

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 October 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
<b>Conventional Fixed Rate</b>																								
<b>40 Year (CZ-prefix)</b>																								
2009	-	-	-	-	-	-	\$0.2	0.18%	1	\$2.6	1.43%	10	\$3.4	1.13%	17	\$5.1	2.29%	26	\$1.1	3.72%	7	\$12.5	1.40%	61
2008	-	-	-	-	-	-	\$1.6	0.81%	6	\$6.8	1.24%	29	\$7.8	1.64%	33	\$2.6	2.15%	16	\$0.7	2.13%	3	\$19.6	1.40%	87
2007	-	-	-	-	-	-	\$0.4	0.40%	2	\$10.2	1.10%	42	\$26.2	1.46%	124	\$13.0	2.24%	61	\$3.1	3.49%	17	\$52.9	1.51%	246
2006	-	-	-	-	-	-	-	-	-	\$0.4	0.39%	2	\$3.0	1.36%	13	\$1.4	1.63%	7	-	-	-	\$4.7	1.17%	22
<b>30 Year (CL-prefix)</b>																								
2010	-	-	-	\$9.7	0.01%	40	\$30.9	0.05%	139	\$5.2	0.09%	32	\$1.0	0.23%	9	\$0.3	0.23%	3	-	-	-	\$4.2	0.02%	223
2009	\$22.4	0.02%	95	\$97.4	0.04%	430	\$101.7	0.12%	560	\$95.0	0.35%	628	\$105.8	0.76%	755	\$54.6	0.99%	466	\$36.4	1.54%	308	\$513.2	0.10%	3,242
2008	\$0.6	0.59%	3	\$14.0	0.17%	57	\$165.5	0.29%	692	\$396.5	0.46%	1,803	\$348.7	0.77%	1,784	\$132.5	1.16%	809	\$77.7	1.90%	538	\$1,135.5	0.53%	5,686
2007	\$1.1	0.56%	6	\$3.9	0.47%	16	\$59.0	0.47%	265	\$453.9	0.64%	2,088	\$736.1	0.92%	3,871	\$285.5	1.38%	1,837	\$162.4	2.31%	1,165	\$1,701.8	0.89%	9,248
2006	\$0.2	0.26%	2	\$1.1	0.39%	7	\$43.9	0.49%	212	\$196.5	0.60%	938	\$456.1	0.82%	2,506	\$231.0	1.12%	1,541	\$51.6	1.63%	410	\$980.5	0.81%	5,616
2005	\$0.2	0.13%	2	\$14.5	0.22%	75	\$223.0	0.34%	1,167	\$305.2	0.55%	1,884	\$126.9	0.98%	977	\$22.9	1.44%	199	\$10.9	1.68%	112	\$703.5	0.49%	4,416
2004 and Earlier	\$0.9	0.25%	7	\$22.7	0.12%	141	\$190.9	0.17%	1,279	\$330.8	0.24%	2,409	\$185.4	0.36%	1,667	\$82.2	0.37%	917	\$66.6	0.47%	1,029	\$879.5	0.25%	7,449
<b>20 Year (CT-prefix)</b>																								
2010	-	-	-	\$0.3	0.00%	3	\$0.5	0.04%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.00%	7
2009	\$0.5	0.01%	3	\$2.7	0.02%	19	\$1.8	0.08%	11	\$1.5	0.25%	8	\$0.7	0.57%	3	\$0.2	1.09%	1	-	-	-	\$7.6	0.04%	45
2008	-	-	-	\$0.5	0.18%	2	\$6.6	0.22%	36	\$3.5	0.16%	27	\$2.8	0.40%	22	\$0.2	0.25%	3	\$0.3	0.87%	2	\$13.9	0.22%	92
2007	-	-	-	\$0.2	1.65%	2	\$1.0	0.27%	4	\$6.0	0.30%	38	\$10.1	0.50%	67	\$2.1	0.81%	17	\$20.6	0.36%	7	\$20.0	0.44%	135
2006	\$0.1	3.83%	1	-	-	-	\$0.5	0.16%	3	\$4.7	0.43%	34	\$6.7	0.48%	54	\$1.9	0.72%	16	\$0.1	0.42%	1	\$14.0	0.45%	109
2005	-	-	-	\$0.1	0.03%	1	\$6.9	0.22%	52	\$4.6	0.28%	35	\$1.0	0.40%	11	-	-	-	-	-	-	\$12.6	0.23%	99
2004 and Earlier	-	-	-	\$1.5	0.06%	14	\$10.2	0.13%	93	\$8.3	0.14%	85	\$2.7	0.17%	40	\$2.1	0.28%	36	\$1.3	0.48%	32	\$26.2	0.14%	300
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																								
2010	\$0.8	0.00%	7	\$1.1	0.01%	8	\$0.4	0.07%	2	-	-	-	\$0.0	0.11%	1	-	-	-	-	-	-	\$2.4	0.00%	18
2009	\$5.2	0.01%	41	\$8.6	0.03%	86	\$8.1	0.12%	94	\$2.5	0.13%	40	\$2.5	0.25%	35	\$0.7	0.34%	10	\$0.4	0.54%	8	\$28.0	0.03%	314
2008	\$0.7	0.06%	3	\$9.3	0.07%	52	\$13.1	0.12%	87	\$10.8	0.22%	93	\$4.8	0.30%	60	\$1.3	0.36%	26	\$0.4	1.44%	6	\$40.4	0.12%	327
2007	-	-	-	\$0.4	0.05%	4	\$4.2	0.13%	29	\$13.4	0.27%	102	\$10.4	0.31%	103	\$3.0	0.75%	37	\$0.7	1.41%	9	\$32.0	0.25%	284
2006	\$0.1	0.10%	1	\$0.7	0.10%	8	\$3.6	0.17%	27	\$8.8	0.23%	65	\$7.9	0.27%	73	\$1.0	0.60%	13	\$0.1	0.42%	2	\$22.1	0.22%	189
2005	\$1.0	0.08%	11	\$6.0	0.12%	55	\$12.8	0.18%	126	\$5.5	0.22%	67	\$2.0	0.73%	31	\$0.1	0.69%	3	\$0.0	0.03%	1	\$27.6	0.17%	294
2004 and Earlier	\$8.4	0.06%	98	\$28.2	0.07%	319	\$31.2	0.08%	429	\$13.6	0.12%	232	\$6.2	0.12%	139	\$3.2	0.19%	80	\$1.7	0.27%	81	\$92.4	0.08%	1,378
<b>High Balance (CK-prefix)</b>																								
2010	-	-	-	-	-	-	\$0.6	0.01%	1	\$0.5	0.09%	1	-	-	-	-	-	-	-	-	-	\$1.0	0.00%	2
2009	-	-	-	\$2.6	0.03%	5	\$2.7	0.04%	5	\$2.1	0.11%	4	\$2.2	0.32%	4	\$2.3	1.68%	4	\$0.7	4.56%	1	\$12.6	0.07%	23
2008	-	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.32%	4	-	-	-	-	-	-	\$2.2	0.13%	4
<b>Interest Only (all "N"- prefixes)</b>																								
2009	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	1.43%	1	-	-	-	-	-	-	\$0.2	0.15%	1
2008	-	-	-	-	-	-	\$1.8	0.63%	6	\$15.6	0.81%	54	\$24.7	1.20%	98	\$13.6	2.56%	52	\$1.7	2.64%	9	\$57.4	1.18%	219
2007	-	-	-	\$0.7	4.19%	2	\$3.8	1.00%	14	\$67.6	1.23%	256	\$189.7	1.68%	772	\$68.8	2.12%	287	\$23.4	3.45%	102	\$353.9	1.68%	1,433
2006	-	-	-	-	-	-	\$2.6	1.34%	9	\$28.3	1.18%	107	\$81.8	1.29%	334	\$39.2	1.89%	181	\$8.3	2.77%	40	\$160.3	1.41%	671
2005	-	-	-	-	-	-	\$1.4	0.58%	6	\$4.9	0.67%	20	\$5.7	1.84%	27	\$0.4	1.34%	2	\$0.2	17.96%	1	\$12.6	0.94%	56
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$1.0	0.96%	4	\$0.2	0.29%	4	\$0.1	2.60%	1	-	-	-	\$1.3	0.64%	6
<b>Prepayment Premiums (all "K"- prefixes)</b>																								
2008	-	-	-	-	-	-	\$0.7	0.75%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.32%	2
2007	-	-	-	-	-	-	\$0.2	1.41%	1	\$0.4	0.60%	2	\$3.8	1.73%	16	\$1.5	1.33%	9	\$0.3	0.74%	3	\$6.2	1.36%	31
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	1.04%	2	\$1.1	1.93%	7	\$0.2	0.81%	1	\$1.8	1.06%	10
2005	-	-	-	-	-	-	-	-	-	\$0.1	0.42%	1	\$0.5	1.26%	3	\$0.2	1.81%	1	-	-	-	\$0.7	0.88%	5
2004 and Earlier	-	-	-	\$0.7	0.57%	6	\$0.8	0.19%	6	\$3.4	0.41%	23	\$3.0	0.37%	26	\$2.0	0.27%	23	\$4.2	1.31%	58	\$13.9	0.44%	142
<b>Total of Above Categories*</b>	\$42.2	0.01%	280	\$227.2	0.04%	1,352	\$932.8	0.19%	5,370	\$2,010.0	0.42%	11,163	\$2,372.8	0.78%	13,683	\$976.1	1.04%	6,691	\$455.0	1.32%	3,953	\$7,016.2	0.30%	42,492

\*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 October 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			
<b>Conventional ARMs</b>																											
<b>ARMs: Amortizing</b>																											
2010	\$2.4	0.01%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.01%	10	
2009	\$6.7	0.06%	26	\$0.2	0.08%	1	\$0.3	0.91%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.2	0.06%	28	
2008	\$5.2	0.16%	27	\$18.6	0.44%	83	\$11.1	0.47%	48	\$2.8	1.03%	10	\$1.3	6.48%	4	-	-	-	-	-	-	-	-	-	\$38.9	0.38%	172
2007	\$14.0	0.71%	66	\$2.7	0.67%	15	\$27.6	1.17%	110	\$23.8	1.16%	114	\$6.9	1.79%	37	\$1.3	3.37%	8	\$0.8	3.44%	5	-	-	-	\$77.0	1.07%	355
2006	\$38.0	1.34%	166	\$1.5	1.00%	8	\$11.9	0.74%	58	\$21.1	0.88%	98	\$7.7	1.63%	39	\$0.7	2.44%	5	-	-	-	-	-	-	\$80.9	1.08%	374
2005	\$68.3	0.70%	359	\$13.8	0.70%	73	\$9.7	0.81%	53	\$0.5	1.28%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$92.3	0.72%	488
2004 and Earlier	\$97.8	0.37%	898	\$6.4	0.30%	66	\$2.6	0.45%	22	\$0.2	0.40%	5	\$0.2	0.45%	6	\$0.1	0.50%	2	\$0.1	2.07%	3	-	-	-	\$107.4	0.36%	1,002
<b>ARMs: Interest Only</b>																											
2010	\$0.3	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	1
2009	\$1.6	0.03%	9	\$0.2	0.07%	1	\$0.6	0.39%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.05%	13
2008	\$5.0	0.64%	18	\$26.4	0.53%	87	\$33.8	0.70%	113	\$8.3	0.82%	28	\$0.4	1.94%	1	-	-	-	\$0.2	1.53%	1	-	-	-	\$74.2	0.63%	248
2007	\$9.9	0.98%	38	\$3.9	1.14%	13	\$45.7	1.54%	162	\$147.1	1.60%	561	\$23.3	1.92%	92	\$4.0	2.44%	21	\$2.5	3.95%	13	-	-	-	\$236.4	1.58%	900
2006	\$11.6	0.88%	55	\$1.4	0.55%	6	\$32.0	1.22%	129	\$89.7	1.46%	362	\$51.7	1.78%	228	\$0.6	1.75%	4	-	-	-	-	-	-	\$187.1	1.41%	784
2005	\$92.6	0.95%	415	\$18.4	0.85%	82	\$20.3	0.79%	93	\$2.7	1.70%	10	-	-	-	-	-	-	-	-	-	-	-	-	\$134.1	0.92%	600
2004 and Earlier	\$29.2	0.47%	157	\$2.2	0.37%	11	\$2.0	0.55%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$33.5	0.46%	177
<b>Conventional ARMs Total*</b>	\$382.6	0.35%	2,245	\$95.8	0.54%	446	\$197.6	0.92%	801	\$296.3	1.39%	1,191	\$91.5	1.80%	407	\$6.6	2.34%	40	\$3.6	3.35%	22	\$1,074.1	0.61%	5,152			
<b>Other</b>																											
2010	-	-	-	\$1.1	0.10%	6	\$4.2	0.24%	17	\$1.6	0.36%	8	-	-	-	-	-	-	-	-	-	-	-	-	\$6.9	0.12%	31
2009	\$0.2	0.14%	2	\$5.1	1.51%	24	\$11.6	1.99%	61	\$14.4	3.45%	89	\$18.6	7.09%	99	\$29.9	14.90%	128	\$21.5	22.08%	84	\$101.3	4.94%	487			
2008	-	-	-	\$0.7	0.33%	8	\$1.5	0.24%	13	\$4.9	0.98%	38	\$4.0	1.75%	31	\$1.1	3.93%	11	\$2.5	37.53%	15	\$14.7	0.92%	116			
2007	\$0.2	0.26%	2	\$0.8	0.40%	7	\$6.3	0.57%	49	\$6.7	0.59%	60	\$10.8	3.45%	88	\$3.8	6.85%	38	\$1.0	5.47%	14	\$29.6	1.02%	258			
2006	\$0.3	0.36%	1	\$1.5	0.56%	15	\$3.1	0.43%	26	\$4.5	0.82%	28	\$0.6	0.81%	5	\$0.5	8.08%	3	-	-	-	-	-	\$10.4	0.61%	78	
2005	\$0.8	0.49%	7	\$0.9	0.17%	6	\$1.7	0.55%	13	\$1.1	2.33%	11	\$1.3	3.20%	13	\$0.4	4.58%	4	\$0.2	1.56%	6	\$6.3	0.57%	60			
2004 and Earlier	\$2.0	0.51%	13	\$1.7	0.28%	17	\$3.2	0.19%	30	\$4.0	0.51%	30	\$3.0	0.81%	42	\$8.4	2.65%	121	\$18.6	3.29%	377	\$40.9	0.87%	630			
<b>Other Total*</b>	\$3.5	0.13%	25	\$11.8	0.36%	83	\$31.6	0.47%	209	\$37.1	0.96%	264	\$38.2	2.39%	278	\$44.1	5.49%	305	\$43.8	4.74%	496	\$210.1	1.06%	1,660			
<b>Total MBS 4+*</b>	\$428.2	0.09%	2,550	\$334.8	0.06%	1,881	\$1,162.0	0.22%	6,380	\$2,343.4	0.47%	12,618	\$2,502.6	0.80%	14,368	\$1,026.8	1.08%	7,036	\$502.5	1.42%	4,471	\$8,300.3	0.33%	49,304			

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