

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 October 31, 2012

UPB in millions			MBS Pass-Through Rates																							
MBS Product & Year of Issuance	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		
Conventional Fixed Rate																										
40 Year (CZ-prefix)																										
2011	-	-	-	-	-	-	-	-	-	\$0.2	6.03%	1	\$0.2	1.69%	1	-	-	-	-	-	-	-	-	\$0.4	0.40%	2
2010	-	-	-	-	-	-	-	-	-	\$0.6	11.90%	2	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.61%	2
2009	-	-	-	-	-	-	\$0.7	1.04%	3	\$0.5	0.47%	2	\$2.0	1.29%	8	\$1.8	1.55%	8	-	-	-	-	-	\$5.1	1.02%	21
2008	-	-	-	-	-	-	\$2.9	1.08%	4	\$2.9	1.08%	13	\$3.8	1.74%	18	\$0.7	1.34%	4	-	-	-	-	-	\$8.2	1.22%	39
2007	-	-	-	-	-	-	\$0.8	1.25%	3	\$4.8	1.00%	20	\$9.4	1.04%	50	\$1.6	0.53%	12	\$0.7	1.60%	4	-	-	\$17.4	0.96%	89
2006	-	-	-	-	-	-	-	-	-	\$0.6	1.35%	2	\$1.2	1.15%	6	\$0.4	0.84%	2	-	-	-	-	-	\$2.2	1.10%	10
30 Year (CL-prefix)																										
2012	\$21.5	0.01%	101	\$2.6	0.03%	15	\$0.9	0.06%	6	\$0.5	0.14%	1	\$0.6	0.42%	2	\$0.2	0.13%	2	\$0.1	0.11%	1	\$26.5	0.01%	128		
2011	\$21.3	0.02%	99	\$46.6	0.06%	216	\$34.3	0.14%	174	\$3.1	0.18%	24	\$1.8	0.36%	15	\$1.2	0.53%	11	\$0.8	0.45%	8	\$109.1	0.04%	547		
2010	\$26.1	0.03%	119	\$66.9	0.08%	307	\$78.3	0.17%	360	\$13.6	0.33%	77	\$1.2	0.40%	11	\$1.0	1.03%	10	-	-	-	-	-	\$187.1	0.08%	884
2009	\$30.5	0.05%	134	\$107.9	0.08%	505	\$80.7	0.17%	456	\$38.8	0.26%	287	\$32.1	0.41%	263	\$16.4	0.50%	150	\$9.9	0.69%	105	\$316.3	0.11%	1,900		
2008	\$0.4	0.64%	3	\$8.5	0.25%	38	\$71.5	0.31%	330	\$157.6	0.42%	803	\$114.5	0.52%	672	\$43.4	0.72%	303	\$27.4	1.21%	213	\$423.4	0.45%	2,362		
2007	\$0.8	0.56%	4	\$0.2	0.05%	1	\$22.6	0.39%	111	\$176.2	0.55%	904	\$260.8	0.65%	1,549	\$100.9	0.90%	719	\$48.6	1.23%	389	\$610.1	0.65%	3,677		
2006	\$0.5	1.09%	3	\$0.5	0.31%	2	\$15.6	0.36%	77	\$79.2	0.53%	426	\$158.9	0.57%	982	\$82.6	0.73%	611	\$16.5	0.88%	147	\$353.9	0.59%	2,248		
2005	\$0.1	0.16%	2	\$7.3	0.25%	43	\$102.9	0.32%	593	\$144.0	0.47%	944	\$54.8	0.69%	458	\$9.0	0.87%	98	\$3.8	0.90%	47	\$321.9	0.43%	2,185		
2004 and Earlier	\$0.5	0.24%	3	\$11.2	0.12%	74	\$89.0	0.16%	658	\$153.9	0.22%	1,248	\$78.7	0.27%	789	\$31.8	0.24%	403	\$31.3	0.33%	544	\$396.5	0.23%	3,719		
20 Year (CT-prefix)																										
2012	\$0.9	0.00%	5	\$0.1	0.16%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.00%	6	
2011	\$1.9	0.01%	11	\$1.7	0.04%	12	\$0.3	0.07%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.8	0.01%	25	
2010	\$2.0	0.02%	10	\$2.5	0.04%	17	\$0.6	0.07%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.1	0.03%	32	
2009	\$0.8	0.03%	5	\$2.4	0.04%	15	\$1.9	0.16%	12	\$0.3	0.10%	2	\$0.2	0.39%	2	\$0.1	1.19%	1	-	-	-	-	\$5.7	0.06%	37	
2008	-	-	-	-	-	-	\$2.3	0.21%	16	\$2.2	0.24%	19	\$0.8	0.23%	8	\$0.3	0.52%	3	-	-	-	-	-	\$5.5	0.22%	46
2007	-	-	-	-	-	-	\$0.4	0.24%	2	\$2.3	0.26%	17	\$2.4	0.25%	23	\$0.4	0.25%	4	\$0.1	0.24%	2	\$5.6	0.26%	48		
2006	\$0.1	4.03%	1	-	-	-	\$0.5	0.34%	4	\$1.5	0.30%	14	\$1.7	0.24%	20	\$0.8	0.53%	8	\$0.1	0.70%	1	\$4.6	0.30%	48		
2005	-	-	-	-	-	-	\$2.7	0.19%	23	\$1.6	0.18%	17	\$0.3	0.22%	5	-	-	-	-	-	-	-	\$4.7	0.17%	45	
2004 and Earlier	-	-	-	\$1.1	0.10%	10	\$4.3	0.11%	42	\$3.5	0.11%	45	\$2.0	0.22%	28	\$0.5	0.12%	12	\$1.0	0.63%	31	\$12.5	0.13%	168		
15 & 10 Year (CI & CN-prefixes)																										
2012	\$2.2	0.00%	16	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.00%	16	
2011	\$7.6	0.01%	56	\$1.1	0.04%	12	\$0.2	0.09%	2	\$0.3	0.43%	2	-	-	-	\$0.0	0.22%	1	-	-	-	-	\$9.1	0.01%	73	
2010	\$7.8	0.01%	59	\$4.1	0.06%	32	\$0.1	0.03%	2	\$0.0	0.06%	1	\$0.1	0.71%	1	-	-	-	-	-	-	-	\$12.2	0.02%	95	
2009	\$5.9	0.02%	43	\$5.7	0.04%	62	\$1.6	0.05%	34	\$1.2	0.13%	19	\$0.4	0.08%	6	\$0.1	0.09%	4	\$0.0	0.04%	1	\$15.0	0.03%	169		
2008	\$0.5	0.10%	3	\$4.4	0.09%	34	\$5.5	0.12%	43	\$2.9	0.13%	38	\$2.3	0.26%	27	\$0.6	0.30%	13	\$0.1	0.64%	2	\$16.4	0.13%	160		
2007	-	-	-	\$0.7	0.21%	4	\$0.9	0.06%	11	\$2.4	0.11%	25	\$3.7	0.21%	44	\$1.0	0.40%	16	\$0.0	0.12%	1	\$8.6	0.14%	101		
2006	\$0.1	0.17%	1	\$0.6	0.19%	6	\$1.1	0.11%	17	\$3.1	0.17%	34	\$3.6	0.24%	49	\$0.5	0.54%	7	\$0.1	0.82%	2	\$9.1	0.19%	116		
2005	\$0.2	0.04%	2	\$2.1	0.09%	27	\$3.6	0.10%	49	\$2.6	0.18%	39	\$0.8	0.45%	13	-	-	-	\$0.0	0.80%	1	\$9.3	0.12%	131		
2004 and Earlier	\$2.0	0.03%	28	\$9.3	0.05%	157	\$10.1	0.06%	179	\$4.0	0.07%	100	\$2.1	0.09%	58	\$0.8	0.12%	32	\$0.5	0.22%	39	\$28.8	0.05%	593		
High Balance (CK-prefix)																										
2011	-	-	-	\$0.9	0.02%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.00%	2	
2010	\$1.2	0.02%	2	\$2.1	0.03%	4	\$2.4	0.10%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.8	0.04%	10	
2009	-	-	-	\$1.9	0.07%	4	\$2.6	0.12%	5	\$0.7	0.13%	1	\$1.4	0.80%	3	\$0.5	1.13%	1	-	-	-	-	\$7.2	0.12%	14	
Interest Only (all "N"- prefixes)																										
2008	-	-	-	-	-	-	\$1.9	1.30%	8	\$8.3	0.90%	28	\$8.7	0.90%	40	\$1.6	0.64%	6	-	-	-	-	\$20.6	0.88%	82	
2007	-	-	-	-	-	-	\$1.0	0.47%	5	\$30.7	1.09%	114	\$68.1	1.19%	276	\$21.5	1.37%	94	\$4.5	1.39%	24	\$125.8	1.18%	513		
2006	-	-	-	\$0.2	3.07%	1	\$0.3	0.29%	1	\$9.0	0.72%	43	\$30.3	0.92%	133	\$7.8	0.72%	41	\$1.6	1.02%	13	\$49.1	0.83%	232		
2005	-	-	-	\$0.3	3.88%	1	\$0.9	0.66%	4	\$3.4	0.85%	14	\$0.8	0.42%	3	\$0.3	1.66%	2	-	-	-	-	\$5.7	0.76%	24	
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.2	0.34%	1	\$0.4	1.05%	2	-	-	-	-	-	-	-	-	\$0.6	0.48%	3
Prepayment Premiums (all "K"- prefixes)																										
2008	-	-	-	-	-	-	\$0.2	0.70%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.26%	1	
2007	-	-	-	-	-	-	\$0.3	3.67%	1	\$0.2	0.52%	1	\$1.0	0.72%	4	\$0.2	0.25%	1	-	-	-	-	\$1.6	0.58%	7	
2006	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.86%	2	\$0.6	1.60%	5	\$0.1	0.76%	1	-	-	\$1.0	0.91%	8	
2005	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.77%	2	-	-	-	-	-	-	-	-	\$0.2	0.36%	2	
2004 and Earlier	\$0.1	0.74%	1	\$0.0	0.06%	1	\$0.3	0.12%	3	\$1.1	0.23%	10	\$0.6	0.13%	7	\$0.8	0.20%	14	\$1.6	0.74%	26	\$4.5	0.24%	62		
Total of Above Categories*	\$135.0	0.01%	711	\$293.0	0.07%	1,603	\$544.2	0.19%	3,250	\$858.2	0.36%	5,338	\$852.3	0.54%	5,580	\$329.5	0.62%	2,598	\$149.0	0.71%	1,602	\$3,161.1	0.14%	20,682		

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 October 31, 2012 (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																												
2012	\$0.3	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	1	
2011	\$8.0	0.03%	30	-	-	-	\$0.2	3.81%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.2	0.03%	31	
2010	\$8.3	0.06%	32	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.3	0.06%	32	
2009	\$4.2	0.08%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.07%	20	
2008	\$3.3	0.12%	19	\$4.8	0.33%	24	\$4.1	0.49%	19	\$0.7	0.57%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$13.0	0.25%	66	
2007	\$9.8	0.42%	47	\$10.5	1.16%	39	\$0.5	0.31%	2	\$2.2	0.49%	13	\$0.2	0.21%	1	-	-	-	\$0.1	4.02%	1	-	-	-	\$23.4	0.59%	103	
2006	\$22.9	0.57%	118	-	-	-	\$0.8	0.73%	3	\$1.3	0.43%	6	\$0.8	0.60%	6	-	-	-	-	-	-	-	-	-	-	\$25.7	0.57%	133
2005	\$28.7	0.35%	167	\$1.3	0.81%	8	\$0.7	0.36%	4	\$0.1	0.44%	1	\$0.2	14.34%	1	-	-	-	-	-	-	-	-	-	\$30.9	0.36%	181	
2004 and Earlier	\$49.2	0.24%	515	\$0.9	0.27%	9	\$0.0	0.02%	2	-	-	-	\$0.0	0.06%	1	-	-	-	-	-	-	-	-	-	-	\$50.1	0.23%	527
ARMs: Interest Only																												
2010	\$0.8	0.02%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.02%	4	
2009	\$2.4	0.09%	8	-	-	-	\$0.6	0.92%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.10%	10	
2008	\$4.6	0.50%	16	\$15.4	0.58%	47	\$11.2	0.55%	40	\$3.1	0.76%	11	\$0.4	3.13%	2	\$0.2	11.79%	1	-	-	-	-	-	-	-	\$34.9	0.58%	117
2007	\$24.8	0.51%	97	\$0.4	0.34%	1	\$7.3	0.95%	26	\$18.2	1.00%	71	\$4.0	1.41%	13	\$0.1	0.98%	1	-	-	-	-	-	-	-	\$54.8	0.69%	209
2006	\$27.6	0.44%	119	-	-	-	\$2.1	0.89%	7	\$8.4	1.01%	33	\$5.3	0.92%	24	-	-	-	-	-	-	-	-	-	-	\$43.4	0.55%	183
2005	\$41.4	0.46%	194	\$0.5	0.33%	2	\$2.3	0.30%	11	\$0.3	0.60%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$44.5	0.45%	208	
2004 and Earlier	\$16.1	0.32%	88	\$0.3	0.18%	2	\$0.2	0.14%	1	\$0.1	1.90%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$16.7	0.31%	92	
Conventional ARMs Total*		\$252.2	0.18%	1,475	\$34.0	0.55%	132	\$30.2	0.55%	118	\$34.4	0.85%	141	\$10.8	0.94%	48	\$0.3	1.01%	2	\$0.1	0.77%	1	\$362.1	0.23%	1,917			
Other																												
2012	\$14.4	0.03%	63	\$2.7	0.10%	14	\$0.2	0.38%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$17.3	0.04%	78	
2011	\$3.1	0.07%	16	\$10.3	0.28%	56	\$10.6	0.44%	57	\$0.9	0.60%	9	\$0.4	0.72%	5	\$0.7	1.73%	7	\$0.6	2.58%	10	\$26.5	0.25%	160				
2010	\$3.2	0.19%	17	\$5.8	0.47%	31	\$11.8	0.72%	64	\$2.8	0.78%	21	\$0.6	0.30%	8	\$0.6	0.51%	9	\$0.4	0.28%	11	\$25.3	0.47%	161				
2009	\$0.7	0.69%	6	\$4.0	2.08%	22	\$14.2	3.62%	90	\$11.3	4.50%	83	\$11.0	7.48%	76	\$13.7	11.91%	93	\$8.5	14.61%	56	\$63.3	5.05%	426				
2008	-	-	-	\$0.3	0.26%	4	\$1.6	0.52%	15	\$3.5	1.21%	35	\$1.9	1.44%	19	\$0.5	2.92%	6	\$0.3	8.16%	4	\$8.0	0.92%	83				
2007	-	-	-	\$0.4	0.38%	4	\$3.4	0.58%	26	\$3.5	0.55%	31	\$5.7	3.10%	52	\$1.3	3.73%	19	\$0.9	7.48%	14	\$15.2	0.95%	146				
2006	\$0.5	0.81%	2	\$0.6	0.33%	8	\$1.0	0.28%	11	\$2.1	0.76%	16	\$1.1	2.63%	8	\$0.5	12.22%	4	\$0.1	3.10%	1	\$5.8	0.65%	50				
2005	\$0.1	0.11%	1	\$0.2	0.07%	2	\$0.4	0.28%	4	\$0.7	2.20%	4	\$0.5	1.85%	6	\$0.2	4.21%	2	\$0.4	6.28%	12	\$2.5	0.49%	31				
2004 and Earlier	\$0.3	0.67%	3	\$0.4	0.19%	5	\$1.7	0.20%	17	\$1.4	0.34%	16	\$1.8	0.80%	28	\$7.9	3.60%	125	\$18.1	4.49%	380	\$31.6	1.33%	574				
Other Total*		\$22.2	0.05%	108	\$24.7	0.29%	146	\$44.9	0.67%	285	\$26.2	1.08%	215	\$23.0	2.29%	202	\$25.4	4.50%	265	\$29.3	4.45%	488	\$195.6	0.29%	1,709			
Total MBS 4+*		\$409.4	0.03%	2,294	\$351.8	0.08%	1,881	\$619.2	0.21%	3,653	\$918.8	0.38%	5,694	\$886.1	0.55%	5,830	\$355.2	0.66%	2,865	\$178.3	0.82%	2,091	\$3,718.8	0.15%	24,308			

*Some UPB totals may not foot due to rounding.