

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, 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			
Conventional Fixed Rate																											
40 Year (CZ-prefix)																											
2009	-	-	-	\$0.1	0.35%	1	-	-	-	\$0.5	0.42%	2	\$2.1	0.75%	10	\$1.6	1.02%	7	\$1.0	0.82%	5	\$0.1	0.72%	1	\$3.1	0.61%	16
2008	-	-	-	-	-	-	-	-	-	\$0.6	0.84%	2	\$5.2	1.03%	20	\$10.8	1.14%	54	\$3.2	1.04%	18	\$0.8	1.66%	5	\$20.5	1.10%	99
2007	-	-	-	-	-	-	-	-	-	\$1.0	1.92%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2006	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	1.04%	1	\$0.1	13.01%	1	\$2.1	1.02%	10
30 Year (CL-prefix)																											
2012	\$11.3	0.00%	53	\$1.7	0.02%	11	\$1.1	0.07%	7	\$0.9	0.26%	3	\$0.7	0.47%	3	\$0.5	0.25%	4	\$0.4	0.64%	7	\$16.6	0.00%	88			
2011	\$22.1	0.02%	104	\$43.9	0.05%	206	\$34.7	0.14%	175	\$2.9	0.17%	22	\$2.4	0.46%	18	\$0.6	0.27%	7	\$0.7	0.43%	6	\$107.3	0.04%	538			
2010	\$24.1	0.02%	114	\$56.7	0.06%	258	\$90.3	0.19%	429	\$12.6	0.30%	62	\$1.1	0.36%	10	\$1.3	1.32%	12	\$0.1	0.19%	1	\$186.0	0.08%	886			
2009	\$28.8	0.04%	135	\$109.6	0.07%	527	\$87.1	0.18%	485	\$42.2	0.27%	299	\$34.6	0.43%	286	\$16.5	0.49%	166	\$10.3	0.70%	95	\$329.0	0.11%	1,993			
2008	-	-	-	\$6.8	0.19%	30	\$74.6	0.31%	361	\$173.7	0.44%	895	\$133.5	0.58%	773	\$46.1	0.73%	337	\$26.7	1.15%	205	\$461.5	0.47%	2,601			
2007	\$0.2	0.15%	1	\$0.8	0.17%	3	\$24.6	0.40%	125	\$178.7	0.53%	920	\$267.2	0.64%	1,601	\$97.4	0.84%	696	\$46.4	1.14%	375	\$615.4	0.63%	3,721			
2006	\$0.7	1.32%	4	\$1.4	0.80%	6	\$13.4	0.30%	73	\$81.5	0.52%	414	\$168.6	0.59%	1,024	\$83.1	0.71%	584	\$19.4	1.00%	177	\$368.0	0.59%	2,282			
2005	-	-	-	\$9.8	0.32%	53	\$103.7	0.31%	583	\$152.5	0.48%	1,010	\$51.7	0.64%	439	\$10.6	1.00%	107	\$3.6	0.83%	41	\$331.9	0.42%	2,233			
2004 and Earlier	\$0.3	0.15%	2	\$10.3	0.10%	75	\$101.3	0.18%	720	\$169.4	0.23%	1,345	\$85.4	0.28%	864	\$34.6	0.26%	412	\$34.2	0.35%	593	\$435.5	0.23%	4,011			
20 Year (CT-prefix)																											
2012	\$0.6	0.00%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.00%	5
2011	\$1.3	0.01%	11	\$1.2	0.03%	8	\$0.6	0.14%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.1	0.01%	22
2010	\$1.5	0.01%	8	\$3.7	0.05%	19	\$1.5	0.15%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.6	0.03%	36
2009	\$0.9	0.03%	4	\$2.9	0.05%	20	\$2.0	0.17%	14	\$0.4	0.13%	2	\$0.1	0.21%	1	\$0.1	1.07%	1	-	-	-	-	-	-	\$6.5	0.06%	42
2008	-	-	-	\$0.1	0.06%	1	\$2.7	0.23%	18	\$2.7	0.28%	20	\$0.6	0.16%	6	\$0.5	0.98%	5	-	-	-	-	-	-	\$6.5	0.25%	50
2007	-	-	-	\$0.2	2.12%	1	-	-	-	\$3.2	0.35%	24	\$2.5	0.25%	25	\$0.3	0.20%	5	\$0.1	0.44%	2	\$6.3	0.28%	57			
2006	\$0.1	4.02%	1	-	-	-	\$0.3	0.19%	4	\$1.4	0.26%	12	\$2.5	0.33%	19	\$1.1	0.73%	9	-	-	-	-	-	-	\$5.3	0.33%	45
2005	-	-	-	\$0.3	0.17%	2	\$3.2	0.21%	25	\$2.3	0.25%	18	\$0.4	0.27%	5	-	-	-	-	-	-	-	-	-	\$6.2	0.22%	50
2004 and Earlier	-	-	-	\$0.7	0.06%	7	\$3.3	0.08%	39	\$4.4	0.14%	58	\$1.6	0.17%	24	\$0.5	0.10%	10	\$0.8	0.46%	28	\$11.2	0.11%	166			
15 & 10 Year (CI & CN-prefixes)																											
2012	\$2.1	0.00%	15	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.00%	15
2011	\$6.3	0.01%	52	\$0.6	0.02%	7	\$0.2	0.09%	3	-	-	-	-	-	-	\$0.1	0.44%	3	-	-	-	-	-	-	\$7.1	0.01%	65
2010	\$7.9	0.01%	55	\$3.6	0.05%	27	\$0.1	0.03%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.7	0.02%	84
2009	\$5.5	0.02%	43	\$5.7	0.04%	56	\$1.7	0.05%	33	\$1.2	0.12%	15	\$1.3	0.24%	19	\$0.1	0.10%	3	-	-	-	-	-	-	\$15.4	0.03%	169
2008	\$0.4	0.07%	2	\$3.9	0.08%	27	\$6.2	0.14%	54	\$4.7	0.20%	53	\$2.3	0.25%	33	\$0.4	0.19%	8	\$0.1	0.83%	4	\$18.0	0.13%	181			
2007	-	-	-	\$0.5	0.14%	4	\$1.5	0.11%	13	\$4.2	0.18%	42	\$4.3	0.24%	52	\$0.9	0.38%	15	\$0.2	0.71%	3	\$11.6	0.19%	129			
2006	\$0.2	0.41%	2	\$0.9	0.27%	8	\$1.3	0.13%	13	\$3.2	0.17%	38	\$4.3	0.28%	52	\$0.4	0.37%	7	\$0.0	0.20%	1	\$10.2	0.21%	121			
2005	\$0.2	0.04%	2	\$3.0	0.13%	28	\$5.0	0.14%	65	\$2.4	0.17%	36	\$1.4	0.80%	18	-	-	-	\$0.0	0.77%	1	\$12.1	0.15%	150			
2004 and Earlier	\$2.9	0.05%	39	\$10.9	0.05%	182	\$11.0	0.06%	214	\$4.4	0.08%	98	\$2.9	0.12%	79	\$0.8	0.11%	35	\$0.6	0.24%	39	\$33.5	0.06%	686			
High Balance (CK-prefix)																											
2011	-	-	-	\$1.3	0.03%	2	-	-	-	\$1.0	4.51%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.01%	4
2010	\$0.7	0.01%	1	\$2.3	0.03%	5	\$1.4	0.05%	3	\$0.4	0.28%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$4.8	0.03%	10
2009	-	-	-	\$1.4	0.05%	3	\$5.2	0.22%	10	\$1.6	0.30%	3	\$0.5	0.27%	1	-	-	-	-	-	-	-	-	-	\$8.8	0.14%	17
Interest Only (all "N"- prefixes)																											
2010	-	-	-	-	-	-	\$0.6	1.69%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	1.24%	1
2009	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	4.60%	1	-	-	-	-	-	-	\$0.1	0.13%	1
2008	-	-	-	-	-	-	\$1.3	0.84%	4	\$6.4	0.66%	24	\$7.9	0.79%	31	\$0.6	0.23%	4	\$0.3	0.79%	1	\$16.4	0.68%	64			
2007	-	-	-	-	-	-	\$0.4	0.19%	2	\$30.9	1.06%	119	\$59.1	0.99%	258	\$16.4	1.01%	79	\$4.4	1.31%	22	\$111.2	1.01%	480			
2006	-	-	-	-	-	-	\$0.6	0.51%	3	\$12.3	0.94%	51	\$31.5	0.92%	136	\$16.1	1.44%	76	\$2.1	1.32%	11	\$62.6	1.02%	277			
2005	-	-	-	-	-	-	\$0.9	0.57%	4	\$1.8	0.44%	9	\$1.4	0.73%	5	-	-	-	-	-	-	-	-	-	\$4.1	0.52%	18
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.2	0.34%	1	\$0.3	0.68%	2	-	-	-	-	-	-	-	-	-	\$0.5	0.38%	3
Prepayment Premiums (all "K"- prefixes)																											
2008	-	-	-	\$0.3	5.14%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.48%	1
2007	-	-	-	-	-	-	-	-	-	\$0.1	0.27%	1	\$1.0	0.73%	5	\$0.2	0.27%	1	\$1.1	3.75%	6	\$2.4	0.82%	13			
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.54%	2	\$0.5	1.28%	4	\$0.1	0.69%	1	\$0.8	0.68%	7			
2005	-	-	-	-	-	-	-	-	-	\$0.2	2.05%	1	\$0.1	0.44%	2	-	-	-	-	-	-	-	-	-	\$0.3	0.61%	3
2004 and Earlier	-	-	-	\$0.0	0.02%	1	\$0.3	0.13%	4	\$1.7	0.34%	11	\$0.9	0.20%	10	\$0.8	0.20%	12	\$1.5	0.68%	23	\$5.3	0.27%	61			
Total of Above Categories*	\$117.9	0.01%	653	\$284.4	0.07%	1,579	\$583.2	0.20%	3,502	\$914.0	0.37%	5,644	\$889.3	0.54%	5,885	\$335.0	0.62%	2,629	\$154.5	0.72%	1,651	\$3,278.3	0.14%	21,543			

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, 2012 (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																													
2012	\$0.7	0.00%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.00%	2		
2011	\$6.1	0.02%	26	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.1	0.02%	26		
2010	\$10.1	0.07%	39	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.1	0.07%	39		
2009	\$4.9	0.09%	22	\$0.1	0.13%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.1	0.09%	24		
2008	\$2.4	0.09%	15	\$5.1	0.33%	23	\$5.1	0.57%	22	\$0.4	0.34%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	\$12.9	0.25%	63	
2007	\$9.7	0.44%	47	\$12.9	1.33%	51	\$0.6	0.28%	3	\$3.2	0.60%	17	\$0.3	0.25%	3	\$0.1	2.06%	1	-	-	-	-	-	-	-	\$26.9	0.66%	122	
2006	\$23.6	0.58%	121	\$0.3	2.58%	1	\$1.1	0.94%	4	\$3.5	1.09%	18	\$1.2	0.88%	8	-	-	-	-	-	-	-	-	-	-	\$29.7	0.64%	152	
2005	\$33.5	0.40%	192	\$0.9	0.53%	4	\$1.5	0.60%	9	\$0.3	1.22%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	\$36.2	0.41%	207	
2004 and Earlier	\$52.0	0.25%	526	\$0.5	0.14%	15	\$0.1	0.09%	3	\$0.0	0.24%	1	\$0.0	0.06%	1	\$0.0	0.34%	1	\$0.0	0.69%	1	-	-	-	-	\$52.7	0.24%	548	
ARMs: Interest Only																													
2010	\$0.9	0.02%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.02%	4	
2009	\$3.0	0.11%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.10%	12	
2008	\$4.5	0.48%	18	\$14.9	0.54%	51	\$9.6	0.46%	33	\$2.8	0.64%	9	\$0.1	1.17%	1	-	-	-	\$0.3	12.86%	2	-	-	-	-	\$32.3	0.52%	114	
2007	\$19.3	0.42%	78	\$1.3	0.93%	5	\$6.9	0.80%	24	\$25.8	1.19%	96	\$5.4	1.73%	21	-	-	-	-	-	-	-	-	-	-	\$58.6	0.72%	224	
2006	\$29.4	0.46%	132	\$0.1	0.65%	1	\$0.9	0.39%	4	\$8.5	0.94%	37	\$7.2	1.26%	33	\$0.1	0.96%	1	-	-	-	-	-	-	-	-	\$46.1	0.57%	208
2005	\$41.5	0.46%	198	\$1.8	0.94%	7	\$6.2	0.73%	29	\$1.2	1.96%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	\$50.8	0.50%	239	
2004 and Earlier	\$15.1	0.30%	83	\$0.6	0.37%	3	\$0.5	0.41%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$16.2	0.30%	89	
Conventional ARMs Total*																													
	\$256.6	0.18%	1,515	\$38.5	0.58%	163	\$32.5	0.55%	134	\$45.7	0.99%	188	\$14.2	1.19%	67	\$0.2	0.61%	3	\$0.3	2.49%	3	\$388.2	0.24%	2,073					
Other																													
2012	\$5.9	0.02%	28	\$1.4	0.05%	5	\$0.3	0.64%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.6	0.02%	34	
2011	\$3.2	0.07%	14	\$10.2	0.27%	56	\$9.1	0.37%	53	\$1.8	1.22%	13	\$0.4	0.77%	6	\$0.4	1.15%	4	\$0.6	2.43%	9	\$25.8	0.24%	155					
2010	\$3.1	0.18%	15	\$6.4	0.51%	34	\$10.7	0.65%	59	\$3.2	0.88%	25	\$0.9	0.49%	13	\$0.6	0.51%	11	\$0.9	0.59%	23	\$25.9	0.47%	180					
2009	\$0.7	0.67%	6	\$4.3	2.15%	24	\$14.2	3.55%	92	\$11.4	4.42%	86	\$11.6	7.70%	89	\$13.9	11.92%	96	\$8.2	14.01%	56	\$64.3	5.01%	449					
2008	-	-	-	\$0.3	0.21%	3	\$1.8	0.56%	17	\$3.5	1.19%	33	\$2.2	1.65%	21	\$0.8	4.75%	10	\$0.3	8.15%	4	\$8.9	0.98%	88					
2007	\$0.3	0.82%	2	\$0.6	0.54%	5	\$3.3	0.55%	30	\$8.8	0.58%	34	\$6.6	3.47%	56	\$1.2	3.50%	17	\$0.9	7.59%	15	\$16.8	1.02%	159					
2006	\$0.3	0.57%	2	\$1.2	0.68%	12	\$1.5	0.41%	14	\$2.1	0.76%	18	\$0.3	0.66%	3	\$0.6	13.79%	5	\$0.1	3.11%	1	\$6.1	0.65%	55					
2005	\$0.4	0.59%	4	\$0.3	0.12%	3	\$0.7	0.51%	4	\$0.8	2.39%	5	\$0.5	1.84%	4	\$0.3	5.36%	3	\$0.4	5.58%	12	\$3.4	0.65%	35					
2004 and Earlier	\$0.1	0.22%	2	\$0.4	0.21%	4	\$0.8	0.09%	8	\$1.9	0.43%	20	\$1.8	0.77%	28	\$7.9	3.53%	124	\$19.1	4.67%	392	\$32.0	1.31%	578					
Other Total*																													
	\$14.1	0.03%	73	\$25.1	0.29%	146	\$42.6	0.62%	278	\$28.6	1.15%	234	\$24.4	2.36%	220	\$25.8	4.50%	270	\$30.4	4.56%	512	\$190.9	0.30%	1,733					
Total MBS 4+*																													
	\$388.7	0.03%	2,241	\$348.0	0.08%	1,888	\$658.3	0.21%	3,914	\$988.3	0.39%	6,066	\$927.9	0.56%	6,172	\$361.0	0.66%	2,902	\$185.2	0.83%	2,166	\$3,857.4	0.15%	25,349					

*Some UPB totals may not foot due to rounding.