

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 July 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)																								
2010	-	-	-	-	-	-	\$0.3	0.68%	1	-	-	-	\$0.4	31.48%	1	-	-	-	-	-	-	\$0.7	0.59%	2
2009	\$0.3	2.13%	1	-	-	-	\$0.6	0.64%	2	\$1.3	0.83%	7	\$4.0	1.65%	18	\$4.4	2.34%	22	\$0.7	2.60%	3	\$11.2	1.50%	53
2008	-	-	-	-	-	-	\$0.7	0.39%	2	\$2.7	0.62%	14	\$4.0	1.08%	16	\$0.7	0.80%	4	\$0.8	3.30%	3	\$8.8	0.80%	39
2007	-	-	-	\$0.2	5.53%	1	\$1.0	1.13%	4	\$6.4	0.84%	30	\$17.7	1.23%	83	\$8.1	1.77%	36	\$1.0	1.40%	4	\$34.3	1.22%	158
2006	-	-	-	-	-	-	-	-	-	\$0.3	0.41%	1	\$2.7	1.60%	11	\$1.5	2.17%	8	-	-	-	\$4.5	1.41%	20
30 Year (CL-prefix)																								
2011	\$2.1	0.00%	12	\$6.5	0.01%	26	\$2.9	0.01%	13	\$1.7	0.10%	12	\$0.1	0.06%	1	\$0.3	0.22%	2	\$0.1	0.09%	1	\$13.7	0.01%	67
2010	\$7.7	0.01%	37	\$35.9	0.03%	171	\$73.1	0.12%	326	\$10.0	0.19%	58	\$2.2	0.56%	22	\$1.1	0.93%	14	\$1.1	1.93%	7	\$131.2	0.04%	635
2009	\$26.3	0.03%	114	\$126.3	0.05%	571	\$104.6	0.15%	536	\$73.3	0.33%	514	\$72.6	0.63%	544	\$36.0	0.78%	351	\$24.0	1.22%	218	\$463.2	0.10%	2,848
2008	\$0.4	0.46%	1	\$10.5	0.16%	46	\$133.1	0.31%	559	\$319.6	0.48%	1,445	\$256.9	0.72%	1,362	\$83.5	0.92%	508	\$51.7	1.58%	346	\$855.7	0.53%	4,267
2007	\$3.2	1.76%	14	\$2.0	0.29%	9	\$48.6	0.49%	220	\$316.0	0.58%	1,511	\$514.4	0.81%	2,780	\$194.0	1.16%	1,239	\$100.8	1.78%	734	\$1,179.0	0.78%	6,507
2006	\$0.3	0.52%	3	\$0.4	0.14%	3	\$35.8	0.50%	169	\$154.1	0.61%	760	\$337.0	0.77%	1,884	\$151.7	0.90%	1,028	\$30.8	1.17%	268	\$709.9	0.74%	4,115
2005	\$0.2	0.16%	2	\$12.0	0.24%	64	\$185.1	0.36%	970	\$233.4	0.51%	1,463	\$92.8	0.85%	731	\$17.7	1.30%	166	\$7.0	1.27%	78	\$548.2	0.47%	3,474
2004 and Earlier	\$0.4	0.12%	4	\$18.8	0.12%	127	\$165.4	0.19%	1,116	\$254.2	0.24%	1,909	\$127.5	0.30%	1,188	\$57.2	0.31%	642	\$51.2	0.42%	811	\$674.7	0.24%	5,797
20 Year (CT-prefix)																								
2010	\$1.0	0.01%	6	\$1.2	0.01%	6	\$2.0	0.15%	10	-	-	-	-	-	-	-	-	-	-	-	-	\$4.3	0.01%	22
2009	\$0.4	0.01%	3	\$3.7	0.04%	26	\$1.5	0.09%	10	\$1.3	0.30%	7	-	-	-	-	-	-	-	-	-	\$7.0	0.04%	46
2008	-	-	-	\$0.1	0.05%	1	\$3.7	0.18%	21	\$5.1	0.33%	32	\$2.5	0.47%	21	\$0.5	0.62%	6	\$0.2	0.87%	2	\$12.1	0.27%	83
2007	-	-	-	-	-	-	\$0.5	0.21%	3	\$4.2	0.29%	27	\$4.4	0.31%	37	\$1.2	0.58%	13	\$0.3	0.77%	3	\$10.7	0.31%	83
2006	\$0.1	3.86%	1	-	-	-	\$0.6	0.25%	4	\$1.3	0.16%	12	\$3.5	0.32%	33	\$1.7	0.80%	19	\$0.1	0.71%	2	\$7.2	0.30%	71
2005	-	-	-	\$0.7	0.23%	4	\$6.7	0.30%	44	\$3.9	0.30%	33	\$0.7	0.33%	9	-	-	-	-	-	-	\$12.0	0.29%	90
2004 and Earlier	-	-	-	\$1.2	0.07%	12	\$7.3	0.12%	68	\$7.4	0.16%	82	\$2.1	0.16%	27	\$1.4	0.23%	26	\$1.4	0.63%	41	\$20.9	0.14%	256
15 & 10 Year (CI & CN-prefixes)																								
2011	\$0.6	0.00%	4	\$0.3	0.01%	2	\$0.1	0.04%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.00%	7
2010	\$4.9	0.00%	34	\$2.4	0.02%	14	\$0.5	0.09%	6	\$0.2	0.18%	1	\$0.1	0.23%	1	-	-	-	-	-	-	\$8.1	0.01%	56
2009	\$7.4	0.02%	54	\$7.9	0.04%	79	\$3.3	0.06%	50	\$2.6	0.18%	35	\$1.0	0.13%	23	\$0.5	0.32%	12	\$0.1	0.17%	7	\$22.9	0.03%	260
2008	\$0.3	0.03%	1	\$11.4	0.12%	66	\$7.1	0.09%	59	\$8.3	0.23%	69	\$3.7	0.29%	46	\$0.9	0.29%	17	\$0.1	0.63%	3	\$31.9	0.14%	261
2007	\$0.0	0.04%	1	\$0.6	0.11%	6	\$5.6	0.24%	38	\$5.9	0.16%	46	\$6.4	0.24%	70	\$1.1	0.35%	18	\$0.3	0.68%	4	\$19.9	0.21%	183
2006	\$0.1	0.08%	1	\$0.9	0.18%	8	\$1.8	0.11%	16	\$7.1	0.24%	59	\$4.1	0.18%	48	\$0.8	0.57%	11	\$0.2	1.06%	4	\$14.9	0.20%	147
2005	\$0.7	0.07%	12	\$3.7	0.10%	42	\$8.9	0.16%	97	\$5.5	0.28%	65	\$1.1	0.46%	19	\$0.1	0.89%	3	\$0.1	1.98%	1	\$20.2	0.16%	239
2004 and Earlier	\$4.5	0.04%	61	\$18.8	0.06%	255	\$19.8	0.07%	308	\$7.0	0.08%	135	\$4.2	0.10%	96	\$1.6	0.13%	53	\$1.4	0.31%	63	\$57.3	0.07%	971
High Balance (CK-prefix)																								
2011	-	-	-	\$0.7	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.00%	1
2010	-	-	-	\$0.5	0.00%	1	-	-	-	-	-	-	\$0.4	1.19%	1	-	-	-	-	-	-	\$0.8	0.00%	2
2009	-	-	-	\$0.4	0.01%	1	\$3.2	0.07%	6	\$2.1	0.19%	4	\$2.5	0.68%	5	\$0.7	0.78%	1	-	-	-	\$8.8	0.07%	17
2008	-	-	-	-	-	-	-	-	-	\$1.0	0.28%	2	\$2.2	0.56%	4	\$0.5	0.74%	1	-	-	-	\$3.7	0.42%	7
Interest Only (all "N"- prefixes)																								
2008	-	-	-	-	-	-	\$1.3	0.55%	4	\$11.5	0.75%	42	\$19.6	1.20%	70	\$6.8	1.66%	24	\$1.5	3.10%	5	\$40.6	1.05%	145
2007	-	-	-	-	-	-	\$2.5	0.78%	9	\$49.1	1.10%	187	\$126.3	1.40%	510	\$39.0	1.55%	175	\$12.8	2.44%	65	\$229.6	1.36%	946
2006	-	-	-	-	-	-	\$0.3	0.19%	1	\$16.7	0.85%	65	\$61.3	1.21%	256	\$23.2	1.42%	106	\$5.8	2.48%	30	\$107.3	1.18%	458
2005	-	-	-	-	-	-	\$0.7	0.34%	3	\$5.7	0.92%	22	\$1.6	0.62%	8	\$0.5	2.06%	3	-	-	-	\$8.4	0.76%	36
2004 and Earlier	-	-	-	-	-	-	\$0.6	2.03%	3	\$0.3	0.40%	2	-	-	-	-	-	-	-	-	-	\$0.9	0.53%	5
Prepayment Premiums (all "K"- prefixes)																								
2007	-	-	-	-	-	-	\$0.4	3.10%	1	\$0.6	0.99%	3	\$2.7	1.47%	11	\$1.4	1.51%	7	\$0.1	0.16%	1	\$5.1	1.33%	23
2006	-	-	-	-	-	-	\$0.2	1.30%	1	-	-	-	\$1.1	2.39%	4	\$0.5	0.91%	4	-	-	-	\$1.7	1.19%	9
2005	-	-	-	-	-	-	-	-	-	\$0.5	2.66%	3	-	-	-	\$0.1	1.29%	1	-	-	-	\$0.6	0.80%	4
2004 and Earlier	-	-	-	\$0.4	0.35%	2	\$0.5	0.15%	4	\$1.7	0.25%	14	\$2.0	0.30%	23	\$2.2	0.38%	20	\$2.5	0.91%	44	\$9.2	0.35%	107
Total of Above Categories*	\$61.0	0.01%	366	\$267.4	0.05%	1,544	\$830.4	0.19%	4,685	\$1,521.9	0.41%	8,671	\$1,685.6	0.69%	9,963	\$640.8	0.84%	4,540	\$296.2	1.03%	2,748	\$5,303.4	0.23%	32,517

*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 July 31, 2011 (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				
Conventional ARMs																												
ARMs: Amortizing																												
2011	\$1.0	0.01%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.01%	5	
2010	\$7.3	0.03%	27	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.3	0.03%	27
2009	\$6.4	0.08%	26	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.4	0.07%	26
2008	\$6.3	0.20%	34	\$12.3	0.44%	52	\$8.2	0.50%	33	\$1.4	0.83%	7	\$0.2	1.40%	1	-	-	-	-	-	-	-	-	-	-	\$28.4	0.36%	127
2007	\$10.2	0.56%	45	\$2.0	0.69%	9	\$16.2	0.92%	69	\$16.6	1.16%	69	\$5.3	1.71%	25	\$0.3	0.89%	2	\$0.4	2.18%	1	-	-	-	-	\$50.9	0.90%	220
2006	\$39.0	0.96%	176	\$1.1	1.04%	7	\$1.4	0.38%	8	\$10.1	0.91%	47	\$2.9	1.02%	15	-	-	-	-	-	-	-	-	-	-	\$54.5	0.91%	253
2005	\$48.5	0.53%	261	\$4.5	0.43%	24	\$4.8	0.71%	27	\$0.6	2.19%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	\$58.5	0.53%	314
2004 and Earlier	\$68.5	0.28%	643	\$5.2	0.49%	47	\$1.2	0.36%	11	\$0.1	0.20%	3	-	-	-	\$0.0	0.36%	1	-	-	-	-	-	-	-	\$75.0	0.29%	705
ARMs: Interest Only																												
2011	\$1.3	0.02%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.02%	5
2009	\$1.7	0.04%	6	\$0.2	0.06%	1	\$1.0	0.85%	3	\$0.2	4.38%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.1	0.07%	11
2008	\$6.9	0.65%	25	\$29.0	0.75%	98	\$25.8	0.72%	85	\$5.8	0.76%	20	\$0.2	1.04%	2	-	-	-	-	-	-	-	-	-	-	\$67.6	0.73%	230
2007	\$8.7	0.62%	35	\$3.1	1.97%	14	\$36.4	1.60%	136	\$102.1	1.49%	378	\$14.5	1.93%	55	\$2.7	2.14%	13	\$0.9	1.93%	6	-	-	-	-	\$168.4	1.45%	637
2006	\$42.9	0.92%	177	\$1.0	0.62%	4	\$8.8	1.14%	32	\$46.6	1.45%	175	\$24.1	1.44%	99	\$0.5	3.46%	1	-	-	-	-	-	-	-	\$123.9	1.18%	488
2005	\$57.8	0.60%	258	\$10.1	0.88%	45	\$12.6	0.74%	52	\$0.8	0.71%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	\$81.3	0.65%	359
2004 and Earlier	\$22.3	0.39%	111	\$1.1	0.28%	5	\$1.5	0.56%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$24.9	0.39%	122
Conventional ARMs Total*																												
	\$328.9	0.26%	1,834	\$69.4	0.60%	306	\$118.0	0.87%	462	\$184.3	1.34%	706	\$47.2	1.52%	197	\$3.4	1.71%	17	\$1.3	1.62%	7	\$752.6	0.44%	3,529				
Other																												
2011	\$0.4	0.02%	2	\$0.4	0.02%	4	\$0.2	0.01%	2	-	-	-	\$0.1	0.14%	1	-	-	-	\$0.1	0.29%	1	\$1.1	0.02%	10				
2010	\$1.1	0.05%	6	\$2.8	0.19%	14	\$7.3	0.39%	31	\$2.6	0.60%	16	\$1.5	0.60%	20	\$1.3	0.85%	22	\$1.5	0.78%	34	\$18.2	0.27%	143				
2009	\$0.5	0.35%	4	\$5.7	2.08%	28	\$14.4	2.85%	73	\$12.4	3.56%	81	\$16.0	7.80%	96	\$16.7	10.83%	103	\$9.9	13.08%	52	\$75.5	4.45%	437				
2008	-	-	-	\$0.1	0.06%	1	\$1.3	0.27%	11	\$4.4	1.08%	38	\$4.0	2.18%	34	\$0.6	2.60%	7	\$0.9	18.47%	9	\$11.3	0.88%	100				
2007	-	-	-	\$0.4	0.22%	3	\$3.6	0.41%	31	\$5.0	0.54%	42	\$8.4	3.24%	74	\$2.3	5.17%	29	\$0.8	4.67%	13	\$20.4	0.86%	192				
2006	\$0.6	0.80%	3	\$1.3	0.54%	12	\$2.6	0.46%	22	\$3.8	0.88%	27	\$0.7	1.11%	7	\$0.4	8.71%	3	\$0.1	2.83%	1	\$9.5	0.69%	75				
2005	\$0.1	0.12%	2	\$0.3	0.08%	3	\$0.7	0.31%	6	\$1.5	3.70%	13	\$0.6	1.94%	8	\$0.3	3.36%	3	\$0.2	2.54%	7	\$3.9	0.44%	42				
2004 and Earlier	\$0.0	0.01%	1	\$0.6	0.17%	6	\$2.4	0.18%	22	\$3.1	0.49%	29	\$3.2	1.06%	44	\$7.1	2.54%	104	\$17.6	3.53%	355	\$33.9	0.98%	561				
Other Total*																												
	\$2.7	0.05%	18	\$11.6	0.22%	71	\$32.5	0.41%	198	\$32.8	0.98%	246	\$34.5	2.54%	284	\$28.7	3.99%	271	\$31.0	3.77%	472	\$173.8	0.71%	1,560				
Total MBS 4+*																												
	\$392.6	0.06%	2,218	\$348.5	0.06%	1,921	\$980.8	0.22%	5,345	\$1,739.1	0.44%	9,623	\$1,767.3	0.71%	10,444	\$672.9	0.87%	4,828	\$328.5	1.11%	3,227	\$6,229.8	0.25%	37,606				

*Some UPB totals may not foot due to rounding.