

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 June 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	-	-	-	-	-	-	\$0.3	0.67%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.27%	1	
2009	-	-	-	-	-	-	\$0.6	0.56%	2	\$1.3	0.81%	6	\$3.6	1.46%	18	\$4.5	2.38%	21	\$1.1	4.26%	4	\$11.1	1.45%	51		
2008	-	-	-	\$0.2	1.65%	1	\$1.8	1.05%	9	\$4.9	1.12%	23	\$5.3	1.40%	20	\$1.7	1.79%	8	-	-	-	\$34.8	1.24%	61		
2007	-	-	-	-	-	-	\$0.6	0.69%	3	\$7.3	0.95%	30	\$18.6	1.27%	84	\$6.8	1.45%	33	\$1.5	2.07%	7	\$34.8	1.21%	157		
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	1.33%	10	\$1.0	1.44%	5	-	-	-	\$3.3	1.02%	15		
30 Year (CL-prefix)																										
2011	\$1.9	0.00%	10	\$1.9	0.00%	9	\$0.8	0.00%	4	\$0.8	0.05%	4	\$0.1	0.04%	1	-	-	-	-	-	-	-	-	\$5.4	0.00%	28
2010	\$5.2	0.00%	26	\$34.9	0.03%	159	\$68.8	0.11%	313	\$10.5	0.20%	54	\$1.9	0.47%	20	\$0.7	0.55%	9	\$0.7	1.22%	6	\$122.7	0.04%	587		
2009	\$28.2	0.03%	125	\$114.2	0.05%	517	\$111.9	0.16%	581	\$68.3	0.30%	477	\$68.0	0.58%	500	\$36.2	0.77%	329	\$22.3	1.11%	192	\$449.0	0.10%	2,721		
2008	-	-	-	\$11.3	0.17%	46	\$134.8	0.31%	567	\$302.4	0.45%	1,354	\$242.7	0.67%	1,282	\$84.5	0.91%	502	\$42.2	1.26%	316	\$818.0	0.49%	4,067		
2007	\$1.9	1.04%	9	\$2.2	0.30%	11	\$43.2	0.42%	198	\$315.0	0.57%	1,484	\$511.8	0.79%	2,749	\$186.6	1.10%	1,177	\$101.6	1.75%	758	\$1,162.3	0.75%	6,386		
2006	\$0.2	0.28%	2	\$0.5	0.21%	3	\$33.0	0.45%	155	\$146.9	0.57%	706	\$325.9	0.72%	1,815	\$157.4	0.92%	1,066	\$33.6	1.25%	283	\$697.6	0.71%	4,030		
2005	\$0.1	0.11%	1	\$11.6	0.23%	58	\$175.2	0.33%	934	\$227.7	0.49%	1,425	\$91.5	0.83%	717	\$17.1	1.23%	157	\$7.7	1.37%	80	\$530.9	0.45%	3,372		
2004 and Earlier	\$0.2	0.05%	3	\$19.8	0.12%	127	\$150.8	0.17%	1,029	\$258.8	0.23%	1,918	\$126.9	0.30%	1,176	\$60.5	0.32%	689	\$51.4	0.41%	819	\$668.4	0.23%	5,761		
20 Year (CT-prefix)																										
2011	\$0.2	0.00%	2	\$0.4	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.00%	3	
2010	\$0.5	0.00%	3	\$2.9	0.03%	12	\$1.3	0.10%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.7	0.02%	21	
2009	\$0.2	0.00%	1	\$3.7	0.04%	22	\$0.7	0.04%	6	\$1.0	0.22%	5	-	-	-	-	-	-	-	-	-	-	\$5.6	0.03%	34	
2008	-	-	-	\$0.2	0.10%	1	\$4.0	0.19%	22	\$4.9	0.30%	34	\$1.8	0.32%	14	\$0.1	0.20%	2	\$0.2	0.86%	2	\$11.2	0.24%	75		
2007	-	-	-	-	-	-	\$1.0	0.39%	6	\$5.4	0.36%	34	\$6.7	0.45%	54	\$1.6	0.73%	15	\$0.1	0.31%	1	\$14.8	0.42%	110		
2006	\$0.1	3.85%	1	-	-	-	\$1.1	0.48%	7	\$2.4	0.28%	18	\$5.7	0.51%	42	\$1.3	0.58%	14	\$0.1	0.43%	1	\$10.5	0.43%	83		
2005	-	-	-	\$0.5	0.17%	3	\$7.5	0.31%	51	\$2.9	0.21%	25	\$0.5	0.21%	6	-	-	-	-	-	-	\$11.4	0.27%	85		
2004 and Earlier	-	-	-	\$1.3	0.07%	11	\$7.3	0.11%	67	\$5.9	0.12%	64	\$2.2	0.17%	28	\$1.4	0.22%	28	\$1.0	0.43%	29	\$19.2	0.13%	227		
15 & 10 Year (CI & CN-prefixes)																										
2011	\$0.3	0.00%	2	-	-	-	\$0.1	0.04%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	3	
2010	\$5.5	0.01%	38	\$2.0	0.02%	13	\$0.3	0.05%	4	\$0.4	0.37%	2	-	-	-	-	-	-	-	-	-	\$8.3	0.01%	57		
2009	\$6.2	0.01%	45	\$7.4	0.03%	73	\$3.3	0.06%	55	\$2.3	0.15%	31	\$1.6	0.20%	27	\$0.4	0.25%	12	\$0.4	0.68%	11	\$21.7	0.03%	254		
2008	\$0.7	0.08%	4	\$10.3	0.11%	59	\$9.7	0.12%	76	\$7.1	0.19%	65	\$4.0	0.30%	47	\$1.0	0.35%	21	\$0.1	0.56%	4	\$32.9	0.14%	276		
2007	-	-	-	\$0.5	0.10%	5	\$4.0	0.17%	31	\$7.0	0.19%	59	\$6.7	0.25%	62	\$1.0	0.28%	16	\$0.6	1.25%	6	\$19.8	0.20%	179		
2006	-	-	-	\$1.0	0.19%	10	\$1.6	0.10%	17	\$4.4	0.15%	45	\$4.5	0.19%	53	\$1.0	0.70%	12	\$0.1	0.74%	1	\$12.7	0.16%	138		
2005	\$0.7	0.07%	8	\$3.5	0.09%	36	\$8.7	0.15%	89	\$4.7	0.23%	64	\$1.0	0.43%	21	\$0.0	0.29%	2	\$0.1	1.93%	1	\$18.7	0.15%	221		
2004 and Earlier	\$4.9	0.05%	63	\$22.4	0.07%	292	\$22.3	0.08%	330	\$8.8	0.09%	161	\$4.6	0.11%	102	\$2.0	0.16%	64	\$1.2	0.27%	58	\$66.3	0.07%	1,070		
High Balance (CK-prefix)																										
2010	-	-	-	\$1.5	0.01%	3	\$0.5	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.01%	4		
2009	-	-	-	\$0.4	0.01%	1	\$2.2	0.05%	4	\$3.9	0.34%	7	\$2.0	0.52%	4	\$0.7	0.76%	1	-	-	-	\$9.2	0.07%	17		
2008	-	-	-	-	-	-	\$0.5	0.90%	1	\$0.4	0.11%	1	\$1.7	0.40%	3	-	-	-	-	-	-	\$2.6	0.28%	5		
Interest Only (all "N"- prefixes)																										
2009	-	-	-	-	-	-	-	-	-	\$0.4	1.63%	1	\$0.2	1.99%	1	-	-	-	-	-	-	\$0.7	0.55%	2		
2008	-	-	-	-	-	-	\$2.0	0.82%	7	\$11.2	0.72%	43	\$14.5	0.87%	50	\$3.7	0.89%	13	\$1.0	1.88%	3	\$32.4	0.82%	116		
2007	-	-	-	-	-	-	\$4.0	1.25%	18	\$54.5	1.19%	205	\$119.8	1.30%	489	\$51.0	1.97%	210	\$9.2	1.71%	46	\$238.6	1.38%	968		
2006	-	-	-	-	-	-	\$0.9	0.54%	3	\$18.6	0.93%	75	\$62.0	1.19%	259	\$31.4	1.87%	141	\$3.7	1.55%	21	\$116.6	1.25%	499		
2005	-	-	-	\$0.2	2.00%	1	\$1.6	0.76%	7	\$6.7	1.07%	28	\$2.6	0.99%	11	\$0.3	1.25%	1	-	-	-	\$11.4	1.00%	48		
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.1	0.10%	1	\$0.3	0.54%	1	\$0.2	3.86%	1	-	-	-	\$0.6	0.32%	3		
Prepayment Premiums (all "K"- prefixes)																										
2008	-	-	-	-	-	-	\$0.5	0.85%	2	\$0.7	1.34%	2	\$0.1	0.83%	1	-	-	-	-	-	-	\$1.3	0.92%	5		
2007	-	-	-	-	-	-	-	-	-	\$0.5	0.87%	3	\$2.8	1.49%	13	\$0.9	0.97%	6	\$0.5	1.38%	3	\$4.8	1.22%	25		
2006	-	-	-	-	-	-	-	-	-	\$0.1	0.29%	2	\$0.9	1.69%	7	\$0.7	3.99%	7	\$0.7	3.99%	7	\$1.7	1.11%	16		
2005	-	-	-	-	-	-	-	-	-	\$0.1	0.41%	1	\$0.0	0.51%	1	\$0.0	2.44%	2	\$0.2	2.44%	2	\$0.3	0.48%	4		
2004 and Earlier	\$0.2	1.69%	2	\$0.1	0.07%	1	\$0.1	0.04%	4	\$1.7	0.24%	14	\$1.8	0.27%	23	\$1.3	0.22%	15	\$2.5	0.89%	46	\$7.8	0.29%	105		
Total of Above Categories*	\$57.1	0.01%	345	\$255.2	0.04%	1,475	\$807.0	0.18%	4,611	\$1,499.9	0.39%	8,488	\$1,646.1	0.66%	9,706	\$657.2	0.84%	4,578	\$283.8	0.97%	2,707	\$5,206.4	0.22%	31,890		

*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 June 30, 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			UPB	UPB %	Loan Count				
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	\$0.6	0.00%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.00%	2			
2010	\$7.6	0.03%	29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.6	0.03%	29		
2009	\$6.6	0.07%	26	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.6	0.07%	26		
2008	\$9.4	0.30%	43	\$13.8	0.46%	54	\$9.2	0.54%	42	\$1.0	0.56%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$33.4	0.42%	143	
2007	\$9.4	0.52%	45	\$1.3	0.40%	9	\$14.3	0.79%	57	\$12.9	0.88%	57	\$4.3	1.27%	26	\$0.1	0.27%	1	-	-	-	-	-	-	-	\$42.3	0.73%	195
2006	\$44.6	1.13%	195	\$1.0	0.90%	7	\$2.5	0.62%	12	\$11.6	0.90%	54	\$2.2	0.69%	10	-	-	-	-	-	-	-	-	-	-	\$62.0	1.01%	278
2005	\$46.0	0.49%	276	\$5.9	0.55%	34	\$5.2	0.74%	28	\$0.1	0.36%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$57.3	0.51%	339
2004 and Earlier	\$72.1	0.29%	674	\$3.4	0.30%	41	\$1.6	0.39%	11	\$0.0	0.10%	1	\$0.1	0.20%	1	\$0.0	0.35%	1	\$0.0	1.02%	1	\$77.4	0.29%	730				
ARMs: Interest Only																												
2011	\$0.6	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.01%	2	
2009	\$1.5	0.04%	7	-	-	-	\$0.8	0.63%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.05%	9	
2008	\$7.1	0.69%	26	\$20.2	0.50%	65	\$22.0	0.60%	80	\$6.1	0.78%	23	-	-	-	-	-	-	-	-	-	\$0.4	4.15%	1	\$55.9	0.59%	195	
2007	\$8.4	0.61%	30	\$0.8	0.39%	4	\$34.2	1.48%	120	\$97.3	1.37%	369	\$13.6	1.74%	55	\$4.0	3.10%	18	\$0.9	1.89%	4	\$159.3	1.33%	600				
2006	\$32.3	0.78%	136	\$1.8	1.03%	9	\$10.6	1.48%	40	\$52.5	1.43%	200	\$22.4	1.22%	96	\$0.4	2.29%	1	-	-	-	-	-	-	\$119.9	1.12%	482	
2005	\$63.3	0.65%	297	\$9.4	0.79%	39	\$9.4	0.54%	43	\$2.5	2.08%	10	-	-	-	-	-	-	-	-	-	-	-	-	\$84.6	0.66%	389	
2004 and Earlier	\$21.3	0.37%	105	\$1.2	0.29%	6	\$1.6	0.54%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$24.1	0.37%	119	
Conventional ARMs Total*	\$330.7	0.26%	1,893	\$59.0	0.49%	268	\$111.6	0.79%	443	\$184.1	1.25%	719	\$42.6	1.27%	188	\$4.5	2.16%	21	\$1.4	1.60%	6	\$733.8	0.43%	3,538				
Other																												
2011	\$0.2	0.01%	2	\$0.5	0.03%	2	\$0.3	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.02%	5	
2010	\$1.4	0.06%	7	\$2.0	0.14%	12	\$8.2	0.44%	36	\$2.0	0.47%	13	\$1.1	0.42%	15	\$1.3	0.80%	22	\$1.1	0.58%	25	\$17.1	0.25%	130				
2009	\$0.6	0.42%	5	\$5.8	2.07%	29	\$13.5	2.63%	66	\$13.8	3.89%	81	\$17.5	8.29%	110	\$18.6	11.79%	105	\$10.3	13.28%	54	\$79.9	4.63%	450				
2008	-	-	-	\$0.3	0.16%	3	\$1.6	0.31%	12	\$3.1	0.74%	28	\$3.7	1.99%	28	\$0.9	3.60%	7	\$1.0	21.10%	10	\$10.6	0.80%	88				
2007	-	-	-	\$0.5	0.28%	4	\$5.5	0.61%	42	\$5.7	0.60%	46	\$8.3	3.16%	68	\$2.4	5.25%	28	\$0.7	4.26%	12	\$23.1	0.96%	200				
2006	\$0.7	0.86%	4	\$0.7	0.28%	6	\$3.5	0.61%	25	\$4.6	1.05%	32	\$1.0	1.56%	10	\$0.5	9.85%	4	\$0.1	2.84%	1	\$11.1	0.79%	82				
2005	\$0.1	0.09%	1	\$0.5	0.11%	3	\$0.7	0.29%	6	\$1.3	3.01%	12	\$0.5	1.52%	6	\$0.3	3.32%	3	\$0.2	2.52%	7	\$3.6	0.39%	38				
2004 and Earlier	\$0.0	0.01%	1	\$0.9	0.24%	9	\$2.5	0.18%	21	\$2.6	0.41%	26	\$3.3	1.06%	42	\$7.3	2.59%	106	\$17.1	3.40%	352	\$33.8	0.95%	557				
Other Total*	\$3.0	0.06%	20	\$11.2	0.22%	68	\$35.8	0.46%	209	\$33.1	0.97%	238	\$35.4	2.55%	279	\$31.2	4.27%	275	\$30.6	3.66%	461	\$180.2	0.75%	1,550				
Total MBS 4+*	\$390.8	0.06%	2,258	\$325.4	0.05%	1,811	\$954.3	0.21%	5,263	\$1,717.1	0.43%	9,425	\$1,724.1	0.68%	10,173	\$692.9	0.87%	4,874	\$315.7	1.05%	3,174	\$6,120.4	0.24%	36,978				

*Some UPB totals may not foot due to rounding.