

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 August 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	0.69%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.28%	1	
2009	\$0.5	4.55%	2	-	-	-	\$0.2	0.16%	1	\$1.0	0.63%	5	\$4.4	1.84%	21	\$2.8	1.52%	16	\$0.7	2.70%	2	\$9.5	1.29%	47	\$12.0	1.11%	52
2008	-	-	-	-	-	-	\$2.7	1.60%	10	\$3.8	0.90%	18	\$4.2	1.17%	19	\$1.1	1.16%	4	\$0.2	1.00%	1	\$30.8	1.12%	150	\$30.8	1.12%	150
2007	-	-	-	-	-	-	\$1.1	1.27%	5	\$6.2	0.83%	28	\$16.1	1.14%	75	\$6.3	1.41%	34	\$1.1	1.57%	8	\$30.8	1.12%	150	\$30.8	1.12%	150
2006	-	-	-	-	-	-	-	-	-	\$0.9	1.26%	4	\$0.4	0.26%	3	\$0.7	1.03%	5	-	-	-	\$2.1	0.66%	12	\$2.1	0.66%	12
30 Year (CL-prefix)																											
2011	\$2.5	0.00%	14	\$6.6	0.01%	30	\$5.7	0.02%	26	\$1.6	0.09%	9	\$0.2	0.10%	2	\$0.4	0.25%	3	\$0.1	0.09%	1	\$17.1	0.01%	85	\$17.1	0.01%	85
2010	\$6.5	0.00%	32	\$38.8	0.03%	178	\$81.1	0.14%	364	\$12.7	0.25%	75	\$2.2	0.55%	21	\$1.2	1.03%	15	\$1.1	1.94%	7	\$143.5	0.04%	692	\$143.5	0.04%	692
2009	\$29.1	0.03%	117	\$131.1	0.06%	588	\$109.5	0.16%	587	\$65.2	0.30%	461	\$70.7	0.63%	534	\$38.5	0.85%	363	\$22.3	1.15%	213	\$466.3	0.11%	2,863	\$466.3	0.11%	2,863
2008	\$0.3	0.37%	1	\$12.1	0.19%	48	\$141.5	0.34%	605	\$305.0	0.47%	1,393	\$251.1	0.72%	1,327	\$80.4	0.90%	504	\$49.9	1.56%	370	\$840.4	0.53%	4,248	\$840.4	0.53%	4,248
2007	\$1.7	0.96%	9	\$2.5	0.35%	12	\$42.0	0.43%	201	\$309.2	0.58%	1,481	\$500.3	0.81%	2,734	\$180.4	1.11%	1,201	\$96.4	1.74%	724	\$1,132.6	0.77%	6,362	\$1,132.6	0.77%	6,362
2006	\$0.5	0.88%	5	\$1.0	0.40%	8	\$30.9	0.44%	141	\$146.5	0.60%	719	\$323.5	0.75%	1,812	\$146.0	0.89%	1,015	\$34.7	1.34%	280	\$683.1	0.73%	3,980	\$683.1	0.73%	3,980
2005	\$0.4	0.34%	3	\$11.9	0.24%	63	\$173.9	0.34%	918	\$230.9	0.51%	1,490	\$94.0	0.88%	764	\$17.3	1.29%	166	\$8.2	1.52%	93	\$536.6	0.47%	3,497	\$536.6	0.47%	3,497
2004 and Earlier	\$0.1	0.05%	1	\$18.2	0.11%	115	\$149.9	0.17%	1,020	\$260.6	0.25%	1,939	\$132.7	0.32%	1,212	\$57.8	0.32%	644	\$49.9	0.41%	808	\$669.2	0.24%	5,739	\$669.2	0.24%	5,739
20 Year (CT-prefix)																											
2011	\$0.2	0.00%	1	\$0.2	0.00%	1	\$0.3	0.06%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.00%	4	
2010	\$1.4	0.01%	8	\$1.6	0.02%	7	\$1.1	0.09%	5	\$0.2	1.07%	1	-	-	-	-	-	-	-	-	-	-	-	\$4.3	0.02%	21	
2009	-	-	-	\$3.3	0.03%	23	\$1.6	0.09%	10	\$0.6	0.14%	3	\$0.2	0.24%	1	-	-	-	-	-	-	-	-	\$5.7	0.03%	37	
2008	-	-	-	\$0.3	0.13%	1	\$3.7	0.18%	22	\$4.3	0.29%	26	\$2.0	0.37%	19	\$0.5	0.68%	5	\$0.4	1.74%	4	\$11.1	0.26%	77	\$11.1	0.26%	77
2007	-	-	-	-	-	-	\$0.2	0.07%	2	\$3.8	0.27%	28	\$6.9	0.49%	50	\$1.6	0.77%	15	\$0.1	0.27%	1	\$12.6	0.37%	96	\$12.6	0.37%	96
2006	\$0.1	3.86%	1	\$0.1	0.77%	1	\$0.6	0.27%	5	\$1.6	0.20%	14	\$3.8	0.36%	30	\$0.7	0.35%	10	\$0.1	0.84%	2	\$7.0	0.30%	63	\$7.0	0.30%	63
2005	-	-	-	\$0.3	0.09%	1	\$3.8	0.17%	29	\$3.6	0.28%	32	\$1.1	0.54%	10	\$0.1	1.26%	2	-	-	-	\$8.9	0.22%	74	\$8.9	0.22%	74
2004 and Earlier	-	-	-	\$1.9	0.10%	16	\$7.8	0.13%	68	\$7.0	0.15%	79	\$2.9	0.23%	36	\$1.1	0.19%	22	\$1.4	0.61%	39	\$22.0	0.15%	260	\$22.0	0.15%	260
15 & 10 Year (CI & CN-prefixes)																											
2011	\$0.8	0.00%	5	\$0.2	0.01%	2	\$0.1	0.02%	1	-	-	-	-	-	-	\$0.1	0.43%	1	-	-	-	\$1.1	0.00%	9	\$1.1	0.00%	9
2010	\$6.9	0.01%	48	\$3.0	0.03%	24	\$0.2	0.04%	4	-	-	-	\$0.1	0.24%	1	-	-	-	-	-	-	\$10.2	0.01%	77	\$10.2	0.01%	77
2009	\$5.9	0.01%	45	\$7.3	0.03%	79	\$3.8	0.07%	55	\$2.0	0.14%	27	\$1.2	0.16%	23	\$0.7	0.47%	15	\$0.1	0.24%	6	\$21.2	0.03%	250	\$21.2	0.03%	250
2008	\$0.4	0.05%	2	\$8.7	0.10%	53	\$9.3	0.12%	75	\$8.9	0.25%	79	\$4.1	0.32%	44	\$1.1	0.38%	20	\$0.2	0.74%	4	\$32.6	0.15%	277	\$32.6	0.15%	277
2007	-	-	-	\$0.6	0.12%	5	\$4.2	0.18%	30	\$6.6	0.19%	61	\$5.8	0.23%	67	\$0.9	0.29%	18	-	-	-	\$18.2	0.20%	181	\$18.2	0.20%	181
2006	\$0.1	0.19%	1	\$0.3	0.07%	5	\$2.2	0.14%	22	\$5.1	0.18%	57	\$5.5	0.24%	61	\$0.6	0.45%	13	\$0.1	0.50%	2	\$13.9	0.19%	161	\$13.9	0.19%	161
2005	\$0.9	0.09%	9	\$3.1	0.08%	34	\$9.1	0.17%	95	\$4.6	0.24%	60	\$1.5	0.65%	28	\$0.2	1.46%	3	\$0.1	2.03%	1	\$19.5	0.16%	230	\$19.5	0.16%	230
2004 and Earlier	\$3.6	0.04%	47	\$15.8	0.05%	226	\$20.2	0.07%	307	\$8.7	0.10%	167	\$4.6	0.12%	106	\$1.7	0.14%	51	\$1.0	0.23%	43	\$55.6	0.07%	947	\$55.6	0.07%	947
High Balance (CK-prefix)																											
2011	-	-	-	\$0.7	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.00%	1	\$0.7	0.00%	1
2010	-	-	-	\$1.1	0.01%	2	\$1.6	0.04%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.01%	5	\$2.7	0.01%	5
2009	-	-	-	\$0.7	0.01%	1	\$4.2	0.09%	8	\$1.1	0.11%	2	\$2.1	0.60%	4	\$1.3	1.55%	2	-	-	-	\$9.4	0.08%	17	\$9.4	0.08%	17
2008	-	-	-	-	-	-	-	-	-	\$1.1	0.31%	2	\$3.3	0.88%	6	-	-	-	-	-	-	\$4.4	0.52%	8	\$4.4	0.52%	8
Interest Only (all "N"- prefixes)																											
2009	-	-	-	\$0.4	1.28%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.30%	1	\$0.4	0.30%	1
2008	-	-	-	-	-	-	\$1.7	0.72%	5	\$13.6	0.90%	47	\$16.5	1.04%	65	\$5.4	1.36%	22	\$0.6	1.31%	3	\$37.8	1.00%	142	\$37.8	1.00%	142
2007	-	-	-	-	-	-	\$3.2	1.04%	13	\$46.9	1.07%	172	\$118.5	1.35%	477	\$41.4	1.69%	169	\$7.6	1.50%	39	\$217.6	1.32%	870	\$217.6	1.32%	870
2006	-	-	-	-	-	-	\$0.9	0.58%	3	\$17.5	0.91%	69	\$53.4	1.07%	222	\$21.0	1.32%	99	\$2.8	1.21%	16	\$95.6	1.08%	409	\$95.6	1.08%	409
2005	-	-	-	\$0.1	0.90%	1	\$0.5	0.24%	2	\$5.6	0.94%	24	\$1.8	0.69%	8	-	-	-	-	-	-	\$8.0	0.73%	35	\$8.0	0.73%	35
2004 and Earlier	-	-	-	-	-	-	\$0.3	0.98%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.16%	1	\$0.3	0.16%	1
Prepayment Premiums (all "K"- prefixes)																											
2008	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	2.92%	2	-	-	-	-	-	-	\$0.5	0.35%	2	\$0.5	0.35%	2
2007	-	-	-	-	-	-	-	-	-	\$0.5	0.87%	2	\$2.9	1.58%	15	\$0.8	0.88%	5	\$0.3	0.86%	2	\$4.5	1.19%	24	\$4.5	1.19%	24
2006	-	-	-	-	-	-	-	-	-	-	-	\$0.6	1.44%	5	\$0.4	0.79%	4	\$0.1	0.82%	1	\$1.2	0.80%	10	\$1.2	0.80%	10	
2005	-	-	-	-	-	-	\$0.2	2.05%	1	\$0.2	1.01%	1	\$0.5	1.78%	4	\$0.1	0.57%	1	-	-	-	\$0.9	1.29%	7	\$0.9	1.29%	7
2004 and Earlier	-	-	-	\$0.1	0.07%	1	\$0.9	0.29%	10	\$1.9	0.29%	18	\$2.6	0.40%	21	\$1.2	0.21%	16	\$2.3	0.84%	43	\$9.0	0.35%	109	\$9.0	0.35%	109
Total of Above Categories*	\$62.1	0.01%	351	\$272.0	0.05%	1,527	\$820.3	0.19%	4,657	\$1,489.0	0.41%	8,593	\$1,642.1	0.69%	9,829	\$613.7	0.82%	4,463	\$281.8	1.00%	2,713	\$5,181.0	0.22%	32,133	\$5,181.0	0.22%	32,133

*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 August 31, 2011 (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																												
2011	\$1.4	0.01%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.01%	6	
2010	\$10.9	0.05%	40	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.9	0.05%	40	
2009	\$8.5	0.10%	33	-	-	-	-	-	-	\$0.0	1.77%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$8.5	0.10%	34	
2008	\$6.6	0.21%	32	\$8.7	0.32%	37	\$7.7	0.49%	31	\$0.2	0.11%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$23.1	0.30%	101	
2007	\$7.2	0.40%	37	\$0.9	0.33%	6	\$18.5	1.07%	74	\$14.6	1.05%	67	\$3.7	1.21%	17	\$0.8	2.93%	5	-	-	-	-	-	-	-	\$45.7	0.83%	206
2006	\$40.9	0.96%	182	\$0.8	0.77%	4	\$2.4	0.70%	11	\$5.0	0.57%	23	\$3.1	1.16%	15	\$0.2	1.94%	2	-	-	-	-	-	-	-	\$52.3	0.90%	237
2005	\$46.9	0.51%	255	\$3.7	0.37%	23	\$2.8	0.43%	18	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$53.4	0.49%	296	
2004 and Earlier	\$75.3	0.31%	705	\$3.2	0.33%	30	\$0.7	0.25%	8	\$0.0	0.17%	2	\$0.0	0.11%	1	\$0.0	0.37%	1	-	-	-	-	-	-	-	\$79.3	0.31%	747
ARMs: Interest Only																												
2010	\$0.2	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	1	
2009	\$1.5	0.04%	7	\$0.7	0.29%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.05%	10	
2008	\$7.1	0.68%	23	\$28.8	0.76%	94	\$23.0	0.67%	78	\$4.8	0.62%	18	\$0.3	1.63%	1	-	-	-	-	-	-	-	-	-	-	\$64.0	0.70%	214
2007	\$10.8	0.77%	38	\$0.2	0.10%	1	\$26.7	1.21%	96	\$94.8	1.43%	360	\$11.3	1.55%	44	\$2.8	2.30%	11	\$0.8	1.75%	4	-	-	-	-	\$147.3	1.30%	554
2006	\$41.8	0.81%	180	\$3.4	2.22%	12	\$5.1	0.70%	18	\$38.7	1.33%	144	\$15.8	1.23%	66	\$0.2	3.17%	1	-	-	-	-	-	-	-	\$105.2	1.03%	421
2005	\$54.3	0.57%	258	\$8.7	0.78%	34	\$11.5	0.69%	50	\$0.6	0.60%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	\$75.2	0.61%	344
2004 and Earlier	\$19.4	0.34%	104	\$1.2	0.31%	5	\$0.6	0.25%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$21.2	0.33%	113
Conventional ARMs Total*																												
	\$332.8	0.26%	1,901	\$60.2	0.54%	249	\$99.0	0.76%	388	\$158.8	1.23%	618	\$34.2	1.28%	144	\$4.0	2.30%	20	\$0.8	1.03%	4	\$689.8	0.41%	3,324				
Other																												
2011	\$0.6	0.02%	3	\$1.7	0.07%	12	\$2.8	0.13%	15	\$0.2	0.14%	2	\$0.1	0.14%	1	-	-	-	\$0.2	0.89%	3	\$5.6	0.07%	36				
2010	\$1.1	0.05%	6	\$3.9	0.26%	20	\$8.7	0.47%	36	\$2.4	0.56%	17	\$1.5	0.60%	22	\$1.2	0.79%	22	\$1.6	0.86%	36	\$20.4	0.30%	159				
2009	\$0.6	0.43%	6	\$5.3	1.98%	27	\$16.0	3.19%	84	\$12.8	3.73%	91	\$16.6	8.28%	103	\$16.6	11.17%	105	\$9.7	13.29%	54	\$77.7	4.65%	470				
2008	-	-	-	\$0.1	0.08%	1	\$2.0	0.41%	14	\$4.0	1.00%	34	\$2.6	1.42%	24	\$0.5	2.20%	6	\$0.8	17.15%	7	\$10.0	0.78%	86				
2007	-	-	-	\$0.3	0.17%	2	\$4.7	0.54%	36	\$5.2	0.57%	46	\$8.5	3.34%	73	\$1.8	4.05%	26	\$1.0	5.98%	14	\$21.4	0.92%	197				
2006	\$0.4	0.57%	3	\$1.2	0.53%	12	\$2.0	0.36%	17	\$3.0	0.71%	27	\$0.6	1.01%	7	\$0.4	8.85%	3	\$0.1	2.83%	1	\$7.8	0.58%	70				
2005	\$0.1	0.11%	2	\$1.4	0.33%	8	\$0.7	0.30%	5	\$1.4	3.52%	12	\$0.4	1.24%	5	\$0.3	3.41%	3	\$0.3	2.87%	8	\$4.6	0.53%	43				
2004 and Earlier	\$0.0	0.01%	1	\$0.6	0.16%	6	\$1.8	0.14%	17	\$2.6	0.42%	27	\$3.0	1.00%	42	\$8.0	2.91%	120	\$17.5	3.56%	362	\$33.4	0.99%	575				
Other Total*																												
	\$2.8	0.05%	21	\$14.5	0.26%	88	\$38.6	0.48%	224	\$31.7	0.96%	256	\$33.3	2.49%	277	\$28.8	4.09%	285	\$31.2	3.85%	485	\$180.9	0.71%	1,636				
Total MBS 4+*																												
	\$397.7	0.06%	2,273	\$346.6	0.06%	1,864	\$958.0	0.21%	5,269	\$1,679.5	0.44%	9,467	\$1,709.6	0.71%	10,250	\$646.5	0.85%	4,768	\$313.8	1.08%	3,202	\$6,051.7	0.24%	37,093				

*Some UPB totals may not foot due to rounding.