

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, 2010

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 *		
	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
MBS Product & Year of Issuance																								
Conventional Fixed Rate																								
40 Year (CZ-prefix)																								
2009	-	-	-	-	-	-	\$0.6	0.52%	2	\$2.0	1.03%	10	\$3.5	1.10%	15	\$3.9	1.62%	21	\$0.2	0.67%	1	\$10.2	1.08%	49
2008	-	-	-	-	-	-	\$1.8	0.86%	7	\$6.8	1.13%	28	\$9.5	1.80%	39	\$4.8	3.46%	19	\$1.0	2.90%	6	\$23.9	1.56%	99
2007	-	-	-	-	-	-	\$1.6	1.39%	6	\$11.5	1.16%	52	\$31.0	1.58%	133	\$10.8	1.72%	54	\$2.4	2.50%	14	\$57.3	1.51%	259
2006	-	-	-	-	-	-	\$0.1	2.11%	1	\$1.3	1.25%	6	\$2.8	1.16%	13	\$2.0	2.10%	9	-	-	-	\$6.2	1.39%	29
30 Year (CL-prefix)																								
2010	\$0.4	0.00%	1	\$2.6	0.00%	13	\$9.8	0.02%	39	\$1.0	0.02%	7	-	-	-	-	-	-	\$0.1	0.21%	1	\$14.0	0.01%	61
2009	\$15.8	0.01%	66	\$82.2	0.03%	363	\$84.0	0.09%	450	\$82.5	0.29%	536	\$84.5	0.57%	610	\$50.4	0.87%	396	\$28.1	1.13%	218	\$427.6	0.08%	2,639
2008	\$0.4	0.42%	2	\$14.7	0.16%	59	\$159.5	0.25%	660	\$405.9	0.42%	1,822	\$353.9	0.71%	1,743	\$130.3	1.06%	773	\$74.0	1.67%	520	\$1,138.6	0.48%	5,579
2007	\$1.0	0.47%	5	\$3.6	0.42%	17	\$60.1	0.44%	265	\$457.8	0.59%	2,107	\$766.7	0.88%	3,990	\$309.1	1.39%	1,879	\$174.5	2.30%	1,205	\$1,772.7	0.85%	9,468
2006	\$0.9	1.38%	5	\$0.3	0.10%	3	\$40.7	0.41%	189	\$194.2	0.55%	910	\$466.1	0.77%	2,495	\$249.0	1.12%	1,644	\$57.8	1.70%	432	\$1,009.1	0.77%	5,678
2005	\$0.3	0.24%	3	\$14.6	0.21%	74	\$222.9	0.32%	1,163	\$317.9	0.53%	1,934	\$133.7	0.98%	990	\$25.7	1.53%	230	\$10.0	1.45%	107	\$75.2	0.47%	4,501
2004 and Earlier	\$0.2	0.05%	2	\$20.6	0.10%	128	\$203.3	0.17%	1,333	\$355.0	0.24%	2,590	\$192.4	0.35%	1,724	\$93.2	0.40%	1,008	\$74.5	0.50%	1,133	\$939.2	0.24%	7,918
20 Year (CT-prefix)																								
2010	-	-	-	\$0.5	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	2
2009	\$0.4	0.01%	2	\$2.5	0.02%	18	\$1.2	0.05%	8	\$0.9	0.14%	6	\$0.5	0.39%	3	-	-	-	-	-	-	\$5.5	0.03%	37
2008	-	-	-	\$0.3	0.08%	1	\$4.6	0.13%	28	\$6.1	0.26%	35	\$2.5	0.33%	25	\$0.5	0.52%	6	\$0.4	1.13%	4	\$14.3	0.20%	99
2007	-	-	-	-	-	-	\$1.3	0.34%	9	\$6.8	0.30%	47	\$10.5	0.52%	66	\$1.7	0.60%	15	\$0.7	1.28%	8	\$21.0	0.42%	145
2006	\$0.2	7.93%	2	-	-	-	\$0.3	0.09%	3	\$3.6	0.30%	20	\$5.7	0.37%	42	\$1.9	0.67%	15	\$0.1	0.75%	2	\$11.8	0.35%	84
2005	-	-	-	\$0.5	0.11%	4	\$6.4	0.19%	48	\$6.1	0.35%	55	\$0.7	0.26%	8	\$0.0	0.34%	1	-	-	-	\$13.8	0.23%	116
2004 and Earlier	-	-	-	\$1.8	0.07%	16	\$9.5	0.11%	90	\$9.2	0.14%	98	\$3.2	0.19%	38	\$2.0	0.25%	32	\$1.2	0.40%	31	\$27.0	0.13%	305
15 & 10 Year (CI & CN-prefixes)																								
2010	\$0.2	0.00%	1	\$0.6	0.01%	3	\$0.2	0.04%	3	\$0.0	0.04%	1	-	-	-	-	-	-	-	-	-	\$1.0	0.00%	8
2009	\$4.8	0.01%	36	\$6.9	0.02%	65	\$4.7	0.06%	55	\$2.3	0.11%	24	\$1.5	0.14%	31	\$0.2	0.08%	5	\$0.1	0.15%	3	\$20.6	0.02%	219
2008	\$1.2	0.08%	6	\$9.9	0.06%	60	\$14.1	0.11%	99	\$10.5	0.19%	81	\$5.6	0.32%	66	\$1.4	0.37%	25	\$0.1	0.54%	1	\$42.8	0.12%	338
2007	-	-	-	\$0.7	0.09%	6	\$5.9	0.16%	38	\$11.7	0.22%	95	\$11.5	0.31%	107	\$2.6	0.59%	36	\$0.5	0.83%	6	\$32.8	0.23%	288
2006	\$0.1	0.07%	1	\$1.4	0.18%	15	\$4.4	0.19%	29	\$10.8	0.25%	92	\$10.4	0.32%	104	\$1.3	0.72%	14	\$0.2	0.81%	5	\$28.5	0.26%	260
2005	\$0.9	0.06%	10	\$7.0	0.13%	66	\$13.3	0.17%	130	\$7.9	0.29%	89	\$1.4	0.47%	25	\$0.1	0.66%	4	\$0.1	0.75%	3	\$30.7	0.17%	327
2004 and Earlier	\$8.4	0.06%	90	\$35.5	0.08%	403	\$31.8	0.08%	427	\$14.6	0.12%	234	\$7.7	0.13%	163	\$2.2	0.12%	74	\$1.7	0.24%	82	\$101.8	0.08%	1,473
High Balance (CK-prefix)																								
2009	-	-	-	\$0.5	0.01%	1	\$2.2	0.03%	4	\$2.9	0.12%	5	\$4.7	0.59%	9	\$1.9	1.16%	3	\$1.4	6.58%	2	\$13.6	0.06%	24
2008	-	-	-	-	-	-	-	-	-	\$0.5	0.05%	1	\$4.6	0.51%	8	-	-	-	-	-	-	\$5.1	0.24%	9
Interest Only (all "N"- prefixes)																								
2009	-	-	-	-	-	-	-	-	-	-	-	\$0.2	1.24%	1	-	-	-	-	-	-	-	\$0.2	0.14%	1
2008	-	-	-	-	-	-	\$0.7	0.21%	3	\$17.4	0.83%	60	\$30.3	1.35%	113	\$9.7	1.64%	33	\$1.7	2.32%	7	\$59.8	1.12%	216
2007	-	-	-	\$0.1	0.65%	1	\$4.6	1.15%	21	\$78.6	1.33%	298	\$197.7	1.62%	761	\$69.9	1.98%	296	\$21.3	2.84%	96	\$372.4	1.63%	1,473
2006	-	-	-	-	-	-	\$1.2	0.57%	6	\$25.8	1.00%	102	\$81.1	1.19%	337	\$38.3	1.70%	178	\$5.4	1.67%	27	\$151.8	1.24%	650
2005	-	-	-	-	-	-	\$0.4	0.16%	2	\$6.5	0.84%	29	\$3.7	1.13%	16	-	-	-	-	-	-	\$10.6	0.75%	47
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.6	0.59%	3	\$0.2	0.35%	1	-	-	-	-	-	-	\$0.9	0.40%	4
Prepayment Premiums (all "K"- prefixes)																								
2009	-	-	-	-	-	-	-	-	-	\$0.1	17.99%	1	-	-	-	-	-	-	-	-	-	\$0.1	17.99%	1
2008	-	-	-	-	-	-	\$0.7	0.57%	3	\$0.4	0.45%	2	\$0.1	0.44%	1	-	-	-	-	-	-	\$1.2	0.44%	6
2007	-	-	-	-	-	-	\$0.2	1.34%	1	\$0.5	0.63%	2	\$4.7	1.92%	21	\$3.6	2.90%	20	\$0.3	0.60%	2	\$9.1	1.84%	46
2006	-	-	-	-	-	-	-	-	-	\$1.4	2.40%	7	\$0.8	1.30%	5	\$0.3	1.54%	2	\$2.5	1.34%	14	\$2.5	1.34%	14
2005	-	-	-	-	-	-	\$0.1	0.88%	1	\$0.3	1.30%	2	\$0.1	0.26%	1	\$0.5	5.27%	3	\$0.5	5.27%	1	\$1.1	1.22%	8
2004 and Earlier	\$0.1	0.47%	1	\$0.3	0.22%	2	\$0.5	0.12%	7	\$3.0	0.35%	22	\$4.6	0.52%	35	\$2.0	0.26%	21	\$3.4	1.02%	55	\$13.8	0.40%	143
Total of Above Categories*	\$35.0	0.01%	233	\$207.3	0.04%	1,320	\$892.9	0.17%	5,130	\$2,063.1	0.40%	11,406	\$2,438.6	0.74%	13,741	\$1,019.2	1.01%	6,819	\$462.1	1.26%	3,974	\$7,118.4	0.30%	42,623

*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, 2010 (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																												
2010	\$0.8	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.01%	3	
2009	\$4.0	0.03%	22	\$0.4	0.10%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.4	0.04%	25	
2008	\$7.8	0.22%	37	\$22.4	0.47%	83	\$11.6	0.43%	47	\$1.7	0.63%	6	\$0.6	2.13%	3	-	-	-	\$0.1	4.58%	1	\$4.2	0.39%	177	\$44.2	0.39%	177	
2007	\$14.7	0.75%	64	\$3.7	0.86%	17	\$40.9	1.52%	155	\$30.7	1.30%	134	\$7.3	1.69%	38	\$2.4	5.16%	11	\$1.6	5.79%	7	\$101.4	1.28%	426	\$112.7	1.38%	499	
2006	\$58.8	1.98%	230	\$2.6	1.51%	10	\$17.0	0.94%	84	\$28.5	1.07%	140	\$5.4	1.04%	33	\$0.3	1.07%	2	-	-	-	\$111.7	0.81%	580	\$112.7	1.38%	499	
2005	\$79.6	0.92%	404	\$19.5	0.58%	102	\$11.5	0.70%	68	\$1.1	1.54%	6	-	-	-	-	-	-	-	-	-	\$111.7	0.81%	580	\$111.7	0.81%	580	
2004 and Earlier	\$139.0	0.50%	1,973	\$10.2	0.41%	112	\$4.0	0.63%	92	\$0.2	0.34%	4	\$0.2	0.36%	4	\$0.0	0.23%	1	\$0.1	1.50%	2	\$153.8	0.50%	2,188	\$153.8	0.50%	2,188	
ARMs: Interest Only																												
2010	\$0.3	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.01%	1	
2009	\$1.4	0.03%	5	\$0.9	0.24%	3	\$0.4	0.22%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.05%	9	
2008	\$2.1	0.26%	8	\$33.6	0.62%	112	\$41.8	0.79%	138	\$8.5	0.76%	27	\$0.5	1.99%	2	-	-	-	\$0.6	5.03%	3	\$87.1	0.69%	290	\$87.1	0.69%	290	
2007	\$9.2	1.17%	34	\$4.0	1.36%	13	\$56.9	1.50%	207	\$164.6	1.67%	604	\$21.5	1.64%	86	\$5.4	2.87%	23	\$2.3	3.29%	11	\$263.9	1.62%	978	\$263.9	1.62%	978	
2006	\$12.4	1.11%	48	\$5.6	1.63%	21	\$42.1	1.47%	155	\$110.5	1.59%	441	\$53.7	1.71%	236	\$0.5	1.27%	3	-	-	-	\$224.7	1.56%	904	\$224.7	1.56%	904	
2005	\$91.8	1.16%	415	\$43.0	1.06%	184	\$39.4	1.15%	168	\$2.7	1.40%	10	-	-	-	-	-	-	-	-	-	\$176.9	1.13%	777	\$176.9	1.13%	777	
2004 and Earlier	\$38.8	0.60%	189	\$3.6	0.52%	17	\$0.2	0.05%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$42.6	0.56%	208	\$42.6	0.56%	208	
Conventional ARMs Total*																												
	\$460.9	0.46%	3,433	\$149.4	0.65%	677	\$265.7	1.04%	1,117	\$348.6	1.48%	1,372	\$89.2	1.62%	402	\$8.6	2.69%	40	\$4.9	3.95%	24	\$1,327.3	0.75%	7,065	\$1,327.3	0.75%	7,065	
Other																												
2010	-	-	-	\$0.2	0.03%	1	\$0.3	0.02%	2	\$0.3	0.08%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.03%	5
2009	\$0.2	0.12%	2	\$3.8	1.03%	18	\$10.1	1.62%	51	\$12.2	2.75%	72	\$19.5	6.65%	97	\$30.7	13.82%	121	\$22.2	20.62%	77	\$98.6	4.46%	438	\$98.6	4.46%	438	
2008	-	-	-	\$0.5	0.23%	5	\$2.8	0.42%	24	\$5.5	1.03%	42	\$4.0	1.66%	33	\$0.9	2.82%	9	\$2.7	37.17%	14	\$16.5	0.95%	127	\$16.5	0.95%	127	
2007	-	-	-	\$0.6	0.26%	6	\$3.7	0.31%	32	\$6.8	0.56%	54	\$13.8	4.08%	112	\$4.1	6.94%	40	\$1.2	5.74%	16	\$30.2	0.96%	260	\$30.2	0.96%	260	
2006	\$0.9	0.98%	5	\$1.3	0.48%	12	\$3.2	0.42%	28	\$3.8	0.63%	22	\$0.8	0.98%	8	\$0.1	1.50%	1	\$0.3	6.93%	1	\$10.3	0.57%	77	\$10.3	0.57%	77	
2005	\$0.2	0.10%	3	\$0.8	0.13%	5	\$1.6	0.48%	12	\$1.0	2.00%	8	\$1.3	3.05%	13	\$0.7	7.27%	5	\$0.2	1.42%	5	\$5.6	0.47%	51	\$5.6	0.47%	51	
2004 and Earlier	\$3.3	0.38%	33	\$0.9	0.12%	10	\$3.5	0.19%	25	\$3.5	0.43%	27	\$6.5	1.66%	145	\$8.9	2.69%	126	\$28.5	4.85%	876	\$55.2	0.98%	1,242	\$55.2	0.98%	1,242	
Other Total*																												
	\$4.5	0.24%	43	\$8.1	0.26%	57	\$25.2	0.38%	174	\$33.1	0.82%	227	\$45.8	3.31%	408	\$45.4	6.88%	302	\$55.1	7.45%	989	\$217.2	1.18%	2,200	\$217.2	1.18%	2,200	
Total MBS 4+*																												
	\$500.5	0.14%	3,709	\$364.9	0.06%	2,054	\$1,183.8	0.21%	6,421	\$2,444.8	0.45%	13,005	\$2,573.6	0.76%	14,551	\$1,073.2	1.05%	7,161	\$522.1	1.39%	4,987	\$8,662.9	0.34%	51,888	\$8,662.9	0.34%	51,888	

*Some UPB totals may not foot due to rounding.