

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 April 30, 2011

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 Fixed Rate																									
40 Year (CZ-prefix)																									
2009	-	-	-	-	-	-	\$0.7	0.70%	3	\$1.1	0.67%	6	\$4.8	1.87%	19	\$3.8	1.94%	22	\$0.4	1.57%	2	\$10.9	1.38%	52	
2008	-	-	-	-	-	-	\$0.7	0.42%	3	\$4.4	0.96%	19	\$4.4	1.11%	21	\$0.3	0.27%	2	\$0.4	1.62%	2	\$10.2	0.87%	47	
2007	-	-	-	\$0.2	4.50%	1	\$0.2	0.17%	1	\$7.2	0.91%	31	\$18.4	1.20%	85	\$6.9	1.40%	34	\$1.4	1.88%	8	\$34.3	1.14%	160	
2006	-	-	-	-	-	-	-	-	-	\$0.2	0.25%	1	\$2.9	1.58%	11	\$0.8	1.16%	4	-	-	-	\$3.9	1.15%	16	
30 Year (CL-prefix)																									
2011	\$0.7	0.00%	3	\$1.1	0.00%	3	\$0.3	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.00%	7
2010	\$6.9	0.01%	30	\$28.9	0.02%	131	\$58.3	0.10%	256	\$9.4	0.18%	55	\$1.7	0.41%	19	\$0.5	0.42%	6	\$0.6	0.88%	6	\$106.3	0.03%	503	
2009	\$19.6	0.02%	89	\$112.2	0.05%	503	\$97.8	0.13%	524	\$77.3	0.33%	540	\$74.5	0.61%	567	\$36.7	0.76%	342	\$26.1	1.25%	226	\$444.3	0.10%	2,791	
2008	-	-	-	\$11.7	0.17%	49	\$130.5	0.29%	559	\$304.0	0.43%	1,426	\$251.6	0.66%	1,289	\$98.2	1.00%	603	\$47.4	1.35%	325	\$843.4	0.48%	4,251	
2007	\$0.7	0.39%	3	\$3.5	0.48%	14	\$49.5	0.47%	222	\$34.7	0.57%	1,569	\$529.8	0.78%	2,794	\$195.8	1.10%	1,199	\$98.2	1.62%	691	\$1,212.2	0.75%	6,492	
2006	\$0.2	0.27%	2	\$0.6	0.23%	4	\$31.4	0.42%	141	\$159.8	0.59%	768	\$353.2	0.75%	1,909	\$166.4	0.93%	1,139	\$38.6	1.38%	317	\$750.2	0.73%	4,280	
2005	\$0.2	0.17%	2	\$12.3	0.23%	64	\$170.5	0.31%	900	\$239.5	0.49%	1,465	\$95.3	0.83%	729	\$17.5	1.22%	157	\$9.2	1.59%	85	\$544.5	0.45%	3,402	
2004 and Earlier	\$0.6	0.20%	6	\$21.2	0.13%	133	\$151.1	0.16%	1,014	\$272.6	0.24%	1,953	\$135.9	0.30%	1,213	\$64.4	0.33%	689	\$53.5	0.41%	813	\$699.4	0.23%	5,821	
20 Year (CT-prefix)																									
2010	\$0.4	0.00%	3	\$1.4	0.01%	8	\$0.7	0.05%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.01%	15
2009	\$0.1	0.00%	1	\$1.8	0.02%	14	\$0.7	0.04%	6	\$1.0	0.21%	6	\$0.1	0.14%	1	-	-	-	-	-	-	-	\$3.9	0.02%	28
2008	-	-	-	-	-	-	\$4.6	0.20%	26	\$3.5	0.21%	22	\$2.1	0.36%	18	\$0.2	0.32%	3	\$0.2	0.61%	1	\$10.6	0.22%	70	
2007	-	-	-	-	-	-	\$0.8	0.27%	5	\$6.0	0.38%	36	\$5.6	0.36%	40	\$1.0	0.46%	15	\$0.1	0.18%	1	\$13.5	0.36%	97	
2006	\$0.1	3.85%	1	-	-	-	\$0.4	0.18%	4	\$4.0	0.45%	26	\$3.6	0.30%	28	\$0.7	0.31%	6	\$0.1	0.40%	1	\$8.8	0.34%	66	
2005	-	-	-	\$1.0	0.31%	6	\$7.1	0.28%	52	\$4.5	0.32%	33	\$0.9	0.42%	10	\$0.1	0.70%	1	-	-	-	\$13.6	0.31%	102	
2004 and Earlier	-	-	-	\$0.7	0.04%	4	\$8.7	0.13%	81	\$6.3	0.13%	72	\$2.0	0.15%	26	\$1.5	0.23%	27	\$1.3	0.52%	31	\$20.6	0.13%	241	
15 & 10 Year (CI & CN-prefixes)																									
2010	\$3.6	0.00%	28	\$2.0	0.02%	14	\$0.2	0.04%	2	\$0.2	0.18%	1	\$0.0	0.10%	1	-	-	-	-	-	-	-	\$6.1	0.01%	46
2009	\$4.6	0.01%	34	\$6.7	0.03%	67	\$3.6	0.06%	52	\$1.7	0.11%	26	\$2.1	0.24%	29	\$0.3	0.17%	8	\$0.1	0.18%	3	\$19.2	0.02%	219	
2008	\$0.3	0.03%	3	\$7.0	0.07%	40	\$8.5	0.10%	65	\$7.0	0.18%	58	\$5.5	0.40%	58	\$0.9	0.30%	15	\$0.2	0.71%	4	\$29.3	0.12%	243	
2007	-	-	-	\$0.6	0.11%	7	\$3.0	0.12%	20	\$7.8	0.20%	65	\$7.7	0.27%	75	\$1.9	0.54%	25	\$0.5	1.02%	8	\$21.6	0.21%	200	
2006	-	-	-	\$0.9	0.16%	7	\$1.7	0.10%	17	\$6.7	0.21%	53	\$6.9	0.28%	68	\$0.7	0.46%	8	\$0.2	0.76%	1	\$17.0	0.21%	154	
2005	\$0.6	0.06%	6	\$3.5	0.09%	36	\$8.8	0.15%	92	\$4.3	0.20%	50	\$1.2	0.50%	24	\$0.2	1.29%	3	-	-	-	\$18.7	0.14%	211	
2004 and Earlier	\$4.8	0.04%	63	\$23.1	0.06%	302	\$21.2	0.07%	307	\$10.5	0.11%	180	\$4.3	0.10%	93	\$1.7	0.12%	49	\$1.4	0.28%	65	\$67.0	0.07%	1,059	
High Balance (CK-prefix)																									
2010	\$0.5	0.00%	1	-	-	-	\$0.6	0.01%	1	\$0.5	0.17%	1	-	-	-	-	-	-	-	-	-	-	\$1.7	0.01%	3
2009	-	-	-	-	-	-	\$2.0	0.04%	5	\$2.7	0.21%	4	\$3.4	0.80%	7	\$0.7	0.68%	1	-	-	-	\$8.8	0.06%	17	
2008	-	-	-	-	-	-	\$0.6	0.94%	1	\$1.4	0.31%	2	\$1.7	0.37%	3	\$0.7	0.94%	1	-	-	-	\$4.4	0.42%	7	
Interest Only (all "N"- prefixes)																									
2009	-	-	-	-	-	-	-	-	-	\$0.4	1.46%	1	\$0.2	1.94%	1	-	-	-	-	-	-	-	\$0.6	0.50%	2
2008	-	-	-	-	-	-	\$0.7	0.30%	3	\$15.4	0.95%	52	\$17.6	1.01%	65	\$5.1	1.17%	22	\$0.5	0.96%	1	\$39.4	0.95%	143	
2007	-	-	-	\$0.3	2.18%	1	\$4.8	1.44%	17	\$47.7	1.00%	177	\$126.9	1.31%	496	\$46.2	1.68%	203	\$10.7	1.89%	52	\$236.7	1.31%	946	
2006	-	-	-	-	-	-	\$1.1	0.64%	5	\$20.8	1.00%	80	\$64.9	1.19%	268	\$21.0	1.19%	94	\$3.7	1.46%	19	\$111.5	1.15%	466	
2005	-	-	-	-	-	-	\$1.9	0.86%	8	\$2.9	0.46%	12	\$1.6	0.57%	7	\$0.3	1.33%	2	-	-	-	\$6.7	0.57%	29	
2004 and Earlier	-	-	-	-	-	-	\$0.3	0.96%	1	\$0.6	0.64%	2	\$0.3	0.53%	1	-	-	-	-	-	-	-	\$1.1	0.63%	4
Prepayment Premiums (all "K"- prefixes)																									
2008	-	-	-	-	-	-	\$0.4	0.63%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.25%	1
2007	-	-	-	-	-	-	-	-	-	\$0.8	1.34%	3	\$4.0	2.05%	14	\$1.1	1.14%	9	\$1.1	2.83%	4	\$7.1	1.74%	30	
2006	-	-	-	-	-	-	-	-	-	\$1.1	2.36%	6	\$0.2	0.45%	2	-	-	-	-	-	-	-	\$1.3	0.87%	8
2005	-	-	-	-	-	-	\$0.2	2.39%	1	-	-	-	\$0.3	1.07%	2	\$0.1	1.52%	1	-	-	-	\$0.7	0.90%	4	
2004 and Earlier	\$0.0	0.35%	1	-	-	-	\$0.6	0.17%	5	\$2.3	0.32%	18	\$1.6	0.23%	15	\$1.1	0.19%	20	\$2.8	0.97%	50	\$8.5	0.30%	109	
Total of Above Categories*																									
	\$43.9	0.01%	276	\$240.9	0.04%	1,408	\$774.4	0.18%	4,405	\$1,569.2	0.39%	8,813	\$1,738.4	0.67%	10,012	\$677.3	0.83%	4,712	\$298.6	0.98%	2,716	\$5,342.7	0.23%	32,342	

*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 April 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									
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	\$5.8	0.02%	23	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.8	0.02%	23	
2009	\$7.8	0.09%	27	-	-	-	\$0.3	1.13%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.2	0.09%	28	
2008	\$8.1	0.25%	43	\$13.0	0.40%	50	\$7.1	0.39%	27	\$1.7	0.82%	6	-	-	-	-	-	-	\$0.4	18.48%	1	-	-	-	\$30.2	0.36%	127	
2007	\$11.2	0.60%	55	\$1.0	0.28%	6	\$19.4	1.02%	76	\$14.8	0.92%	62	\$6.0	1.75%	32	\$0.1	0.35%	1	\$0.1	0.35%	1	-	-	-	\$52.5	0.86%	233	
2006	\$35.4	0.97%	150	\$0.7	0.58%	4	\$4.0	0.67%	20	\$15.5	0.94%	71	\$4.5	1.22%	22	\$0.8	3.46%	3	-	-	-	-	-	-	\$60.9	0.95%	270	
2005	\$57.3	0.60%	295	\$5.4	0.48%	32	\$3.4	0.45%	19	\$0.6	2.04%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$66.7	0.58%	349	
2004 and Earlier	\$72.7	0.29%	678	\$3.8	0.30%	40	\$1.5	0.33%	13	\$0.0	0.05%	2	\$0.2	0.35%	3	\$0.0	0.38%	1	\$0.0	0.97%	1	-	-	-	\$78.3	0.29%	738	
ARMs: Interest Only																												
2010	\$0.2	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	1	
2009	\$1.2	0.03%	7	\$0.9	0.30%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.04%	11	
2008	\$6.4	0.66%	22	\$25.2	0.59%	84	\$28.3	0.72%	97	\$6.0	0.75%	22	\$0.4	2.20%	2	-	-	-	\$0.2	1.84%	1	-	-	-	\$66.5	0.67%	228	
2007	\$10.3	0.77%	41	\$2.6	1.53%	10	\$28.2	1.45%	103	\$110.3	1.46%	410	\$16.5	1.77%	62	\$2.9	2.11%	11	\$0.2	0.47%	1	-	-	-	\$171.0	1.35%	638	
2006	\$36.4	1.07%	151	\$2.9	1.79%	11	\$16.1	1.48%	61	\$55.6	1.25%	228	\$34.9	1.61%	150	\$0.5	1.99%	1	-	-	-	-	-	-	\$146.6	1.30%	602	
2005	\$64.2	0.64%	304	\$8.3	0.65%	34	\$7.2	0.40%	33	\$0.8	0.68%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$80.5	0.61%	375	
2004 and Earlier	\$26.7	0.45%	131	\$2.1	0.48%	9	\$1.7	0.54%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$30.5	0.46%	151	
Conventional ARMs Total*																												
	\$343.8	0.28%	1,928	\$65.9	0.51%	284	\$117.2	0.77%	461	\$205.3	1.25%	808	\$62.6	1.60%	271	\$4.4	1.91%	17	\$0.9	1.05%	5	\$800.0	0.46%	3,774				
Other																												
2010	\$0.6	0.03%	2	\$1.4	0.09%	8	\$6.3	0.34%	31	\$2.7	0.61%	15	\$1.1	0.39%	16	\$0.6	0.38%	11	\$1.2	0.60%	25	\$14.0	0.20%	108				
2009	\$0.5	0.38%	4	\$7.0	2.44%	34	\$14.8	2.85%	78	\$12.9	3.56%	83	\$19.4	8.83%	117	\$21.5	12.78%	110	\$15.2	18.23%	69	\$91.5	5.14%	495				
2008	-	-	-	\$0.8	0.40%	6	\$1.9	0.37%	13	\$4.5	1.04%	37	\$3.9	2.01%	32	\$0.9	3.56%	8	\$1.1	21.86%	10	\$13.1	0.96%	106				
2007	\$0.3	0.48%	2	\$0.2	0.09%	1	\$4.3	0.46%	33	\$6.5	0.66%	51	\$8.7	3.20%	72	\$1.7	3.73%	23	\$1.3	7.57%	16	\$23.1	0.93%	198				
2006	\$0.5	0.58%	3	\$1.8	0.77%	17	\$3.1	0.51%	25	\$4.4	0.95%	29	\$0.9	1.44%	8	\$0.4	8.60%	3	\$0.1	2.53%	1	\$11.2	0.77%	86				
2005	\$0.4	0.32%	2	\$0.7	0.15%	6	\$1.7	0.66%	9	\$1.1	2.66%	10	\$0.8	2.31%	9	\$0.3	3.22%	3	\$0.2	2.47%	7	\$5.2	0.55%	46				
2004 and Earlier	\$0.3	0.21%	5	\$1.1	0.25%	8	\$2.8	0.20%	25	\$3.9	0.58%	31	\$2.9	0.89%	41	\$7.4	2.56%	105	\$16.9	3.26%	347	\$35.2	0.93%	562				
Other Total*																												
	\$2.7	0.06%	18	\$13.0	0.27%	80	\$35.0	0.49%	214	\$36.0	1.03%	256	\$37.8	2.62%	295	\$32.9	4.34%	263	\$36.1	4.18%	475	\$193.4	0.85%	1,601				
Total MBS 4+*																												
	\$390.4	0.06%	2,222	\$319.8	0.05%	1,772	\$926.6	0.20%	5,080	\$1,810.5	0.43%	9,877	\$1,838.7	0.69%	10,578	\$714.5	0.86%	4,992	\$335.6	1.07%	3,196	\$6,336.1	0.25%	37,717				

*Some UPB totals may not foot due to rounding.