		-	-	-	-	-	\$2.4 \$6.8	0.01%	12
2010	\$1.8 \$0.6		11	\$3.9 \$3.2	0.04%	20	\$1.0 \$1.5	0.08%	11	\$0.1	0.62%	1	\$0.3	0.37%	- 1	- :	-	-		-	-	\$6.8 \$6.3	0.03%	36 43
2008	- 40.0	- 0.0176		- 93.2	- 0.04 /6	- 25	\$4.0	0.09%	24		0.10%	30	\$3.2	0.66%	24	\$0.7	1.09%	7	\$0.2	0.84%	- 2	\$12.5	0.32%	87
2007		-	-	-	-		\$1.3	0.59%	7	\$3.5	0.27%	27	\$6.1	0.46%	47	\$1.2	0.61%	13	\$0.3	0.81%	3	\$12.5	0.40%	97
2006	\$0.1	3.98%	1	-	-		\$1.2	0.58%	6	\$3.6	0.50%	25	\$3.1	0.32%	27	\$0.9	0.44%	9	\$0.3	2.23%	5	\$9.2	0.43%	73
2005	-	-	-	\$0.4	0.13%	3	\$5.3	0.25%	44		0.33%	36	\$0.6	0.29%	10	-		-		-		\$10.1	0.27%	93
2004 and Earlier		-		\$2.2	0.13%	19	\$7.1	0.12%	74	\$7.7	0.18%	90	\$2.5	0.21%	35	\$1.6	0.28%	32	\$1.2	0.56%	36	\$22.2	0.16%	286
15 & 10 Year (CI & CN-prefixes)																								
2011	\$2.0 \$5.9		17	\$0.3 \$1.9	0.01%	3 16	\$0.1 \$0.4	0.02%	1	\$0.1 \$0.2	0.24% 0.22%	1	\$0.0	0.15%		\$0.0	0.08%	1	-	-	-	\$2.4 \$8.4	0.00%	23 67
2010	\$5.9 \$8.6		41 66	\$1.9 \$6.7	0.02%	75 72	\$0.4	0.08%	39	\$0.2	0.22%	17	\$0.0 \$1.6	0.15%	23	\$0.6	0.46%	- 10	\$0.2	-	- 11	\$8.4 \$21.9	0.01%	246
2009	\$0.7		4	\$7.4	0.10%	55	\$10.2	0.07 %	75		0.06%	57	\$4.0	0.22 %	46	\$0.0	0.46%	16	\$0.2		3	\$28.7	0.03 %	256
2007		-	-	\$0.8	0.17%	7	\$2.6	0.13%	25		0.29%	73	\$8.6	0.36%	82	\$1.1	0.36%	21	\$0.8	2.02%	10	\$23.3	0.28%	218
2006	-	-	-	\$1.2	0.26%	11	\$1.6	0.12%	19	\$5.1	0.20%	48	\$6.1	0.29%	71	\$0.3	0.28%	6	\$0.1	0.84%	2	\$14.5	0.22%	157
2005	\$0.8		5	\$3.7	0.11%	41	\$8.1	0.16%	88		0.27%	64	\$1.5	0.69%	28	\$0.1	0.45%	2	-	-		\$19.1	0.17%	228
2004 and Earlier	\$5.2	0.06%	71	\$19.6	0.07%	273	\$18.7	0.07%	301	\$7.7	0.10%	166	\$3.8	0.11%	102	\$1.8	0.16%	57	\$1.1	0.31%	64	\$58.0	0.08%	1,034
High Balance (CK-prefix)		-		\$0.9	0.01%		64.0	0.050/		\$1.0	0.40%											\$3.7	0.01%	
2010		-	-	\$0.9 \$0.5	0.01%	2	\$1.8 \$0.9	0.05%	- 4	\$1.0	0.40%	2	- \$1.0	0.32%		- :	-	-		-	-	\$3.7 \$2.8	0.01%	8
2009	- :		-	- 40.3	- 0.0176	- 1	- 40.5	- 0.02 /6		\$0.9	0.30%	2	\$0.6	0.32 %	1		-				- :	\$1.5	0.03%	3
Interest Only (all "N"- prefixes)										\$0.0	2.2370	1	Ţ3.0	2270								Ţ1.0	2.2.70	
2009	-	-	-		-	-	\$0.5	1.12%	1	\$0.1	0.47%	1	-	-		-	-			-	-	\$0.6	0.54%	2
2008		-		-	-		\$0.9	0.39%	3	\$13.8	0.99%	45	\$23.5	1.60%	88	\$3.5	0.96%	14	\$0.5	1.09%	2	\$42.2	1.20%	152
2007	-	-	-	\$0.3	2.30%	1	\$3.4	1.17%	13	\$49.4	1.22%	190	\$118.0	1.44%	480	\$36.9	1.62%	170	\$9.2	1.97%	47	\$217.2	1.42%	901
2006 2005		-	-	\$0.1	1.08%	1	\$1.0 \$1.1	0.69%	5	\$19.1 \$4.5	1.06% 0.80%	74	\$51.6 \$3.5	1.11%	217	\$22.1	1.48%	107	\$2.0	0.92%	13	\$95.9 \$9.1	1.15% 0.88%	417 41
2005 2004 and Earlier	-	-	-	-	-	-:-	\$1.1 \$0.5	2.09%	- 4	\$4.5 \$0.5	0.80%	21	\$3.5	1.46%	16	\$0.1	2.07%	- 1	-	-		\$9.1	0.88%	41
Prepayment Premiums	-	- 1	-	-	-		φ0.5	2.03%		φ0.5	0.59%	3		-	-	0.1پ	2.0170	'	-		-	1.1ب	0.05%	- 6
(all "K"- prefixes)																								
2008		-		-	-		\$0.1	0.22%	1	\$0.3	0.72%	1	-	-	-	-	-	-	-	-	-	\$0.4	0.35%	2
2007	-	-	-	-	-	-	\$0.2	1.83%	1	\$0.7	1.26%	3	\$3.6	2.12%	16	\$0.9	1.07%	7	\$0.4		3	\$5.8	1.62%	30
2006		-	-	-	-	-		- 0.000/	-	-	-	-	\$0.2	0.43%	2	\$0.3	0.74%	3	\$1.5	9.46%	10	\$2.0	1.46%	15
2005 2004 and Earlier	-	-	-	\$0.1	0.12%	- 1	\$0.2 \$0.5	2.93% 0.16%	1	\$1.7	0.26%	- 14	\$0.3 \$3.4	0.97%	27 27	\$1.4	0.27%	- 23	\$2.0	0.78%	- 34	\$0.5 \$9.1	0.72%	107
		- 1	-						٥															
*Some UPB totals may not foot due to ro	\$86.3	0.01%	495	\$322.3	0.06%	1,806	\$840.0	0.21%	4,840	\$1,443.1	0.42%	8,522	\$1,543.9	0.69%	9,396	\$588.4	0.84%	4,394	\$253.3	0.95%	2,528	\$5,077.5	0.22%	31,981

^{*}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, 2011 (continued)

	MBS Pass-Through Rates																							
UPB in millions	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	\$2.0	0.01%	10	-	-	-	-	-		-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.01%	10
2010	\$7.6	0.04%	28	-	-	-		-		-	-					-	-		-	-	-	\$7.6	0.04%	28
2009	\$9.1	0.12%	35	\$0.4	0.29%	2		-		-	-					-	-		-	-	-	\$9.5	0.12%	37
2008	\$7.2	0.24%	35	\$13.9		56	\$6.1	0.44%	23	\$1.4	0.83%	6		-		-			,	-		\$28.5	0.41%	120
2007	\$9.9	0.58%	51	\$1.2		7	\$16.2	1.03%	63	\$14.4	1.16%	69	\$4.6	1.55%	25	\$0.1	1.02%	1	\$0.2	1.42%	2	\$46.5	0.91%	218
2006	\$45.7	1.01%	197	\$0.7	1.14%	3	\$1.7	0.71%	9	\$4.1	0.85%	22	\$1.8	0.96%	9	-	-	-	-	-	-	\$54.0	0.98%	240
2005	\$42.8	0.49%	238	\$6.7	0.77%	40	\$4.6	0.71%	27	\$0.0	0.16%	1	-	-	-	-	-	-	-	-	-	\$54.1	0.52%	306
2004 and Earlier	\$72.1	0.30%	710	\$2.0	0.35%	30	\$0.8	0.44%	6	-	-	-	-	-	-	-	-	-	-	-	-	\$74.9	0.30%	746
ARMs: Interest Only																								
2010	\$0.4		2	-	-		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.01%	2
2009	\$3.8	0.10%	16	\$0.5		1	-	-		-	-	-	-	-	-	-	-	-	-	-	-	\$4.3	0.11%	17
2008	\$8.7	0.83%	30	\$24.2		80	\$22.3	0.71%	81	\$5.5		21	-	-	-	-	-	-	-	-	-	\$60.7	0.72%	212
2007	\$5.7	0.40%	21	\$1.8	1.65%	7	\$32.7	1.45%	120	\$93.4	1.59%	349	\$9.0	1.42%	36	\$2.1	1.89%	10	\$1.3	2.81%	5	\$145.8	1.39%	548
2006	\$52.5	0.81%	218	\$2.1	1.30%	8	\$5.3	0.98%	21	\$18.8	1.15%	76	\$10.4	1.29%	44	-	-	-	-	-	-	\$89.0	0.92%	367
2005	\$55.1	0.60%	265	\$8.4	0.82%	37	\$11.1	0.71%	52	\$0.4	0.44%	2	-		-	-	-	-	-	-	-	\$75.1	0.63%	356
2004 and Earlier	\$26.5	0.47%	139	\$0.7	0.25%	6	\$0.8	0.39%	4	-	-	-	-	-	-	-	-		-	-	-	\$28.0	0.46%	149
Conventional ARMs Total*	\$349.1	0.26%	1,995	\$62.5	0.64%	277	\$101.4	0.86%	406	\$138.1	1.35%	546	\$25.8	1.29%	114	\$2.2	1.61%	11	\$1.5	1.99%	7	\$680.5	0.40%	3,356
Other																								
2011	\$1.2	0.02%	7	\$3.7		18	\$3.6	0.14%	22	\$0.4	0.36%	5	\$0.6		8	\$0.1	0.13%	1	\$0.5		7	\$10.0	0.09%	68
2010	\$2.0	0.09%	9	\$5.7		24	\$7.7	0.43%	37	\$2.5		19	\$1.3		21	\$0.7	0.46%	10	\$1.4		29	\$21.3	0.33%	149
2009	\$0.5	0.38%	4	\$5.1	2.03%	27	\$15.3	3.19%	86	\$14.1	4.31%	101	\$15.4	8.18%	103	\$14.3	10.23%	101	\$10.4		62	\$75.1	4.74%	484
2008	-	-		\$0.5		5	\$1.5	0.34%	13	\$4.9	1.29%	44	\$3.6	2.11%	28	\$0.4	1.81%	6	\$0.3		7	\$11.2	0.94%	103
2007	-		-	\$0.2		2	\$4.2	0.52%	35	\$7.0	0.81%	62	\$7.4	3.08%	65	\$2.1	5.10%	26	\$0.9		16	\$21.8	1.01%	206
2006	\$0.4		2	\$1.4		15	\$3.6	0.70%	29	\$4.0	1.01%	33	\$0.4	0.77%	4	\$0.1	3.35%	2	\$0.1	2.86%	1	\$10.1	0.80%	86
2005	\$0.4	0.35%	3	\$0.1	0.03%	1	\$0.7	0.32%	5	\$1.4	3.55%	11	\$0.4	1.16%	4	\$0.4	6.14%	5	\$0.1	1.44%	4	\$3.5	0.44%	33
2004 and Earlier	\$0.1	0.09%	2	\$0.7	0.22%	7	\$1.7	0.14%	17	\$2.3	0.41%	26	\$2.3	0.82%	35	\$8.9	3.40%	131	\$19.5	4.12%	394	\$35.4	1.13%	612
Other Total*	\$4.4	0.06%	27	\$17.5	0.26%	99	\$38.3	0.48%	244	\$36.5	1.18%	301	\$31.5	2.50%	268	\$27.1	4.04%	282	\$33.1	4.28%	520	\$188.4	0.68%	1,741
Total MBS 4+*	\$439.8	0.05%	2,517	\$402.2	0.07%	2,182	\$979.7	0.23%	5,490	\$1,617.7	0.46%	9,369	\$1,601.2	0.71%	9,778	\$617.7	0.87%	4,687	\$288.0	1.05%	3,055	\$5,946.3	0.24%	37,078

*Some UPB totals may not foot due to rounding.