

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, 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 *		
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
<b>Conventional Fixed Rate</b>																								
<b>40 Year (CZ-prefix)</b>																								
2009	-	-	-	-	-	-	\$0.2	0.13%	1	\$2.1	1.05%	10	\$2.8	0.85%	13	\$4.0	1.65%	19	\$0.6	1.79%	4	\$9.6	1.00%	47
2008	-	-	-	-	-	-	\$2.2	1.01%	8	\$10.5	1.68%	42	\$8.1	1.48%	31	\$4.5	3.06%	17	\$0.9	2.65%	3	\$26.2	1.65%	101
2007	-	-	-	-	-	-	\$1.2	1.08%	6	\$15.2	1.48%	56	\$30.0	1.49%	129	\$10.6	1.64%	51	\$3.3	3.23%	15	\$60.3	1.54%	257
2006	-	-	-	-	-	-	-	-	-	\$1.3	1.28%	6	\$2.5	1.03%	9	\$0.6	0.65%	3	-	-	-	\$4.5	0.98%	18
<b>30 Year (CL-prefix)</b>																								
2010	-	-	-	\$3.0	0.00%	14	\$4.5	0.01%	22	\$1.3	0.03%	6	\$0.1	0.02%	1	-	-	-	-	-	-	\$8.8	0.01%	43
2009	\$16.0	0.01%	64	\$77.4	0.03%	333	\$78.5	0.09%	413	\$79.3	0.27%	507	\$88.6	0.59%	611	\$48.2	0.82%	373	\$32.1	1.26%	241	\$420.1	0.08%	2,542
2008	\$0.3	0.33%	2	\$12.7	0.13%	50	\$186.9	0.29%	747	\$423.4	0.43%	1,833	\$375.1	0.73%	1,831	\$146.8	1.16%	818	\$82.0	1.80%	528	\$1,227.1	0.51%	5,809
2007	\$1.2	0.60%	5	\$3.6	0.41%	18	\$68.2	0.49%	291	\$508.0	0.64%	2,273	\$809.7	0.91%	4,093	\$306.6	1.34%	1,852	\$179.4	2.29%	1,209	\$1,876.7	0.87%	9,741
2006	\$0.4	0.66%	4	\$0.5	0.15%	3	\$48.1	0.48%	214	\$234.2	0.64%	1,075	\$490.6	0.79%	2,597	\$247.1	1.09%	1,620	\$53.2	1.53%	411	\$1,074.1	0.80%	5,924
2005	\$0.0	0.04%	1	\$16.6	0.23%	87	\$237.8	0.33%	1,204	\$326.4	0.54%	1,957	\$133.0	0.96%	994	\$24.6	1.43%	207	\$8.5	1.21%	88	\$747.0	0.48%	4,538
2004 and Earlier	\$0.2	0.07%	1	\$25.5	0.12%	153	\$222.7	0.18%	1,439	\$381.8	0.25%	2,713	\$202.7	0.36%	1,703	\$88.6	0.38%	943	\$71.3	0.47%	1,050	\$992.7	0.25%	8,002
<b>20 Year (CT-prefix)</b>																								
2010	-	-	-	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1
2009	-	-	-	\$2.0	0.02%	13	\$0.5	0.02%	3	\$1.0	0.15%	7	\$0.5	0.38%	3	\$0.4	2.03%	2	-	-	-	\$4.4	0.02%	28
2008	-	-	-	-	-	-	\$4.2	0.12%	23	\$5.8	0.24%	38	\$3.4	0.43%	27	\$0.4	0.45%	6	\$0.4	1.21%	3	\$14.2	0.19%	97
2007	-	-	-	\$0.2	0.99%	1	\$0.3	0.08%	2	\$9.2	0.40%	51	\$9.8	0.47%	73	\$2.1	0.72%	16	\$0.4	0.70%	4	\$21.9	0.42%	147
2006	\$0.2	7.93%	2	\$0.1	0.55%	1	\$1.1	0.33%	9	\$4.0	0.32%	30	\$5.8	0.37%	43	\$2.0	0.71%	15	\$0.2	0.96%	3	\$13.4	0.39%	103
2005	-	-	-	\$1.2	0.24%	7	\$7.0	0.21%	50	\$4.9	0.27%	48	\$1.2	0.43%	11	\$0.0	0.33%	1	-	-	-	\$14.4	0.24%	117
2004 and Earlier	-	-	-	\$2.8	0.11%	23	\$11.3	0.12%	99	\$10.3	0.15%	118	\$2.9	0.17%	41	\$1.7	0.21%	28	\$1.2	0.41%	33	\$30.2	0.14%	342
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																								
2010	\$0.2	0.00%	1	\$0.2	0.00%	2	-	-	-	\$0.1	0.07%	1	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	4
2009	\$3.4	0.01%	31	\$5.4	0.02%	58	\$4.7	0.06%	52	\$1.4	0.07%	21	\$2.3	0.21%	39	\$0.2	0.09%	6	\$0.3	0.35%	5	\$17.7	0.02%	212
2008	\$0.8	0.05%	3	\$15.2	0.09%	87	\$14.0	0.11%	97	\$10.4	0.19%	84	\$5.3	0.29%	56	\$1.4	0.38%	19	\$0.2	0.78%	3	\$47.3	0.12%	349
2007	\$0.1	0.14%	1	\$1.4	0.17%	9	\$7.0	0.19%	46	\$14.7	0.26%	107	\$13.4	0.35%	123	\$2.1	0.47%	27	\$0.7	1.16%	10	\$39.4	0.27%	323
2006	\$0.2	0.16%	1	\$2.3	0.29%	19	\$3.5	0.14%	24	\$11.7	0.27%	94	\$11.9	0.36%	102	\$1.1	0.63%	11	\$0.1	0.21%	2	\$30.9	0.27%	253
2005	\$2.0	0.14%	17	\$4.8	0.08%	44	\$15.2	0.19%	133	\$8.7	0.32%	94	\$1.9	0.63%	29	\$0.4	1.64%	8	\$0.0	0.49%	1	\$33.0	0.18%	326
2004 and Earlier	\$8.0	0.05%	91	\$36.5	0.08%	416	\$38.1	0.09%	488	\$16.8	0.13%	263	\$8.8	0.15%	170	\$2.7	0.14%	77	\$1.8	0.25%	80	\$112.7	0.09%	1,585
<b>High Balance (CK-prefix)</b>																								
2010	-	-	-	-	-	-	-	-	-	\$0.4	0.08%	1	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	1
2009	-	-	-	\$1.5	0.02%	3	\$2.2	0.02%	4	\$2.7	0.11%	5	\$4.5	0.52%	8	\$1.2	0.72%	2	-	-	-	\$12.1	0.06%	22
2008	-	-	-	-	-	-	-	-	-	\$1.7	0.16%	3	\$2.6	0.27%	5	\$1.0	0.70%	2	-	-	-	\$5.2	0.23%	10
<b>Interest Only (all "N"- prefixes)</b>																								
2009	-	-	-	-	-	-	\$0.2	0.38%	1	-	-	-	\$0.2	1.21%	1	-	-	-	-	-	-	\$0.5	0.27%	2
2008	-	-	-	-	-	-	\$1.9	0.60%	6	\$21.3	1.00%	71	\$31.4	1.36%	112	\$11.2	1.84%	41	\$1.5	1.88%	6	\$67.3	1.23%	236
2007	-	-	-	-	-	-	\$5.6	1.35%	20	\$86.3	1.42%	324	\$202.9	1.61%	760	\$73.0	2.00%	309	\$17.3	2.22%	91	\$385.0	1.64%	1,504
2006	-	-	-	-	-	-	\$1.6	0.74%	7	\$31.4	1.18%	115	\$107.9	1.53%	444	\$41.8	1.80%	187	\$8.3	2.48%	44	\$191.0	1.52%	797
2005	-	-	-	\$0.3	2.66%	1	\$1.5	0.56%	6	\$8.1	1.03%	35	\$4.2	1.24%	19	-	-	-	-	-	-	\$14.1	0.98%	61
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.5	0.44%	2	\$0.5	0.70%	2	-	-	-	\$0.1	43.04%	1	\$1.1	0.49%	5
<b>Prepayment Premiums (all "K"- prefixes)</b>																								
2008	-	-	-	-	-	-	\$0.4	0.33%	2	\$0.1	0.14%	1	-	-	-	-	-	-	-	-	-	\$0.5	0.19%	3
2007	-	-	-	-	-	-	\$0.2	1.31%	1	\$1.3	1.76%	3	\$5.0	2.03%	22	\$1.2	0.93%	8	\$1.1	2.41%	9	\$8.8	1.73%	43
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	1.50%	7	\$0.9	1.35%	6	\$0.6	2.94%	5	\$2.4	1.24%	18
2005	-	-	-	-	-	-	\$0.2	2.22%	2	-	-	-	-	-	-	\$0.1	0.59%	1	\$0.1	1.49%	2	\$0.4	0.48%	5
2004 and Earlier	\$0.1	0.45%	1	\$0.2	0.16%	3	\$1.1	0.27%	11	\$3.1	0.35%	26	\$3.1	0.35%	31	\$1.6	0.21%	20	\$3.3	0.95%	48	\$12.6	0.36%	140
<b>Total of Above Categories*</b>	\$33.2	0.01%	225	\$213.4	0.04%	1,346	\$972.0	0.18%	5,431	\$2,239.6	0.42%	12,020	\$2,573.6	0.76%	14,140	\$1,028.1	1.00%	6,695	\$468.7	1.25%	3,899	\$7,528.6	0.32%	43,756

\*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, 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			
<b>Conventional ARMs</b>																											
<b>ARMs: Amortizing</b>																											
2010	\$0.2	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	1	
2009	\$4.6	0.04%	20	\$0.6	0.20%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.2	0.04%	22	
2008	\$8.9	0.25%	44	\$25.0	0.51%	92	\$22.1	0.76%	81	\$3.3	1.11%	12	\$0.2	1.12%	1	-	-	-	-	-	-	-	-	-	\$59.4	0.51%	230
2007	\$15.8	0.80%	73	\$2.0	0.44%	12	\$34.7	1.26%	135	\$28.2	1.10%	122	\$8.1	1.90%	44	\$0.5	2.29%	2	\$0.6	2.14%	4	-	-	-	\$90.0	1.09%	392
2006	\$75.9	2.48%	287	\$1.2	0.80%	7	\$15.7	0.83%	74	\$36.9	1.28%	169	\$5.4	1.18%	35	\$0.9	2.71%	4	-	-	-	-	-	-	\$135.9	1.60%	576
2005	\$95.2	1.16%	465	\$29.6	0.75%	158	\$17.2	0.87%	98	\$1.5	2.70%	8	-	-	-	-	-	-	-	-	-	-	-	-	\$143.5	1.01%	729
2004 and Earlier	\$173.5	0.61%	2,185	\$14.2	0.57%	120	\$5.4	0.79%	99	\$0.3	0.43%	6	\$0.2	0.29%	3	\$0.3	1.91%	4	\$0.1	1.42%	2	-	-	-	\$193.9	0.61%	2,419
<b>ARMs: Interest Only</b>																											
2010	\$0.2	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	1
2009	\$0.5	0.01%	2	-	-	-	\$1.1	0.61%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.03%	5
2008	\$6.8	0.87%	23	\$41.0	0.77%	129	\$44.2	0.78%	138	\$10.9	0.92%	38	\$0.3	1.18%	2	\$0.4	22.27%	1	\$0.5	3.75%	2	\$104.2	0.80%	333	\$104.2	0.80%	333
2007	\$8.3	1.15%	34	\$5.0	1.67%	19	\$63.8	1.72%	230	\$218.7	2.04%	789	\$29.4	2.46%	112	\$4.0	2.07%	20	\$3.1	4.19%	12	\$332.3	1.97%	1,216	\$332.3	1.97%	1,216
2006	\$12.3	1.15%	54	\$3.9	1.04%	17	\$40.4	1.38%	160	\$122.1	1.60%	490	\$58.9	2.00%	239	\$0.2	0.96%	1	-	-	-	-	-	-	\$237.8	1.59%	961
2005	\$83.1	1.23%	375	\$54.6	1.06%	242	\$41.0	1.04%	182	\$1.1	0.56%	5	-	-	-	-	-	-	-	-	-	-	-	-	\$179.8	1.12%	804
2004 and Earlier	\$44.6	0.68%	216	\$4.0	0.58%	16	\$1.6	0.39%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$50.2	0.65%	239
<b>Conventional ARMs Total*</b>	\$529.9	0.55%	3,780	\$181.1	0.74%	814	\$287.2	1.06%	1,207	\$423.0	1.65%	1,639	\$102.5	1.99%	436	\$6.3	2.14%	32	\$4.3	3.38%	20	\$1,534.2	0.86%	7,928	\$1,534.2	0.86%	7,928
<b>Other</b>																											
2010	-	-	-	-	-	-	\$0.6	0.06%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.03%	3
2009	\$0.1	0.08%	1	\$3.4	0.90%	15	\$7.1	1.12%	40	\$11.8	2.62%	69	\$18.4	6.19%	92	\$32.1	14.13%	119	\$20.3	18.63%	70	\$93.2	4.15%	406	\$93.2	4.15%	406
2008	-	-	-	\$0.3	0.11%	2	\$2.2	0.32%	14	\$4.1	0.74%	33	\$4.4	1.77%	34	\$1.3	4.24%	11	\$2.7	36.04%	14	\$14.9	0.85%	108	\$14.9	0.85%	108
2007	\$0.5	0.56%	3	\$0.9	0.39%	8	\$4.2	0.34%	32	\$7.2	0.58%	60	\$15.0	4.32%	119	\$4.4	7.36%	43	\$1.2	5.55%	15	\$33.4	1.04%	280	\$33.4	1.04%	280
2006	\$0.6	0.69%	5	\$0.7	0.24%	7	\$4.0	0.51%	34	\$4.6	0.75%	33	\$0.5	0.67%	4	\$0.1	1.46%	1	-	-	-	-	-	-	\$10.5	0.56%	84
2005	\$0.3	0.16%	4	\$1.3	0.21%	8	\$1.4	0.42%	11	\$1.4	2.73%	10	\$1.2	2.86%	12	\$0.6	6.42%	4	\$0.2	1.56%	5	\$6.3	0.52%	54	\$6.3	0.52%	54
2004 and Earlier	\$3.7	0.37%	35	\$2.2	0.27%	17	\$2.6	0.14%	23	\$2.6	0.30%	25	\$6.5	1.63%	141	\$8.9	2.64%	126	\$28.3	4.74%	867	\$54.7	0.93%	1,234	\$54.7	0.93%	1,234
<b>Other Total*</b>	\$5.2	0.27%	48	\$8.6	0.28%	57	\$22.2	0.34%	157	\$31.6	0.78%	230	\$46.0	3.26%	402	\$47.5	7.06%	304	\$52.7	7.01%	971	\$213.7	1.15%	2,169	\$213.7	1.15%	2,169
<b>Total MBS 4+*</b>	\$568.2	0.17%	4,053	\$403.1	0.07%	2,217	\$1,281.4	0.22%	6,795	\$2,694.2	0.48%	13,889	\$2,722.1	0.79%	14,978	\$1,081.8	1.04%	7,031	\$525.7	1.37%	4,890	\$9,276.5	0.37%	53,853	\$9,276.5	0.37%	53,853

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