

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, 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	-	-	-	\$0.2	0.39%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.16%	1	
2009	\$0.3	2.22%	1	-	-	-	\$0.4	0.37%	2	\$1.0	0.63%	4	\$4.0	1.69%	20	\$3.3	1.86%	15	\$0.7	2.77%	2	\$9.5	1.32%	44	\$13.7	1.30%	59
2008	-	-	-	-	-	-	\$0.9	0.57%	5	\$3.5	0.84%	15	\$7.3	2.07%	30	\$1.3	1.53%	7	\$0.6	2.75%	2	\$33.2	1.23%	155	\$8.6	1.18%	36
2007	-	-	-	-	-	-	\$1.2	1.33%	5	\$8.6	1.18%	36	\$15.0	1.09%	71	\$7.4	1.70%	37	\$1.0	1.55%	6	\$33.2	1.23%	155	\$8.6	1.18%	36
2006	-	-	-	-	-	-	-	-	-	\$0.5	0.75%	2	\$1.0	0.60%	6	\$1.4	2.16%	8	-	-	-	\$2.9	0.95%	16	-	-	-
30 Year (CL-prefix)																											
2011	\$4.5	0.01%	20	\$11.1	0.01%	53	\$7.2	0.03%	36	\$1.0	0.06%	7	\$0.4	0.20%	2	\$0.3	0.22%	2	\$0.1	0.19%	1	\$24.8	0.01%	121	\$13.7	0.01%	57
2010	\$13.7	0.01%	57	\$50.7	0.04%	216	\$87.0	0.15%	401	\$14.2	0.28%	85	\$2.2	0.57%	19	\$1.3	1.13%	15	\$0.9	1.63%	7	\$170.1	0.05%	800	\$28.2	0.03%	126
2009	\$28.2	0.03%	126	\$123.0	0.05%	580	\$119.9	0.18%	627	\$73.5	0.35%	527	\$67.6	0.61%	529	\$36.4	0.82%	336	\$20.9	1.10%	189	\$469.5	0.11%	2,914	\$0.2	0.22%	1
2008	\$0.2	0.22%	1	\$9.5	0.16%	38	\$132.7	0.33%	579	\$289.3	0.46%	1,370	\$236.8	0.70%	1,283	\$86.9	1.00%	538	\$45.1	1.44%	331	\$800.5	0.52%	4,140	\$0.6	0.31%	3
2007	\$0.6	0.31%	3	\$2.4	0.34%	10	\$42.4	0.44%	200	\$317.9	0.61%	1,510	\$478.5	0.79%	2,619	\$181.5	1.14%	1,232	\$86.1	1.59%	656	\$1,109.2	0.77%	6,230	\$0.4	0.66%	4
2006	\$0.4	0.66%	4	\$1.0	0.41%	8	\$30.0	0.44%	144	\$134.0	0.56%	663	\$314.7	0.75%	1,780	\$158.4	0.99%	1,106	\$32.2	1.27%	281	\$670.8	0.73%	3,986	\$0.3	0.25%	2
2005	\$0.3	0.25%	2	\$8.8	0.18%	44	\$162.5	0.33%	891	\$227.7	0.51%	1,450	\$91.3	0.87%	726	\$15.6	1.18%	154	\$6.7	1.26%	78	\$512.9	0.46%	3,345	\$0.7	0.22%	5
2004 and Earlier	\$0.7	0.22%	5	\$17.4	0.11%	112	\$151.1	0.18%	1,054	\$259.6	0.25%	1,990	\$126.0	0.31%	1,187	\$51.5	0.29%	612	\$47.6	0.40%	794	\$653.8	0.24%	5,754	-	-	-
20 Year (CT-prefix)																											
2011	\$0.3	0.00%	1	\$0.2	0.00%	1	\$0.1	0.02%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.00%	4	
2010	\$1.0	0.01%	4	\$1.4	0.02%	9	\$1.0	0.08%	6	\$0.2	1.07%	1	-	-	-	-	-	-	-	-	-	-	-	\$3.6	0.01%	20	
2009	\$0.6	0.01%	2	\$3.6	0.04%	25	\$2.9	0.17%	20	\$0.6	0.14%	3	\$0.7	0.82%	3	\$0.0	0.37%	1	-	-	-	-	-	\$8.5	0.05%	54	
2008	-	-	-	-	-	-	\$3.4	0.17%	25	\$3.9	0.27%	24	\$2.7	0.53%	21	\$0.6	0.87%	5	\$0.2	0.66%	1	\$10.8	0.26%	76	-	-	-
2007	-	-	-	-	-	-	\$0.4	0.18%	2	\$4.4	0.32%	31	\$6.1	0.45%	44	\$0.9	0.44%	8	\$0.5	1.22%	5	\$12.4	0.38%	90	\$0.1	3.86%	1
2006	\$0.1	3.86%	1	-	-	-	\$0.7	0.52%	6	\$4.0	0.52%	29	\$4.1	0.40%	34	\$1.0	0.48%	11	\$0.3	1.77%	4	\$10.1	0.45%	85	-	-	-
2005	-	-	-	\$0.8	0.26%	5	\$3.8	0.17%	29	\$3.8	0.30%	33	\$0.8	0.38%	11	-	-	-	-	-	-	-	-	\$9.1	0.23%	78	
2004 and Earlier	-	-	-	\$2.1	0.12%	16	\$6.9	0.11%	70	\$7.1	0.16%	72	\$2.0	0.16%	29	\$1.0	0.16%	23	\$1.2	0.56%	37	\$20.2	0.14%	247	-	-	-
15 & 10 Year (CI & CN-prefixes)																											
2011	\$1.6	0.00%	14	\$0.2	0.01%	2	\$0.2	0.06%	3	-	-	-	-	-	-	\$0.1	0.43%	1	-	-	-	-	-	\$2.0	0.00%	20	
2010	\$4.4	0.00%	33	\$2.0	0.02%	22	\$0.1	0.02%	1	\$0.1	0.11%	2	\$0.1	0.18%	2	-	-	-	-	-	-	-	-	\$6.7	0.01%	60	
2009	\$6.0	0.01%	45	\$7.2	0.03%	81	\$4.0	0.08%	60	\$1.6	0.12%	30	\$2.0	0.27%	30	\$0.5	0.32%	11	\$0.2	0.28%	6	\$21.5	0.03%	263	\$0.7	0.08%	4
2008	\$0.7	0.08%	4	\$7.1	0.08%	53	\$8.3	0.11%	65	\$7.4	0.22%	74	\$3.7	0.30%	51	\$1.2	0.42%	20	\$0.3	1.24%	8	\$28.6	0.13%	275	-	-	-
2007	-	-	-	\$0.9	0.17%	7	\$4.7	0.21%	32	\$7.0	0.21%	59	\$8.6	0.35%	92	\$1.2	0.38%	22	\$0.6	1.40%	7	\$23.0	0.26%	219	\$0.6	0.12%	7
2006	-	-	-	\$0.6	0.12%	7	\$1.8	0.12%	20	\$5.2	0.19%	49	\$4.9	0.23%	54	\$1.3	1.01%	13	\$0.1	0.54%	2	\$13.9	0.20%	145	\$0.4	0.04%	4
2005	\$0.4	0.04%	4	\$2.5	0.07%	30	\$8.5	0.16%	99	\$4.2	0.22%	58	\$0.9	0.39%	17	\$0.2	1.63%	4	\$0.1	2.10%	1	\$16.8	0.14%	213	\$0.7	0.07%	3
2004 and Earlier	\$4.0	0.04%	55	\$17.9	0.06%	242	\$20.0	0.08%	306	\$7.7	0.09%	159	\$3.9	0.10%	103	\$1.9	0.17%	60	\$1.0	0.24%	49	\$56.4	0.07%	974	-	-	-
High Balance (CK-prefix)																											
2011	-	-	-	\$0.7	0.01%	1	-	-	-	\$0.5	1.49%	1	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.01%	2	
2010	-	-	-	\$0.7	0.01%	1	\$1.0	0.02%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.01%	3	
2009	-	-	-	\$1.6	0.03%	3	\$1.8	0.04%	3	\$0.7	0.07%	1	\$3.9	1.15%	7	\$0.6	0.78%	1	-	-	-	-	-	\$8.6	0.07%	15	
2008	-	-	-	-	-	-	-	-	-	\$1.0	0.30%	2	\$1.2	0.34%	2	-	-	-	-	-	-	-	-	\$2.2	0.27%	4	
Interest Only (all "N"- prefixes)																											
2009	-	-	-	\$0.3	1.00%	2	\$0.4	0.93%	1	\$0.1	0.44%	1	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.69%	4	
2008	-	-	-	-	-	-	\$1.0	0.42%	3	\$14.8	1.01%	51	\$15.9	1.03%	60	\$4.7	1.23%	20	\$0.7	1.48%	2	\$37.1	1.01%	136	-	-	-
2007	-	-	-	-	-	-	\$3.2	1.07%	11	\$43.9	1.03%	170	\$104.3	1.22%	430	\$42.1	1.76%	185	\$10.3	2.07%	51	\$203.9	1.27%	847	\$1.0	0.67%	5
2006	-	-	-	-	-	-	\$1.0	0.67%	5	\$14.2	0.76%	56	\$49.2	1.01%	209	\$23.0	1.47%	106	\$3.2	1.44%	17	\$90.7	1.04%	393	\$1.4	0.68%	7
2005	-	-	-	-	-	-	\$1.4	0.68%	7	\$4.1	0.69%	18	\$2.3	0.94%	10	\$0.3	1.49%	1	-	-	-	-	-	\$8.1	0.76%	36	
2004 and Earlier	-	-	-	-	-	-	\$0.2	0.94%	1	\$0.4	0.52%	3	\$0.3	0.51%	1	-	-	-	-	-	-	-	-	\$0.9	0.56%	5	
Prepayment Premiums (all "K"- prefixes)																											
2008	-	-	-	-	-	-	\$0.4	0.63%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.26%	2	
2007	-	-	-	-	-	-	\$0.3	2.88%	2	\$1.1	1.95%	3	\$2.2	1.24%	11	\$1.0	1.08%	6	-	-	-	-	-	\$4.6	1.23%	22	
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.70%	3	\$0.6	1.21%	3	\$0.3	1.65%	2	\$1.1	0.81%	11	-	-	-
2005	-	-	-	-	-	-	-	-	-	\$0.1	0.39%	1	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.09%	1	
2004 and Earlier	\$0.0	0.27%	1	\$0.0	0.02%	1	\$0.9	0.28%	5	\$1.4	0.22%	11	\$1.7	0.26%	14	\$1.3	0.24%	22	\$2.6	0.98%	40	\$8.0	0.32%	94	-	-	-
Total of Above Categories*	\$67.8	0.01%	383	\$274.0	0.05%	1,570	\$813.8	0.19%	4,732	\$1,470.3	0.41%	8,601	\$1,566.5	0.67%	9,510	\$629.1	0.86%	4,588	\$263.3	0.96%	2,579	\$5,084.8	0.22%	31,963	-	-	-

*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 September 30, 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	0.00%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.00%	3		
2010	\$9.4	0.04%	40	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.4	0.04%	40	
2009	\$7.0	0.09%	29	\$0.1	0.09%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.1	0.09%	30	
2008	\$6.1	0.20%	30	\$12.2	0.48%	52	\$7.4	0.49%	27	\$1.1	0.68%	5	\$0.4	2.27%	1	-	-	-	-	-	-	-	-	-	-	\$27.2	0.37%	115
2007	\$12.7	0.72%	58	-	-	-	\$14.1	0.85%	58	\$13.4	0.99%	58	\$3.7	1.25%	20	-	-	-	\$0.7	3.79%	4	-	-	-	-	\$44.5	0.83%	198
2006	\$33.8	0.77%	155	\$0.6	0.67%	3	\$2.5	0.75%	14	\$5.4	0.77%	29	\$1.8	0.80%	11	-	-	-	-	-	-	-	-	-	-	\$44.0	0.77%	212
2005	\$47.2	0.53%	265	\$6.5	0.68%	44	\$4.0	0.62%	25	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$57.7	0.54%	334
2004 and Earlier	\$68.1	0.28%	655	\$3.7	0.43%	29	\$0.8	0.36%	8	-	-	-	\$0.1	0.25%	2	\$0.0	0.25%	1	\$0.0	1.18%	1	-	-	-	-	\$72.8	0.29%	696
ARMs: Interest Only																												
2010	\$0.3	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	1
2009	\$1.8	0.05%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.04%	8
2008	\$7.9	0.76%	27	\$24.4	0.66%	78	\$25.4	0.74%	91	\$4.8	0.69%	15	-	-	-	-	-	-	\$0.2	2.80%	1	-	-	-	-	\$62.6	0.71%	212
2007	\$8.4	0.60%	32	\$1.4	0.96%	6	\$28.4	1.27%	106	\$85.4	1.35%	323	\$12.3	1.72%	54	\$2.7	2.29%	13	\$1.5	3.19%	7	\$140.1	1.28%	7	\$140.1	1.28%	541	
2006	\$52.2	0.92%	223	\$0.8	0.54%	4	\$5.6	0.84%	21	\$32.9	1.28%	130	\$12.1	1.26%	51	-	-	-	-	-	-	-	-	-	-	\$103.5	1.04%	429
2005	\$50.9	0.54%	231	\$8.3	0.77%	34	\$10.3	0.63%	43	\$0.8	0.79%	3	\$0.2	10.16%	1	-	-	-	-	-	-	-	-	-	-	\$70.4	0.58%	312
2004 and Earlier	\$19.4	0.34%	103	\$1.0	0.29%	5	\$2.6	1.15%	14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$23.0	0.37%	122
Conventional ARMs Total*	\$326.1	0.25%	1,860	\$59.2	0.56%	256	\$101.0	0.80%	407	\$143.7	1.20%	563	\$30.4	1.34%	140	\$2.7	1.70%	14	\$2.4	3.09%	13	\$665.5	0.39%	3,253				
Other																												
2011	\$0.4	0.01%	3	\$2.3	0.08%	9	\$2.2	0.09%	14	\$0.1	0.07%	1	\$0.3	0.65%	4	\$0.2	0.45%	2	\$0.3	1.04%	4	\$5.8	0.07%	4	\$5.8	0.07%	37	
2010	\$1.7	0.07%	8	\$5.4	0.37%	26	\$9.6	0.53%	38	\$1.9	0.45%	15	\$1.4	0.55%	21	\$1.2	0.80%	22	\$1.7	0.92%	36	\$22.9	0.34%	36	\$22.9	0.34%	166	
2009	\$0.7	0.50%	5	\$5.2	1.99%	27	\$16.3	3.29%	84	\$13.3	3.94%	94	\$16.7	8.52%	113	\$15.7	10.81%	104	\$10.4	14.51%	58	\$78.3	4.78%	485				
2008	-	-	-	\$0.1	0.05%	1	\$1.0	0.22%	8	\$4.7	1.19%	37	\$2.2	1.25%	20	\$0.7	2.98%	7	\$0.5	11.97%	6	\$9.2	0.74%	79				
2007	\$0.0	0.02%	1	\$0.1	0.07%	2	\$4.1	0.48%	32	\$5.6	0.62%	48	\$8.9	3.57%	76	\$2.2	5.24%	27	\$0.9	5.44%	14	\$21.8	0.96%	200				
2006	\$0.6	0.86%	4	\$1.0	0.43%	10	\$3.3	0.60%	26	\$4.0	0.95%	31	\$1.1	1.89%	8	\$0.1	2.91%	2	\$0.1	2.83%	1	\$10.2	0.77%	82				
2005	-	-	-	\$0.8	0.19%	7	\$0.6	0.27%	5	\$1.5	3.69%	12	\$0.8	2.44%	8	\$0.3	4.28%	4	\$0.2	1.77%	5	\$4.1	0.49%	41				
2004 and Earlier	\$0.3	0.44%	4	\$0.9	0.26%	9	\$1.7	0.13%	14	\$2.9	0.49%	29	\$2.6	0.90%	40	\$8.4	3.10%	129	\$17.8	3.67%	369	\$34.6	1.05%	594				
Other Total*	\$3.7	0.06%	25	\$15.7	0.26%	91	\$38.7	0.48%	221	\$34.0	1.05%	267	\$34.0	2.60%	290	\$28.9	4.18%	297	\$31.8	3.99%	493	\$186.9	0.72%	1,684				
Total MBS 4+*	\$397.7	0.05%	2,268	\$348.8	0.06%	1,917	\$953.5	0.22%	5,380	\$1,648.0	0.44%	9,431	\$1,631.0	0.69%	9,940	\$660.7	0.89%	4,899	\$297.5	1.05%	3,085	\$5,937.2	0.24%	36,900				

*Some UPB totals may not foot due to rounding.