

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 April 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
<b>Conventional Fixed Rate</b>																								
<b>40 Year (CZ-prefix)</b>																								
2011	-	-	-	-	-	-	-	-	-	\$0.1	1.85%	1	\$0.3	2.32%	1	-	-	-	\$0.1	3.29%	1	\$0.5	0.40%	3
2010	-	-	-	-	-	-	\$0.1	0.24%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.09%	1
2009	-	-	-	-	-	-	\$0.9	1.05%	2	\$0.2	0.19%	1	\$2.0	1.01%	9	\$2.3	1.52%	11	\$0.9	4.46%	4	\$6.3	1.02%	27
2008	-	-	-	-	-	-	\$0.8	0.56%	3	\$4.9	1.42%	19	\$1.9	0.63%	10	\$1.3	1.87%	6	\$0.1	0.81%	1	\$9.0	1.02%	39
2007	-	-	-	-	-	-	\$0.7	0.95%	4	\$5.0	0.81%	22	\$13.4	1.14%	61	\$4.2	1.11%	23	\$1.1	1.97%	5	\$24.5	1.06%	115
2006	-	-	-	-	-	-	-	-	-	\$1.1	1.79%	5	\$1.3	0.92%	5	\$0.3	0.59%	1	-	-	-	\$2.7	1.04%	11
<b>30 Year (CL-prefix)</b>																								
2012	\$0.6	0.00%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.00%	3
2011	\$13.6	0.01%	67	\$27.9	0.03%	142	\$25.5	0.09%	131	\$2.8	0.15%	28	\$2.6	0.44%	20	\$0.6	0.24%	5	\$0.6	0.32%	7	\$73.6	0.03%	400
2010	\$17.4	0.02%	78	\$57.3	0.06%	252	\$76.6	0.15%	360	\$11.6	0.25%	68	\$2.0	0.60%	21	\$0.9	0.88%	10	\$0.3	0.49%	2	\$166.1	0.06%	791
2009	\$33.3	0.04%	137	\$102.7	0.06%	472	\$82.0	0.15%	435	\$43.9	0.24%	322	\$37.2	0.40%	283	\$17.6	0.46%	170	\$10.8	0.65%	113	\$327.6	0.09%	1,932
2008	-	-	-	\$10.8	0.23%	40	\$95.2	0.31%	424	\$205.8	0.41%	1,010	\$159.0	0.56%	874	\$55.7	0.75%	340	\$28.7	1.07%	211	\$555.2	0.45%	2,899
2007	\$0.7	0.44%	4	\$1.5	0.26%	8	\$30.3	0.39%	146	\$226.7	0.54%	1,119	\$325.6	0.64%	1,819	\$106.6	0.78%	737	\$49.6	1.06%	392	\$741.0	0.62%	4,225
2006	\$0.2	0.43%	3	\$1.3	0.60%	7	\$24.8	0.45%	121	\$104.7	0.53%	514	\$214.7	0.61%	1,220	\$106.3	0.77%	742	\$22.3	1.00%	188	\$474.3	0.62%	2,795
2005	\$0.2	0.24%	2	\$8.6	0.23%	43	\$130.1	0.32%	695	\$166.9	0.44%	1,062	\$58.6	0.63%	487	\$10.4	0.88%	108	\$5.0	1.05%	62	\$379.7	0.41%	2,459
2004 and Earlier	\$0.6	0.24%	5	\$13.9	0.12%	94	\$124.5	0.18%	844	\$188.9	0.22%	1,478	\$93.2	0.27%	868	\$38.7	0.25%	467	\$34.7	0.33%	596	\$494.5	0.22%	4,352
<b>20 Year (CT-prefix)</b>																								
2012	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1
2011	\$1.6	0.01%	8	\$1.4	0.03%	8	\$0.2	0.04%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.01%	18
2010	\$2.2	0.02%	11	\$3.2	0.04%	17	\$0.9	0.08%	5	-	-	-	-	-	-	-	-	-	-	-	-	\$6.3	0.03%	33
2009	\$0.4	0.01%	3	\$2.3	0.03%	15	\$1.1	0.08%	10	\$0.8	0.24%	5	\$0.1	0.17%	1	-	-	-	-	-	-	\$4.7	0.04%	34
2008	-	-	-	\$0.4	0.28%	2	\$3.3	0.23%	20	\$2.7	0.24%	21	\$1.7	0.39%	14	\$0.2	0.32%	2	\$0.1	0.57%	1	\$8.4	0.26%	60
2007	-	-	-	-	-	-	\$0.5	0.28%	4	\$2.1	0.19%	17	\$4.9	0.43%	39	\$0.3	0.20%	5	\$0.1	0.37%	2	\$8.0	0.30%	67
2006	\$0.1	4.00%	1	-	-	-	\$0.9	0.53%	7	\$2.1	0.33%	17	\$2.9	0.33%	25	\$0.7	0.42%	9	-	-	-	\$6.7	0.36%	59
2005	-	-	-	\$0.5	0.20%	3	\$3.6	0.20%	26	\$2.8	0.27%	27	\$0.3	0.16%	5	-	-	-	-	-	-	\$7.2	0.22%	61
2004 and Earlier	-	-	-	\$1.6	0.12%	13	\$5.1	0.11%	52	\$5.3	0.14%	57	\$1.0	0.09%	13	\$1.1	0.22%	22	\$0.8	0.42%	25	\$14.9	0.13%	182
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																								
2012	\$0.2	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	1
2011	\$4.6	0.00%	29	\$0.0	0.00%	1	\$0.0	0.01%	1	\$0.0	0.05%	1	\$0.1	0.80%	2	\$0.0	0.20%	1	-	-	-	\$4.8	0.00%	35
2010	\$4.4	0.01%	36	\$2.0	0.03%	18	\$0.6	0.14%	5	-	-	-	-	-	-	-	-	-	-	-	-	\$7.0	0.01%	59
2009	\$4.2	0.01%	33	\$6.7	0.04%	66	\$2.2	0.05%	35	\$0.6	0.05%	9	\$1.4	0.22%	14	\$0.1	0.10%	3	\$0.2	0.31%	3	\$15.3	0.03%	163
2008	\$0.2	0.04%	1	\$7.5	0.12%	51	\$9.2	0.16%	67	\$4.1	0.15%	42	\$2.8	0.27%	29	\$0.6	0.26%	13	\$0.1	0.76%	3	\$24.6	0.15%	206
2007	-	-	-	\$0.4	0.10%	5	\$3.1	0.18%	21	\$4.8	0.17%	43	\$5.5	0.27%	62	\$0.7	0.26%	13	\$0.2	0.60%	6	\$14.8	0.20%	150
2006	\$0.1	0.15%	1	\$0.5	0.14%	6	\$1.9	0.16%	18	\$3.9	0.18%	40	\$3.8	0.21%	45	\$0.3	0.31%	10	\$0.0	0.23%	1	\$10.6	0.19%	121
2005	\$0.5	0.07%	5	\$2.0	0.07%	21	\$5.3	0.13%	70	\$3.1	0.19%	38	\$1.1	0.55%	17	\$0.1	1.26%	3	\$0.1	1.71%	2	\$12.2	0.13%	156
2004 and Earlier	\$2.6	0.03%	36	\$12.3	0.05%	185	\$13.4	0.06%	217	\$5.7	0.08%	115	\$2.7	0.09%	83	\$1.0	0.12%	37	\$0.9	0.30%	50	\$38.5	0.06%	723
<b>High Balance (CK-prefix)</b>																								
2010	-	-	-	\$0.6	0.01%	1	\$0.9	0.03%	2	\$0.4	0.20%	1	-	-	-	-	-	-	-	-	-	\$1.9	0.01%	4
2009	-	-	-	\$1.5	0.04%	3	\$2.9	0.10%	6	\$2.0	0.27%	4	\$0.7	0.28%	1	\$0.7	1.17%	1	-	-	-	\$7.8	0.09%	15
2008	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.43%	2	-	-	-	-	-	-	\$1.1	0.19%	2
<b>Interest Only (all "N"- prefixes)</b>																								
2008	-	-	-	-	-	-	\$1.3	0.69%	5	\$6.6	0.55%	24	\$11.5	0.91%	46	\$2.3	0.71%	9	-	-	-	\$21.7	0.71%	84
2007	-	-	-	-	-	-	\$1.0	0.39%	6	\$34.7	0.97%	125	\$82.1	1.13%	332	\$26.7	1.33%	116	\$5.5	1.32%	28	\$149.9	1.11%	607
2006	-	-	-	-	-	-	\$0.6	0.47%	2	\$16.7	1.05%	60	\$41.1	0.99%	167	\$16.5	1.24%	77	\$1.2	0.63%	7	\$76.1	1.03%	313
2005	-	-	-	-	-	-	\$1.6	0.91%	8	\$5.2	1.03%	25	\$1.5	0.71%	8	\$0.3	1.57%	2	-	-	-	\$8.7	0.93%	43
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.2	0.28%	1	\$0.8	1.65%	4	-	-	-	-	-	-	\$0.9	0.66%	5
<b>Prepayment Premiums (all "K"- prefixes)</b>																								
2008	-	-	-	-	-	-	-	-	-	\$0.1	0.25%	1	-	-	-	-	-	-	-	-	-	\$0.1	0.09%	1
2007	-	-	-	-	-	-	-	-	-	\$0.1	0.12%	1	\$1.7	1.12%	9	\$0.7	0.88%	3	\$0.9	2.94%	5	\$3.5	1.06%	18
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.57%	2	\$0.6	1.43%	4	\$0.2	1.41%	2	\$1.0	0.82%	8
2005	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	1.17%	2	\$0.4	5.42%	2	-	-	-	\$0.7	1.21%	4
2004 and Earlier	-	-	-	-	-	-	\$0.4	0.14%	5	\$1.2	0.22%	11	\$1.4	0.25%	16	\$1.0	0.20%	13	\$1.2	0.51%	22	\$5.2	0.24%	67
<b>Total of Above Categories*</b>	\$87.9	0.01%	465	\$266.6	0.05%	1,473	\$651.8	0.19%	3,760	\$1,067.9	0.36%	6,334	\$1,082.3	0.55%	6,616	\$399.5	0.63%	2,965	\$165.8	0.68%	1,739	\$3,721.8	0.16%	23,352

\*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 April 30, 2012 (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>																											
2011	\$2.7	0.01%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.01%	12
2010	\$6.6	0.04%	25	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.6	0.04%	25
2009	\$3.8	0.06%	16	\$0.3	0.23%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.1	0.06%	17
2008	\$5.2	0.18%	28	\$9.1	0.45%	36	\$6.8	0.59%	28	\$0.3	0.22%	2	\$0.3	2.00%	1	-	-	-	\$0.2	19.91%	1	\$21.9	0.35%	96	\$34.1	0.67%	162
2007	\$7.7	0.41%	44	\$1.7	0.51%	9	\$11.9	1.02%	45	\$8.4	0.87%	41	\$0.9	0.41%	6	\$0.7	5.12%	3	-	-	-	\$31.3	0.68%	148	\$39.3	0.41%	225
2006	\$26.9	0.62%	131	\$0.4	2.47%	2	\$0.8	0.54%	4	\$4.6	1.14%	20	\$1.3	0.82%	5	-	-	-	-	-	-	\$34.1	0.67%	162	\$55.8	0.50%	259
2005	\$31.3	0.36%	182	\$3.9	0.79%	18	\$3.9	0.77%	24	\$0.2	0.58%	1	-	-	-	-	-	-	-	-	-	\$39.3	0.41%	225	\$11.9	0.21%	67
2004 and Earlier	\$51.8	0.23%	539	\$0.5	0.12%	10	\$0.5	0.31%	7	\$0.0	0.06%	1	\$0.1	0.29%	3	\$0.0	0.32%	1	\$0.0	1.05%	1	\$53.0	0.23%	562	\$11.9	0.21%	67
<b>ARMs: Interest Only</b>																											
2010	\$2.7	0.05%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.05%	8
2009	\$1.4	0.04%	5	\$0.3	0.16%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.05%	6
2008	\$3.8	0.38%	13	\$20.7	0.66%	66	\$23.6	0.84%	79	\$4.2	0.76%	15	-	-	-	-	-	-	-	-	-	\$52.3	0.70%	173	\$88.5	0.95%	354
2007	\$20.6	0.69%	92	\$3.1	1.38%	13	\$13.4	0.91%	50	\$45.0	1.10%	173	\$5.8	1.26%	24	\$0.4	0.89%	1	\$0.2	0.41%	1	\$85.5	0.95%	354	\$11.9	0.21%	67
2006	\$35.8	0.53%	150	-	-	-	\$2.2	0.75%	8	\$10.4	0.92%	36	\$10.2	1.42%	43	\$0.3	4.41%	1	-	-	-	\$58.9	0.66%	238	\$55.8	0.50%	259
2005	\$41.2	0.46%	195	\$5.2	0.69%	21	\$8.4	0.63%	38	\$1.0	1.21%	5	-	-	-	-	-	-	-	-	-	\$55.8	0.50%	259	\$11.9	0.21%	67
2004 and Earlier	\$11.6	0.21%	64	\$0.1	0.07%	1	\$0.2	0.12%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$11.9	0.21%	67	\$11.9	0.21%	67
<b>Conventional ARMs Total*</b>	\$253.2	0.18%	1,504	\$45.4	0.57%	178	\$71.7	0.77%	285	\$74.2	0.99%	294	\$18.6	1.15%	82	\$1.4	1.91%	6	\$0.4	0.61%	3	\$464.8	0.28%	2,352	\$11.9	0.21%	67
<b>Other</b>																											
2012	\$0.2	0.00%	1	-	-	-	\$0.3	0.60%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.01%	2	\$0.4	0.01%	2
2011	\$2.0	0.04%	8	\$11.0	0.28%	48	\$6.5	0.25%	39	\$1.2	0.72%	12	\$0.9	1.46%	12	\$0.6	1.27%	6	\$0.6	2.15%	8	\$22.8	0.20%	133	\$22.8	0.20%	133
2010	\$3.1	0.16%	16	\$5.5	0.41%	27	\$8.5	0.49%	46	\$3.3	0.83%	29	\$0.8	0.37%	13	\$0.8	0.60%	14	\$1.2	0.76%	24	\$23.2	0.39%	169	\$23.2	0.39%	169
2009	\$0.6	0.52%	5	\$4.3	1.92%	23	\$14.2	3.25%	90	\$12.0	4.05%	88	\$13.7	8.03%	99	\$15.3	11.95%	99	\$10.0	15.45%	65	\$70.1	4.89%	469	\$70.1	4.89%	469
2008	-	-	-	\$0.6	0.40%	5	\$1.4	0.36%	9	\$3.4	0.99%	34	\$2.4	1.51%	22	\$0.6	3.00%	7	\$0.3	8.61%	4	\$8.6	0.82%	81	\$8.6	0.82%	81
2007	\$0.2	0.44%	1	\$0.3	0.24%	3	\$2.2	0.31%	19	\$4.1	0.53%	34	\$6.3	2.86%	58	\$1.2	3.06%	17	\$0.7	4.62%	11	\$14.9	0.78%	143	\$14.9	0.78%	143
2006	\$0.1	0.16%	1	\$1.1	0.58%	8	\$1.7	0.40%	12	\$2.5	0.74%	21	\$1.0	1.82%	10	\$0.1	3.41%	2	\$0.1	3.01%	1	\$6.7	0.61%	55	\$6.7	0.61%	55
2005	\$0.2	0.22%	3	\$0.8	0.28%	8	\$0.9	0.49%	6	\$0.8	2.33%	5	\$0.6	1.96%	5	\$0.5	7.27%	4	\$0.3	3.35%	9	\$4.0	0.62%	40	\$4.0	0.62%	40
2004 and Earlier	\$0.2	0.29%	5	\$0.5	0.18%	4	\$1.4	0.14%	13	\$2.1	0.41%	20	\$1.9	0.75%	28	\$9.8	4.03%	145	\$19.6	4.45%	389	\$35.4	1.27%	604	\$35.4	1.27%	604
<b>Other Total*</b>	\$6.6	0.05%	40	\$24.2	0.32%	126	\$37.1	0.49%	235	\$29.3	1.03%	243	\$27.4	2.37%	247	\$28.9	4.65%	294	\$32.7	4.54%	511	\$186.1	0.56%	1,696	\$186.1	0.56%	1,696
<b>Total MBS 4+*</b>	\$347.7	0.03%	2,009	\$336.1	0.06%	1,777	\$760.7	0.21%	4,280	\$1,171.4	0.38%	6,871	\$1,128.3	0.57%	6,945	\$429.7	0.67%	3,265	\$198.9	0.79%	2,253	\$4,372.7	0.17%	27,400	\$4,372.7	0.17%	27,400