

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, 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)																									
2011	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	5.75%	2	\$0.2	0.18%	2	
2010	-	-	-	-	-	-	\$0.1	0.35%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.14%	1
2009	-	-	-	-	-	-	\$0.3	0.41%	2	\$1.3	1.01%	7	\$1.3	0.68%	7	\$1.6	1.12%	6	\$0.5	2.44%	1	\$5.0	0.84%	23	
2008	-	-	-	\$0.3	2.51%	1	\$1.2	0.93%	6	\$3.1	0.93%	15	\$1.8	0.62%	8	\$0.5	0.70%	2	\$0.5	2.77%	3	\$7.4	0.87%	35	
2007	-	-	-	-	-	-	\$0.7	0.90%	4	\$5.4	0.90%	27	\$9.5	0.84%	46	\$3.5	0.95%	18	\$0.5	0.90%	3	\$19.6	0.87%	98	
2006	-	-	-	-	-	-	-	-	-	\$0.4	0.76%	2	\$1.9	1.40%	9	\$0.3	0.62%	1	-	-	-	\$2.7	1.06%	12	
30 Year (CL-prefix)																									
2012	\$0.7	0.00%	6	\$0.5	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.00%	10
2011	\$14.3	0.01%	69	\$40.5	0.05%	187	\$30.7	0.11%	149	\$3.0	0.16%	21	\$2.8	0.48%	16	\$0.5	0.22%	4	\$1.4	0.78%	14	\$93.2	0.03%	460	
2010	\$15.9	0.01%	68	\$50.6	0.05%	227	\$82.8	0.16%	363	\$9.7	0.21%	55	\$0.9	0.27%	8	\$0.6	0.59%	8	-	-	-	\$160.5	0.06%	729	
2009	\$31.5	0.04%	145	\$109.4	0.06%	495	\$84.4	0.15%	433	\$45.0	0.26%	297	\$33.9	0.37%	277	\$14.9	0.40%	131	\$9.2	0.56%	81	\$328.3	0.10%	1,859	
2008	\$0.2	0.34%	1	\$10.4	0.24%	45	\$94.8	0.32%	418	\$203.7	0.42%	991	\$150.6	0.55%	835	\$50.2	0.69%	342	\$29.4	1.12%	191	\$539.2	0.45%	2,823	
2007	\$0.3	0.21%	2	\$1.6	0.29%	7	\$32.8	0.44%	147	\$213.4	0.53%	1,039	\$296.4	0.60%	1,681	\$102.2	0.77%	697	\$50.7	1.10%	381	\$697.5	0.60%	3,954	
2006	-	-	-	\$0.5	0.27%	3	\$22.4	0.42%	108	\$92.6	0.49%	455	\$203.2	0.60%	1,199	\$88.0	0.66%	642	\$20.3	0.94%	165	\$427.1	0.58%	2,572	
2005	\$0.1	0.09%	1	\$8.3	0.23%	45	\$126.1	0.32%	694	\$153.7	0.42%	1,010	\$59.7	0.66%	484	\$9.7	0.83%	92	\$3.7	0.80%	49	\$361.4	0.40%	2,375	
2004 and Earlier	\$0.5	0.20%	5	\$14.0	0.12%	96	\$116.1	0.18%	806	\$174.3	0.21%	1,393	\$91.3	0.27%	851	\$35.7	0.24%	421	\$32.4	0.31%	564	\$464.3	0.21%	4,136	
20 Year (CT-prefix)																									
2012	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1
2011	\$0.7	0.00%	3	\$2.4	0.05%	16	\$0.7	0.14%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$3.7	0.01%	22	
2010	\$0.9	0.01%	5	\$4.3	0.06%	21	\$1.2	0.11%	6	-	-	-	-	-	-	-	-	-	-	-	-	\$6.3	0.03%	32	
2009	\$0.3	0.01%	3	\$2.4	0.03%	16	\$0.5	0.04%	4	\$0.6	0.18%	4	\$0.2	0.26%	1	-	-	-	-	-	-	\$4.0	0.03%	28	
2008	-	-	-	\$0.5	0.43%	3	\$2.1	0.15%	11	\$1.3	0.32%	15	\$1.3	0.32%	14	\$0.3	0.45%	3	\$0.1	0.59%	1	\$6.2	0.20%	47	
2007	-	-	-	-	-	-	\$0.6	0.35%	3	\$2.9	0.27%	25	\$3.2	0.28%	25	\$0.9	0.50%	7	\$0.4	1.04%	3	\$7.9	0.30%	63	
2006	-	-	-	-	-	-	\$0.5	0.30%	3	\$1.6	0.27%	14	\$2.4	0.28%	23	\$0.9	0.51%	9	-	-	-	\$5.4	0.30%	49	
2005	-	-	-	\$0.0	0.02%	1	\$5.3	0.30%	41	\$2.6	0.25%	29	\$0.2	0.12%	2	-	-	-	-	-	-	\$8.1	0.26%	73	
2004 and Earlier	-	-	-	\$1.2	0.09%	10	\$4.4	0.09%	47	\$3.8	0.11%	46	\$1.3	0.13%	19	\$0.8	0.17%	19	\$0.8	0.44%	24	\$12.3	0.11%	165	
15 & 10 Year (CI & CN-prefixes)																									
2012	\$0.4	0.00%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	2
2011	\$4.5	0.00%	31	\$0.4	0.01%	5	\$0.0	0.01%	1	\$0.1	0.16%	3	-	-	-	\$0.0	0.10%	1	-	-	-	\$5.1	0.00%	41	
2010	\$5.3	0.01%	48	\$3.2	0.04%	26	\$0.4	0.11%	7	-	-	-	-	-	-	-	-	-	-	-	-	\$8.9	0.01%	81	
2009	\$4.7	0.02%	36	\$6.0	0.04%	57	\$1.3	0.03%	23	\$1.3	0.12%	21	\$1.6	0.27%	17	\$0.1	0.11%	3	\$0.1	0.25%	3	\$15.1	0.03%	160	
2008	\$0.5	0.08%	2	\$6.2	0.11%	41	\$7.3	0.14%	55	\$5.2	0.19%	48	\$2.1	0.21%	30	\$0.9	0.38%	18	\$0.2	0.87%	3	\$22.3	0.14%	197	
2007	-	-	-	\$0.1	0.01%	1	\$2.1	0.13%	18	\$2.9	0.11%	29	\$5.7	0.28%	67	\$1.1	0.41%	18	\$0.1	0.21%	1	\$11.9	0.17%	134	
2006	\$0.2	0.30%	2	\$0.2	0.05%	4	\$1.7	0.15%	15	\$4.4	0.21%	41	\$3.2	0.18%	46	\$0.7	0.65%	7	\$0.0	0.19%	1	\$10.3	0.19%	116	
2005	\$0.1	0.02%	2	\$3.0	0.11%	31	\$5.6	0.14%	63	\$2.5	0.16%	35	\$1.0	0.53%	19	\$0.0	0.34%	1	\$0.1	1.77%	2	\$12.3	0.13%	153	
2004 and Earlier	\$2.8	0.04%	38	\$11.6	0.05%	181	\$11.8	0.06%	200	\$5.4	0.08%	114	\$3.3	0.12%	105	\$1.4	0.16%	59	\$0.7	0.26%	46	\$37.1	0.06%	743	
High Balance (CK-prefix)																									
2011	-	-	-	\$0.5	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	1
2010	\$0.5	0.01%	1	-	-	-	\$2.0	0.07%	3	-	-	-	\$0.3	1.74%	1	-	-	-	-	-	-	\$2.9	0.01%	5	
2009	-	-	-	\$0.4	0.01%	1	\$3.5	0.12%	7	-	-	-	\$0.6	0.28%	1	-	-	-	-	-	-	\$4.6	0.06%	9	
2008	-	-	-	-	-	-	-	-	-	\$0.5	0.24%	1	\$3.3	1.38%	6	-	-	-	-	-	-	\$3.9	0.71%	7	
Interest Only (all "N"- prefixes)																									
2009	-	-	-	\$0.1	0.36%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.09%	1
2008	-	-	-	-	-	-	\$1.8	0.96%	6	\$8.0	0.68%	27	\$10.4	0.84%	40	\$4.0	1.29%	16	\$0.1	0.26%	1	\$24.3	0.82%	90	
2007	-	-	-	\$0.2	1.89%	1	\$2.2	0.89%	7	\$29.6	0.85%	113	\$74.8	1.06%	302	\$24.9	1.27%	107	\$7.6	1.88%	34	\$139.3	1.06%	564	
2006	-	-	-	\$0.3	4.71%	1	\$0.3	0.26%	2	\$17.2	1.12%	68	\$38.4	0.96%	158	\$15.2	1.17%	73	\$2.0	1.08%	11	\$73.5	1.02%	313	
2005	-	-	-	-	-	-	\$0.8	0.45%	3	\$4.9	0.98%	22	\$2.6	1.23%	13	\$0.3	1.32%	2	-	-	-	\$8.5	0.93%	40	
2004 and Earlier	-	-	-	-	-	-	\$0.3	1.20%	1	\$0.5	0.69%	3	\$0.5	1.02%	2	-	-	-	-	-	-	\$1.2	0.84%	6	
Prepayment Premiums (all "K"- prefixes)																									
2008	-	-	-	-	-	-	-	-	-	\$0.2	0.57%	1	-	-	-	-	-	-	-	-	-	-	\$0.2	0.21%	1
2007	-	-	-	-	-	-	\$0.2	1.81%	1	-	-	-	\$0.5	0.34%	3	\$0.7	0.94%	5	\$0.6	1.97%	4	\$2.0	0.64%	13	
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	1.29%	2	\$0.3	0.64%	3	-	-	-	\$0.8	0.63%	5	
2005	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	1.96%	1	-	-	-	\$0.1	0.23%	1	
2004 and Earlier	-	-	-	-	-	-	\$0.3	0.10%	4	\$1.5	0.27%	10	\$0.9	0.18%	13	\$1.1	0.24%	15	\$1.1	0.48%	21	\$4.9	0.23%	63	
Total of Above Categories*	\$84.5	0.01%	471	\$279.1	0.06%	1,528	\$649.4	0.19%	3,665	\$1,002.9	0.35%	5,981	\$1,011.5	0.53%	6,330	\$361.6	0.59%	2,731	\$162.9	0.68%	1,609	\$3,551.8	0.15%	22,315	

*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, 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	\$0.2	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	1	
2011	\$7.1	0.03%	28	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.1	0.03%	28	
2010	\$8.8	0.05%	38	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.8	0.05%	38	
2009	\$4.0	0.06%	16	\$0.3	0.24%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.3	0.06%	17	
2008	\$5.3	0.19%	32	\$5.7	0.30%	25	\$5.4	0.48%	21	\$0.8	0.57%	3	\$0.8	5.19%	3	-	-	-	-	-	-	-	-	-	-	\$18.0	0.30%	84
2007	\$9.0	0.46%	50	\$1.0	0.29%	4	\$11.8	1.09%	46	\$6.3	0.71%	31	\$1.6	0.80%	7	\$0.6	5.16%	2	-	-	-	-	-	-	-	\$30.4	0.67%	140
2006	\$22.0	0.51%	107	-	-	-	\$0.7	0.54%	4	\$2.0	0.52%	11	\$0.9	0.59%	4	-	-	-	-	-	-	-	-	-	-	\$25.7	0.51%	126
2005	\$32.3	0.38%	189	\$3.3	0.76%	15	\$2.5	0.55%	14	\$0.2	0.70%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$38.3	0.40%	219	
2004 and Earlier	\$55.8	0.25%	560	\$1.3	0.36%	20	\$1.0	0.59%	6	-	-	-	\$0.0	0.06%	1	\$0.0	0.33%	1	\$0.0	0.36%	1	-	-	-	\$58.2	0.25%	589	
ARMs: Interest Only																												
2011	\$0.3	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.01%	1	
2010	\$1.6	0.03%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.03%	6	
2009	\$2.7	0.08%	8	\$0.2	0.10%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.9	0.08%	9	
2008	\$4.2	0.42%	16	\$23.0	0.75%	75	\$28.3	1.05%	97	\$3.9	0.74%	12	-	-	-	-	-	-	-	-	-	-	-	-	\$59.4	0.81%	200	
2007	\$20.4	0.61%	79	\$1.1	0.58%	4	\$14.2	1.10%	53	\$38.9	1.04%	152	\$7.1	1.66%	24	\$0.4	0.81%	1	\$0.4	1.21%	3	-	-	-	\$82.6	0.91%	316	
2006	\$28.8	0.43%	128	-	-	-	\$0.7	0.26%	3	\$9.0	0.85%	35	\$8.4	1.18%	36	-	-	-	-	-	-	-	-	-	-	\$47.0	0.54%	202
2005	\$41.8	0.47%	201	\$3.6	0.51%	17	\$8.4	0.68%	39	\$1.6	1.88%	6	\$0.2	9.61%	1	-	-	-	-	-	-	-	-	-	-	\$55.5	0.51%	264
2004 and Earlier	\$16.9	0.31%	87	\$0.2	0.12%	1	\$1.2	0.76%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$18.3	0.32%	94	
Conventional ARMs Total*																												
	\$261.3	0.19%	1,547	\$39.8	0.52%	163	\$74.3	0.85%	289	\$62.6	0.91%	251	\$19.0	1.22%	76	\$1.0	1.33%	4	\$0.4	0.73%	4	\$458.5	0.28%	2,334				
Other																												
2012	\$0.3	0.00%	1	\$0.8	0.06%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.01%	4	
2011	\$2.6	0.05%	10	\$8.7	0.22%	42	\$12.0	0.47%	58	\$1.3	0.82%	12	\$0.9	1.45%	9	\$0.4	0.93%	4	\$0.5	2.19%	8	\$26.4	0.23%	143				
2010	\$3.6	0.18%	19	\$5.9	0.45%	29	\$12.9	0.75%	62	\$4.6	1.19%	34	\$0.9	0.45%	15	\$0.9	0.64%	15	\$1.2	0.74%	25	\$30.0	0.51%	199				
2009	\$0.8	0.69%	6	\$3.2	1.46%	18	\$14.9	3.45%	95	\$12.6	4.35%	90	\$12.3	7.35%	93	\$13.9	11.07%	92	\$10.1	15.81%	63	\$67.7	4.82%	457				
2008	-	-	-	\$0.3	0.19%	2	\$1.3	0.35%	9	\$3.9	1.17%	38	\$2.7	1.78%	25	\$0.5	2.90%	7	\$0.3	8.74%	4	\$9.0	0.88%	85				
2007	\$0.4	0.85%	2	\$0.2	0.15%	1	\$3.3	0.49%	26	\$4.2	0.57%	36	\$6.1	2.87%	55	\$1.3	3.46%	18	\$1.0	7.50%	15	\$16.6	0.89%	153				
2006	\$0.5	0.81%	3	\$1.0	0.53%	10	\$1.3	0.30%	13	\$2.5	0.75%	22	\$0.8	1.60%	8	\$0.1	3.42%	2	\$0.1	3.06%	1	\$6.4	0.60%	59				
2005	\$0.2	0.21%	3	\$0.4	0.13%	4	\$1.0	0.56%	6	\$0.8	2.35%	5	\$0.6	2.17%	6	\$0.4	5.60%	3	\$0.3	3.80%	10	\$3.6	0.58%	37				
2004 and Earlier	\$0.1	0.12%	2	\$0.2	0.09%	2	\$0.8	0.08%	8	\$1.6	0.32%	16	\$1.9	0.77%	28	\$9.1	3.79%	137	\$19.3	4.45%	382	\$33.0	1.21%	575				
Other Total*																												
	\$8.4	0.06%	46	\$20.6	0.27%	111	\$47.5	0.64%	277	\$31.6	1.14%	253	\$26.3	2.32%	239	\$26.6	4.33%	278	\$32.9	4.63%	508	\$193.8	0.55%	1,712				
Total MBS 4+*																												
	\$354.2	0.03%	2,064	\$339.5	0.07%	1,802	\$771.2	0.22%	4,231	\$1,097.1	0.37%	6,485	\$1,056.8	0.55%	6,645	\$389.1	0.62%	3,013	\$196.2	0.80%	2,121	\$4,204.1	0.17%	26,361				

*Some UPB totals may not foot due to rounding.