

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, 2011

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	-	-	-	-	-	-	\$0.6	0.61%	2	\$1.3	0.82%	6	\$2.9	1.16%	15	\$3.3	1.70%	17	\$1.2	4.76%	5	\$9.4	1.21%	45
2008	-	-	-	-	-	-	\$1.0	0.56%	4	\$3.7	0.82%	18	\$6.8	1.75%	30	\$1.4	1.42%	8	\$0.6	2.36%	3	\$13.4	1.17%	63
2007	-	-	-	-	-	-	\$1.0	1.07%	5	\$5.2	0.66%	24	\$16.3	1.09%	74	\$8.9	1.85%	43	\$1.5	2.04%	7	\$32.9	1.12%	153
2006	-	-	-	-	-	-	-	-	-	\$1.1	1.39%	4	\$0.8	0.44%	3	\$0.6	0.91%	3	-	-	-	\$2.5	0.75%	10
30 Year (CL-prefix)																								
2011	\$2.2	0.00%	9	\$1.3	0.00%	5	\$0.6	0.00%	2	\$0.2	0.02%	1	-	-	-	-	-	-	-	-	-	\$4.4	0.00%	17
2010	\$7.5	0.01%	31	\$28.3	0.02%	122	\$62.7	0.10%	276	\$7.0	0.13%	45	\$2.5	0.60%	24	\$0.4	0.36%	5	\$0.7	1.15%	6	\$109.1	0.03%	509
2009	\$21.2	0.02%	96	\$108.6	0.05%	478	\$104.2	0.15%	537	\$71.3	0.31%	487	\$72.6	0.61%	536	\$39.2	0.82%	346	\$25.8	1.25%	210	\$442.9	0.10%	2,690
2008	-	-	-	\$13.4	0.20%	51	\$135.5	0.31%	554	\$301.2	0.44%	1,381	\$257.2	0.69%	1,359	\$91.9	0.96%	574	\$46.5	1.36%	321	\$845.8	0.50%	4,240
2007	\$1.8	0.97%	8	\$3.3	0.45%	15	\$45.0	0.44%	198	\$314.0	0.55%	1,470	\$528.6	0.80%	2,752	\$183.5	1.05%	1,173	\$95.2	1.61%	688	\$1,171.4	0.74%	6,304
2006	\$0.5	0.78%	4	\$0.6	0.25%	3	\$31.4	0.42%	145	\$141.1	0.54%	682	\$329.0	0.71%	1,802	\$155.6	0.89%	1,043	\$34.3	1.25%	278	\$692.5	0.69%	3,957
2005	\$0.3	0.29%	2	\$12.6	0.24%	64	\$178.7	0.33%	936	\$228.0	0.48%	1,418	\$95.7	0.85%	710	\$16.5	1.17%	158	\$6.4	1.12%	70	\$538.2	0.45%	3,358
2004 and Earlier	\$0.4	0.13%	3	\$22.0	0.13%	138	\$145.2	0.16%	970	\$263.6	0.23%	1,920	\$130.9	0.30%	1,156	\$59.2	0.31%	658	\$52.3	0.41%	821	\$673.6	0.23%	5,666
20 Year (CT-prefix)																								
2010	\$0.9	0.01%	6	\$1.1	0.01%	7	\$0.4	0.03%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.01%	15
2009	\$0.8	0.02%	5	\$3.1	0.03%	20	\$1.0	0.05%	5	\$1.3	0.28%	7	-	-	-	-	-	-	-	-	-	\$6.1	0.03%	37
2008	-	-	-	-	-	-	\$4.8	0.22%	29	\$2.7	0.16%	16	\$2.0	0.36%	15	\$0.5	0.60%	3	\$0.2	0.62%	1	\$10.1	0.21%	64
2007	-	-	-	-	-	-	\$0.9	0.32%	6	\$4.3	0.28%	30	\$5.5	0.37%	42	\$1.6	0.75%	16	-	-	-	\$12.3	0.34%	94
2006	\$0.1	3.85%	1	-	-	-	\$1.2	0.50%	7	\$3.2	0.37%	20	\$5.3	0.46%	40	\$0.9	0.40%	12	\$0.1	0.40%	1	\$10.7	0.43%	81
2005	-	-	-	\$0.3	0.10%	3	\$6.6	0.27%	42	\$4.8	0.35%	38	\$0.9	0.41%	11	-	-	-	-	-	-	\$12.6	0.29%	94
2004 and Earlier	\$0.2	1.67%	1	\$0.9	0.05%	10	\$6.4	0.10%	60	\$6.4	0.13%	66	\$1.0	0.08%	14	\$1.5	0.23%	24	\$1.3	0.52%	32	\$17.7	0.11%	207
15 & 10 Year (CI & CN-prefixes)																								
2011	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1
2010	\$1.7	0.00%	14	\$1.9	0.02%	14	\$0.0	0.01%	1	\$0.3	0.26%	2	\$0.0	0.10%	1	-	-	-	-	-	-	\$4.0	0.00%	32
2009	\$5.0	0.01%	40	\$7.2	0.03%	68	\$4.1	0.07%	59	\$2.0	0.13%	23	\$2.0	0.24%	32	\$0.4	0.22%	8	\$0.6	0.91%	11	\$21.3	0.03%	241
2008	\$0.5	0.05%	3	\$10.2	0.10%	62	\$8.4	0.16%	65	\$7.7	0.20%	63	\$3.9	0.29%	49	\$1.1	0.35%	15	\$0.2	0.70%	4	\$31.9	0.13%	261
2007	-	-	-	\$0.2	0.03%	2	\$4.0	0.18%	28	\$6.8	0.18%	54	\$6.6	0.24%	66	\$2.0	0.57%	26	\$0.2	0.47%	4	\$19.7	0.20%	180
2006	-	-	-	\$1.9	0.35%	11	\$2.9	0.17%	21	\$4.7	0.15%	40	\$5.8	0.24%	60	\$1.3	0.93%	13	\$0.0	0.19%	2	\$16.7	0.21%	147
2005	\$1.4	0.13%	9	\$3.4	0.08%	34	\$7.7	0.13%	85	\$4.1	0.19%	56	\$1.9	0.77%	27	\$0.1	0.55%	2	\$0.1	1.98%	2	\$18.6	0.14%	215
2004 and Earlier	\$4.5	0.04%	57	\$20.1	0.06%	247	\$23.1	0.08%	324	\$9.9	0.10%	160	\$4.0	0.09%	95	\$2.0	0.15%	59	\$1.1	0.23%	54	\$64.6	0.07%	996
High Balance (CK-prefix)																								
2010	-	-	-	-	-	-	\$0.6	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.00%	1
2009	-	-	-	\$0.7	0.01%	1	\$2.3	0.05%	5	\$4.1	0.35%	7	\$1.8	0.44%	4	\$1.2	1.29%	2	-	-	-	\$10.1	0.08%	19
2008	-	-	-	-	-	-	\$1.1	1.76%	2	\$0.5	0.13%	1	\$2.0	0.46%	3	-	-	-	-	-	-	\$3.6	0.37%	6
Interest Only (all "N"- prefixes)																								
2009	-	-	-	\$0.3	1.12%	1	\$0.1	0.29%	1	-	-	-	\$0.2	1.95%	1	-	-	-	-	-	-	\$0.7	0.56%	3
2008	-	-	-	-	-	-	\$0.6	0.24%	3	\$14.4	0.90%	51	\$16.0	0.94%	59	\$6.6	1.55%	25	\$1.3	2.35%	4	\$38.8	0.96%	142
2007	-	-	-	-	-	-	\$3.0	0.93%	11	\$50.7	1.08%	191	\$129.9	1.38%	526	\$48.5	1.82%	203	\$12.7	2.29%	59	\$244.8	1.39%	990
2006	-	-	-	-	-	-	\$0.4	0.21%	1	\$14.9	0.73%	61	\$54.9	1.03%	224	\$28.5	1.65%	129	\$5.3	2.14%	26	\$104.0	1.09%	441
2005	-	-	-	-	-	-	\$1.1	0.51%	5	\$4.0	0.63%	20	\$1.7	0.64%	10	\$0.6	2.49%	3	-	-	-	\$7.4	0.64%	38
2004 and Earlier	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	1.45%	3	-	-	-	-	-	-	\$0.8	0.45%	3
Prepayment Premiums (all "K"- prefixes)																								
2007	-	-	-	-	-	-	-	-	-	\$0.3	0.47%	1	\$2.9	1.52%	13	\$1.4	1.39%	8	\$0.8	2.18%	4	\$5.4	1.35%	26
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.67%	2	\$0.1	0.25%	2	\$0.2	1.12%	1	\$0.6	0.41%	5
2005	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.55%	1	\$0.1	1.08%	1	\$0.2	2.50%	1	\$0.5	0.62%	3
2004 and Earlier	-	-	-	\$0.4	0.39%	4	\$0.5	0.14%	5	\$2.6	0.37%	19	\$2.0	0.29%	22	\$1.2	0.20%	20	\$2.2	0.78%	43	\$8.9	0.32%	113
Total of Above Categories*																								
	\$49.2	0.01%	290	\$242.0	0.04%	1,360	\$786.9	0.18%	4,397	\$1,487.5	0.38%	8,382	\$1,694.8	0.67%	9,781	\$660.1	0.82%	4,599	\$290.8	0.97%	2,658	\$5,211.3	0.22%	31,467

*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, 2011 (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	\$0.4	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	1
2010	\$5.8	0.02%	22	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.8	0.02%	22
2009	\$6.2	0.07%	28	\$0.2	0.09%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.4	0.07%	29
2008	\$7.8	0.25%	37	\$12.2	0.40%	49	\$8.2	0.47%	37	\$0.7	0.38%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$28.9	0.35%	126
2007	\$8.5	0.46%	41	\$2.1	0.62%	10	\$17.8	0.97%	64	\$11.9	0.76%	60	\$4.2	1.21%	28	\$0.4	1.26%	3	\$0.7	3.47%	4	-	-	-	\$45.5	0.76%	210
2006	\$44.2	1.16%	185	\$0.3	0.32%	2	\$3.7	0.68%	19	\$14.2	0.99%	59	\$3.0	0.85%	17	\$0.6	2.46%	4	-	-	-	-	-	-	\$66.0	1.06%	286
2005	\$40.8	0.43%	216	\$3.5	0.32%	22	\$4.2	0.58%	25	\$0.3	0.93%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$48.8	0.43%	265
2004 and Earlier	\$71.9	0.29%	687	\$5.4	0.44%	47	\$2.1	0.48%	17	\$0.1	0.29%	2	\$0.1	0.12%	2	\$0.0	0.33%	1	\$0.0	0.99%	1	-	-	-	\$79.7	0.30%	757
ARMs: Interest Only																											
2010	\$0.2	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	1
2009	\$2.7	0.06%	10	\$0.3	0.10%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.9	0.06%	11
2008	\$9.3	0.93%	33	\$32.6	0.79%	104	\$29.5	0.78%	101	\$5.3	0.66%	18	\$0.2	0.81%	1	-	-	-	-	-	-	-	-	-	\$76.8	0.79%	257
2007	\$9.4	0.71%	35	\$2.7	1.13%	11	\$31.4	1.32%	109	\$93.1	1.27%	351	\$15.2	1.80%	66	\$1.8	1.36%	11	\$1.4	2.67%	6	-	-	-	\$155.0	1.26%	589
2006	\$35.1	0.91%	156	\$1.0	0.66%	5	\$10.0	1.12%	41	\$50.1	1.25%	199	\$39.1	1.87%	159	\$0.3	1.99%	3	-	-	-	-	-	-	\$135.7	1.23%	563
2005	\$62.2	0.63%	283	\$9.6	0.77%	43	\$12.6	0.71%	55	\$0.5	0.40%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$84.8	0.65%	383
2004 and Earlier	\$23.4	0.40%	122	\$1.4	0.33%	8	\$1.3	0.41%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$26.0	0.40%	137
Conventional ARMs Total*																											
	\$327.7	0.26%	1,857	\$71.2	0.57%	303	\$120.8	0.83%	475	\$176.2	1.14%	696	\$61.7	1.66%	273	\$3.1	1.45%	22	\$2.1	2.41%	11	\$763.0	0.44%	3,637			
Other																											
2011	-	-	-	\$0.2	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	1
2010	\$0.9	0.04%	4	\$2.3	0.15%	11	\$8.2	0.43%	36	\$1.3	0.29%	8	\$1.2	0.46%	19	\$0.8	0.48%	16	\$1.0	0.51%	23	\$15.7	0.23%	117			
2009	\$0.6	0.42%	5	\$6.6	2.32%	31	\$14.1	2.73%	72	\$13.1	3.64%	79	\$17.9	8.33%	110	\$19.8	12.10%	108	\$13.9	17.02%	65	\$85.9	4.89%	470			
2008	-	-	-	\$0.5	0.28%	5	\$1.8	0.36%	14	\$4.3	1.01%	35	\$4.1	2.13%	34	\$0.9	3.59%	8	\$1.2	23.95%	12	\$12.8	0.95%	108			
2007	-	-	-	\$0.1	0.08%	1	\$5.7	0.62%	40	\$6.0	0.62%	52	\$9.2	3.44%	72	\$2.1	4.60%	25	\$1.1	6.73%	15	\$24.3	0.99%	205			
2006	\$0.5	0.70%	4	\$0.9	0.38%	9	\$2.8	0.48%	21	\$3.7	0.81%	25	\$0.5	0.85%	5	\$0.4	8.61%	3	\$0.1	2.78%	1	\$9.0	0.63%	68			
2005	\$0.2	0.16%	2	\$1.4	0.32%	8	\$1.2	0.48%	8	\$1.1	2.68%	10	\$0.7	2.17%	8	\$0.3	3.32%	3	\$0.2	2.49%	7	\$5.2	0.56%	46			
2004 and Earlier	\$0.5	0.46%	6	\$1.2	0.28%	9	\$2.3	0.16%	20	\$2.8	0.43%	30	\$3.0	0.95%	40	\$7.3	2.57%	102	\$17.2	3.37%	357	\$34.2	0.94%	564			
Other Total*																											
	\$2.7	0.06%	21	\$13.2	0.27%	75	\$36.0	0.49%	211	\$32.3	0.94%	239	\$36.7	2.60%	288	\$31.7	4.25%	265	\$34.8	4.09%	480	\$187.3	0.80%	1,579			
Total MBS 4+*																											
	\$379.6	0.05%	2,168	\$326.4	0.05%	1,738	\$943.7	0.20%	5,083	\$1,696.0	0.41%	9,317	\$1,793.2	0.69%	10,342	\$694.9	0.86%	4,886	\$327.7	1.06%	3,149	\$6,161.6	0.24%	36,683			

*Some UPB totals may not foot due to rounding.