

**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 September 30, 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
<b>Conventional Fixed Rate</b>																								
<b>40 Year (CZ-prefix)</b>																								
2009	-	-	-	-	-	-	\$0.6	0.54%	2	\$2.9	1.54%	10	\$4.3	1.42%	20	\$5.8	2.51%	28	\$1.4	4.54%	8	\$15.0	1.65%	68
2008	-	-	-	-	-	-	\$2.0	0.96%	9	\$6.8	1.20%	28	\$8.6	1.75%	33	\$3.5	2.75%	18	\$0.7	2.10%	3	\$21.6	1.50%	91
2007	-	-	-	-	-	-	\$0.7	0.69%	4	\$11.2	1.18%	47	\$25.3	1.37%	117	\$9.9	1.66%	50	\$2.6	2.84%	14	\$49.6	1.38%	232
2006	-	-	-	-	-	-	-	-	-	\$1.1	1.17%	5	\$3.2	1.41%	12	\$1.1	1.23%	4	-	-	-	\$5.4	1.29%	21
<b>30 Year (CL-prefix)</b>																								
2010	\$0.1	0.00%	1	\$5.7	0.00%	28	\$20.6	0.03%	99	\$5.6	0.10%	28	\$0.3	0.08%	4	\$0.1	0.06%	1	\$0.1	0.08%	1	\$32.5	0.01%	162
2009	\$20.6	0.02%	88	\$89.0	0.03%	401	\$98.8	0.11%	525	\$93.9	0.34%	630	\$96.8	0.68%	686	\$57.1	1.02%	462	\$35.7	1.48%	290	\$491.9	0.09%	3,082
2008	-	-	-	\$11.0	0.13%	46	\$164.2	0.28%	700	\$393.3	0.43%	1,769	\$353.9	0.75%	1,810	\$130.4	1.11%	805	\$78.8	1.88%	553	\$1,131.6	0.51%	5,683
2007	\$2.3	1.16%	11	\$4.1	0.49%	18	\$55.8	0.43%	253	\$432.7	0.59%	2,006	\$729.0	0.88%	3,841	\$294.3	1.39%	1,840	\$172.3	2.39%	1,209	\$1,690.6	0.85%	9,178
2006	\$0.2	0.26%	2	\$0.8	0.26%	7	\$41.3	0.44%	196	\$198.2	0.59%	940	\$441.0	0.77%	2,399	\$231.0	1.09%	1,563	\$54.4	1.68%	424	\$966.9	0.77%	5,531
2005	\$0.7	0.53%	5	\$13.1	0.20%	73	\$231.4	0.35%	1,176	\$317.8	0.56%	1,941	\$125.3	0.95%	953	\$22.5	1.38%	188	\$9.5	1.44%	97	\$720.3	0.49%	4,433
2004 and Earlier	\$0.6	0.18%	5	\$22.9	0.11%	140	\$195.1	0.17%	1,318	\$344.9	0.25%	2,511	\$191.8	0.36%	1,713	\$83.2	0.37%	918	\$73.2	0.51%	1,113	\$911.7	0.25%	7,718
<b>20 Year (CT-prefix)</b>																								
2010	-	-	-	\$0.5	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	3
2009	\$0.2	0.00%	2	\$2.2	0.02%	15	\$1.6	0.07%	12	\$1.9	0.30%	11	\$0.7	0.55%	3	\$0.3	1.58%	2	-	-	-	\$7.0	0.03%	45
2008	-	-	-	\$0.8	0.26%	3	\$4.1	0.13%	21	\$3.9	0.18%	24	\$2.7	0.37%	17	\$0.5	0.60%	4	\$0.3	1.10%	3	\$12.4	0.19%	72
2007	-	-	-	-	-	-	\$1.3	0.35%	7	\$8.5	0.43%	51	\$10.1	0.53%	73	\$1.9	0.73%	17	\$0.5	0.98%	6	\$22.3	0.47%	154
2006	-	-	-	-	-	-	\$0.7	0.23%	5	\$4.4	0.39%	29	\$4.6	0.32%	43	\$2.3	0.86%	16	\$0.2	1.11%	3	\$12.2	0.38%	96
2005	-	-	-	\$0.3	0.07%	3	\$7.0	0.22%	49	\$5.9	0.35%	44	\$1.5	0.58%	14	\$0.0	0.44%	1	-	-	-	\$14.7	0.26%	111
2004 and Earlier	-	-	-	\$2.3	0.09%	16	\$9.6	0.11%	86	\$11.8	0.19%	120	\$3.9	0.24%	50	\$2.2	0.29%	37	\$1.2	0.44%	31	\$31.0	0.16%	340
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																								
2010	\$0.6	0.00%	4	\$0.5	0.01%	7	\$0.1	0.02%	2	\$0.0	0.04%	1	\$0.0	0.11%	1	-	-	-	-	-	-	\$1.3	0.00%	15
2009	\$4.3	0.01%	36	\$8.3	0.03%	88	\$6.3	0.09%	90	\$2.0	0.10%	30	\$2.4	0.23%	37	\$0.5	0.24%	11	\$0.4	0.47%	8	\$24.2	0.02%	300
2008	\$0.7	0.05%	3	\$10.7	0.07%	58	\$13.0	0.11%	90	\$12.5	0.25%	103	\$7.1	0.42%	66	\$1.8	0.52%	31	\$0.3	1.05%	5	\$46.1	0.13%	356
2007	-	-	-	\$0.2	0.02%	2	\$4.0	0.12%	34	\$11.8	0.23%	90	\$9.8	0.28%	99	\$2.1	0.52%	32	\$0.7	1.22%	8	\$28.5	0.22%	265
2006	-	-	-	\$1.9	0.27%	15	\$3.6	0.16%	28	\$7.9	0.19%	67	\$9.7	0.32%	97	\$0.7	0.42%	7	\$0.1	0.50%	3	\$23.9	0.23%	217
2005	\$0.8	0.06%	8	\$3.9	0.07%	47	\$11.8	0.16%	116	\$6.5	0.25%	81	\$1.1	0.40%	17	\$0.3	1.25%	4	\$0.1	0.63%	3	\$24.4	0.15%	276
2004 and Earlier	\$6.4	0.05%	76	\$31.5	0.07%	381	\$32.4	0.09%	426	\$14.2	0.12%	236	\$6.5	0.12%	137	\$2.8	0.16%	85	\$2.1	0.32%	82	\$95.9	0.08%	1,423
<b>High Balance (CK-prefix)</b>																								
2010	-	-	-	-	-	-	\$1.0	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.00%	2
2009	-	-	-	\$0.4	0.00%	1	\$2.5	0.03%	6	\$2.0	0.10%	4	\$2.1	0.30%	4	\$1.3	0.91%	2	-	-	-	\$8.3	0.04%	17
2008	-	-	-	-	-	-	\$0.5	0.45%	1	\$1.1	0.14%	2	\$2.0	0.27%	4	\$1.1	0.94%	2	-	-	-	\$4.7	0.26%	9
<b>Interest Only (all "N"- prefixes)</b>																								
2009	-	-	-	\$0.1	0.23%	1	-	-	-	\$0.2	0.61%	1	\$0.9	5.33%	4	-	-	-	-	-	-	\$1.2	0.76%	6
2008	-	-	-	-	-	-	\$1.4	0.48%	4	\$18.1	0.92%	63	\$27.1	1.28%	103	\$7.1	1.30%	30	\$3.1	4.52%	13	\$56.9	1.13%	213
2007	-	-	-	-	-	-	\$3.2	0.82%	13	\$65.8	1.17%	255	\$174.3	1.51%	701	\$67.5	2.03%	282	\$16.8	2.40%	83	\$327.5	1.51%	1,334
2006	-	-	-	\$2.4	1.21%	8	\$32.4	1.31%	122	\$87.3	1.34%	359	\$44.0	2.06%	186	\$8.7	2.82%	43	\$174.9	1.50%	718			
2005	-	-	-	-	-	-	\$2.4	0.94%	9	\$4.7	0.63%	22	\$4.8	1.51%	20	\$0.3	1.07%	2	\$0.2	19.09%	1	\$12.4	0.91%	54
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.7	0.70%	3	\$0.3	0.45%	2	\$0.2	3.32%	1	-	-	-	\$1.2	0.58%	6
<b>Prepayment Premiums (all "K"- prefixes)</b>																								
2009	-	-	-	-	-	-	-	-	-	\$0.1	17.94%	1	-	-	-	-	-	-	-	-	-	\$0.1	17.94%	1
2007	-	-	-	-	-	-	\$0.3	1.95%	2	\$0.7	1.05%	3	\$3.9	1.70%	19	\$1.5	1.31%	8	\$0.7	1.55%	5	\$7.0	1.50%	37
2006	-	-	-	-	-	-	\$0.1	0.56%	1	-	-	-	\$0.5	0.89%	4	\$0.9	1.60%	8	\$0.2	0.96%	2	\$1.7	0.98%	15
2005	-	-	-	-	-	-	-	-	-	\$0.1	0.53%	1	\$0.1	0.17%	1	\$0.1	0.55%	1	\$0.1	1.52%	1	\$0.3	0.41%	4
2004 and Earlier	-	-	-	\$0.6	0.49%	6	\$1.0	0.25%	10	\$2.0	0.24%	18	\$2.5	0.30%	29	\$2.1	0.28%	26	\$3.2	0.99%	54	\$11.4	0.35%	143
<b>Total of Above Categories*</b>	\$37.5	0.01%	241	\$211.1	0.04%	1,359	\$921.0	0.18%	5,304	\$2,027.6	0.41%	11,297	\$2,345.2	0.75%	13,492	\$980.6	1.02%	6,672	\$467.5	1.33%	4,066	\$6,990.4	0.30%	42,431

\*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 September 30, 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				
<b>Conventional ARMs</b>																												
<b>ARMs: Amortizing</b>																												
2010	\$1.0	0.00%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.00%	3	
2009	\$5.7	0.05%	24	\$0.2	0.07%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.9	0.05%	25
2008	\$7.1	0.21%	38	\$18.0	0.41%	67	\$11.7	0.48%	46	\$2.0	0.70%	6	\$0.4	1.62%	2	-	-	-	-	-	-	-	-	-	-	\$39.2	0.37%	159
2007	\$13.3	0.69%	59	\$3.4	0.81%	16	\$31.2	1.27%	123	\$25.0	1.16%	113	\$6.3	1.55%	33	\$1.0	2.72%	6	\$1.0	3.88%	5	-	-	-	-	\$81.2	1.09%	355
2006	\$38.0	1.32%	155	\$1.0	0.64%	4	\$13.2	0.78%	68	\$23.5	0.97%	108	\$7.5	1.45%	42	\$1.0	3.47%	6	-	-	-	-	-	-	-	\$84.2	1.09%	383
2005	\$69.9	0.74%	375	\$11.6	0.52%	63	\$11.6	0.80%	67	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$93.1	0.71%	505	
2004 and Earlier	\$103.0	0.38%	979	\$8.0	0.35%	97	\$2.0	0.33%	23	\$0.1	0.29%	4	\$0.1	0.15%	3	\$0.0	0.25%	1	\$0.1	1.99%	3	-	-	-	-	\$113.4	0.38%	1,110
<b>ARMs: Interest Only</b>																												
2010	\$0.3	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.01%	1
2009	\$1.8	0.04%	7	\$0.3	0.08%	1	\$0.2	0.09%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.04%	9
2008	\$4.8	0.62%	20	\$30.1	0.58%	101	\$31.9	0.64%	104	\$8.1	0.76%	30	-	-	-	-	-	-	\$0.4	3.52%	1	-	-	-	-	\$75.3	0.63%	256
2007	\$8.1	0.89%	32	\$3.1	1.19%	13	\$40.6	1.24%	144	\$157.0	1.67%	584	\$23.9	1.93%	101	\$5.9	3.47%	28	\$3.7	3.95%	14	-	-	-	-	\$242.3	1.58%	916
2006	\$10.1	0.77%	45	\$1.4	0.59%	8	\$28.2	1.03%	111	\$101.7	1.59%	402	\$52.6	1.79%	231	\$0.5	1.70%	2	-	-	-	-	-	-	-	\$194.6	1.43%	799
2005	\$89.5	0.96%	408	\$27.7	1.07%	118	\$21.0	0.74%	90	\$1.4	0.88%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	\$139.6	0.93%	622
2004 and Earlier	\$32.4	0.51%	159	\$1.8	0.27%	8	\$2.0	0.56%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$36.2	0.49%	176
<b>Conventional ARMs Total*</b>		\$385.1	0.36%	2,305	\$106.6	0.56%	497	\$193.6	0.84%	786	\$318.8	1.45%	1,253	\$90.8	1.74%	412	\$8.5	2.99%	43	\$5.2	3.71%	23	\$1,108.6	0.63%	5,319			
<b>Other</b>																												
2010	\$0.3	0.02%	1	-	-	-	\$1.3	0.08%	7	\$1.2	0.26%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.05%	13
2009	\$0.2	0.14%	2	\$3.8	1.09%	17	\$11.0	1.84%	55	\$14.0	3.29%	89	\$21.1	7.68%	105	\$31.6	15.13%	131	\$21.4	21.46%	80	\$103.0	4.89%	479				
2008	-	-	-	\$0.4	0.19%	5	\$1.6	0.26%	14	\$6.2	1.21%	46	\$3.7	1.61%	31	\$0.8	2.82%	8	\$2.4	35.14%	13	\$15.2	0.93%	117				
2007	\$0.3	0.33%	1	\$0.7	0.33%	6	\$6.0	0.53%	49	\$7.9	0.68%	56	\$12.7	3.96%	103	\$3.2	5.71%	33	\$1.6	8.10%	20	\$32.4	1.08%	268				
2006	\$0.5	0.57%	2	\$1.8	0.68%	16	\$2.6	0.35%	18	\$4.8	0.86%	35	\$0.7	0.98%	4	\$0.1	2.64%	2	-	-	-	-	-	-	\$10.6	0.61%	77	
2005	\$0.1	0.07%	2	\$1.3	0.23%	10	\$1.1	0.33%	10	\$0.9	1.89%	8	\$1.0	2.45%	11	\$0.4	3.82%	3	\$0.2	1.89%	7	\$4.9	0.43%	51				
2004 and Earlier	\$1.4	0.29%	13	\$1.1	0.16%	8	\$3.7	0.21%	34	\$4.2	0.53%	34	\$2.5	0.65%	37	\$8.6	2.67%	122	\$18.3	3.20%	372	\$39.7	0.80%	620				
<b>Other Total*</b>		\$2.7	0.12%	21	\$9.1	0.28%	62	\$27.3	0.40%	187	\$39.2	0.99%	273	\$41.7	2.54%	291	\$44.7	5.45%	299	\$43.9	4.67%	492	\$208.5	1.06%	1,625			
<b>Total MBS 4+*</b>		\$425.3	0.10%	2,567	\$326.8	0.05%	1,918	\$1,141.8	0.21%	6,277	\$2,385.7	0.46%	12,823	\$2,477.7	0.77%	14,195	\$1,033.7	1.06%	7,014	\$516.6	1.43%	4,581	\$8,307.5	0.33%	49,375			

\*Some UPB totals may not foot due to rounding.