

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 January 31, 2013

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)																											
2011	\$0.1	0.36%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.14%	1		
2009	-	-	-	\$0.1	0.49%	1	-	-	-	-	-	-	\$1.1	1.16%	5	\$0.8	0.57%	4	\$0.8	0.77%	6	\$0.2	1.36%	2	\$3.0	0.67%	18
2008	-	-	-	-	-	-	\$1.0	1.06%	5	\$0.9	0.39%	5	\$2.7	1.47%	11	\$1.6	3.40%	5	-	-	-	-	-	\$6.2	1.09%	26	
2007	-	-	-	-	-	-	\$1.2	2.16%	7	\$4.1	1.03%	18	\$7.1	0.94%	38	\$2.6	1.01%	13	\$0.4	0.93%	2	\$15.3	1.02%	78			
2006	-	-	-	-	-	-	-	-	-	\$0.6	1.46%	2	\$0.7	0.83%	4	\$0.3	0.96%	3	\$0.1	14.96%	1	\$1.7	1.05%	10			
30 Year (CL-prefix)																											
2012	\$36.5	0.01%	192	\$4.8	0.05%	30	\$2.6	0.18%	16	\$0.7	0.23%	6	\$0.2	0.13%	2	\$0.5	0.30%	5	\$0.3	0.58%	4	\$45.6	0.01%	255			
2011	\$29.1	0.02%	138	\$51.5	0.07%	265	\$39.9	0.17%	206	\$2.1	0.13%	16	\$2.1	0.44%	17	\$1.4	0.68%	10	\$1.0	0.61%	11	\$127.0	0.06%	663			
2010	\$25.6	0.03%	116	\$66.5	0.08%	313	\$86.0	0.20%	415	\$14.1	0.36%	83	\$1.3	0.47%	12	\$0.8	0.92%	9	\$0.4	0.99%	6	\$194.7	0.09%	954			
2009	\$28.1	0.05%	135	\$103.5	0.08%	494	\$75.9	0.18%	427	\$40.0	0.29%	299	\$32.3	0.45%	271	\$16.0	0.53%	174	\$10.0	0.76%	103	\$305.9	0.12%	1,903			
2008	\$0.8	1.30%	3	\$9.3	0.32%	39	\$66.6	0.35%	320	\$141.4	0.44%	741	\$120.2	0.62%	736	\$47.7	0.88%	337	\$22.4	1.10%	186	\$408.3	0.50%	2,362			
2007	\$1.1	0.81%	5	\$1.1	0.28%	5	\$23.0	0.47%	113	\$136.9	0.50%	751	\$218.6	0.63%	1,335	\$84.3	0.85%	649	\$47.7	1.33%	389	\$512.7	0.63%	3,247			
2006	-	-	-	\$1.0	0.68%	4	\$16.5	0.45%	89	\$69.0	0.54%	366	\$151.6	0.63%	947	\$74.7	0.74%	569	\$17.2	1.00%	160	\$330.0	0.63%	2,135			
2005	\$0.2	0.30%	1	\$8.3	0.33%	40	\$94.6	0.34%	544	\$114.6	0.42%	815	\$46.3	0.65%	423	\$9.2	0.96%	102	\$3.3	0.83%	43	\$276.6	0.42%	1,968			
2004 and Earlier	-	-	-	\$14.0	0.17%	99	\$92.1	0.19%	699	\$148.5	0.24%	1,232	\$76.8	0.29%	766	\$37.3	0.30%	451	\$32.7	0.37%	571	\$401.4	0.24%	3,818			
20 Year (CT-prefix)																											
2012	\$1.5	0.00%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.00%	12	
2011	\$2.7	0.01%	18	\$2.8	0.06%	13	\$0.3	0.07%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.8	0.02%	33	
2010	\$1.1	0.01%	7	\$2.7	0.05%	18	\$1.7	0.19%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.5	0.03%	34	
2009	\$0.7	0.03%	3	\$4.3	0.08%	32	\$0.5	0.05%	5	-	-	-	\$0.1	0.24%	1	-	-	-	-	-	-	-	-	\$5.6	0.06%	41	
2008	-	-	-	\$0.2	0.19%	1	\$1.3	0.14%	8	\$1.8	0.22%	13	\$0.3	0.10%	4	\$0.4	0.83%	6	\$0.0	0.26%	1	\$4.0	0.18%	33			
2007	-	-	-	-	-	-	\$0.3	0.26%	3	\$3.2	0.30%	18	\$3.2	0.37%	35	\$0.8	0.59%	9	-	-	-	-	-	\$6.7	0.35%	65	
2006	\$0.1	4.59%	1	-	-	-	\$0.5	0.45%	6	\$1.5	0.34%	13	\$1.6	0.25%	15	\$0.6	0.42%	6	\$0.1	0.83%	2	\$4.4	0.32%	43			
2005	-	-	-	\$0.2	0.16%	2	\$2.0	0.15%	19	\$2.0	0.25%	22	\$0.9	0.62%	9	-	-	-	-	-	-	-	-	\$5.2	0.21%	52	
2004 and Earlier	-	-	-	\$0.7	0.07%	6	\$3.6	0.10%	46	\$4.4	0.15%	57	\$1.0	0.12%	18	\$0.8	0.21%	17	\$0.7	0.44%	18	\$11.1	0.12%	162			
15 & 10 Year (CI & CN-prefixes)																											
2012	\$4.0	0.00%	29	\$0.0	0.08%	2	\$0.2	0.96%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.3	0.00%	33	
2011	\$7.3	0.01%	61	\$0.8	0.03%	12	\$0.1	0.08%	1	\$0.1	0.23%	2	-	-	-	\$0.1	0.50%	2	-	-	-	-	-	\$8.4	0.01%	78	
2010	\$8.5	0.01%	66	\$3.3	0.06%	28	\$0.3	0.09%	5	\$0.0	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	\$12.1	0.02%	100	
2009	\$5.1	0.02%	48	\$4.8	0.04%	56	\$1.8	0.06%	23	\$0.8	0.10%	18	\$0.9	0.19%	17	\$0.1	0.07%	2	\$0.1	0.38%	7	\$13.6	0.04%	171			
2008	\$0.3	0.07%	1	\$3.0	0.07%	30	\$6.2	0.16%	53	\$5.0	0.24%	59	\$3.0	0.37%	40	\$0.6	0.30%	16	\$0.2	1.08%	4	\$18.3	0.16%	203			
2007	-	-	-	\$0.1	0.05%	3	\$1.3	0.11%	9	\$3.3	0.16%	32	\$4.0	0.26%	48	\$0.8	0.39%	15	\$0.4	1.40%	5	\$10.1	0.19%	112			
2006	\$0.1	0.18%	1	\$0.4	0.15%	5	\$1.4	0.16%	15	\$2.3	0.14%	28	\$2.6	0.19%	36	\$0.3	0.39%	5	\$0.0	0.27%	1	\$7.1	0.17%	91			
2005	\$0.5	0.10%	7	\$1.8	0.09%	21	\$3.3	0.10%	47	\$2.0	0.16%	36	\$0.9	0.56%	16	\$0.0	0.41%	1	\$0.0	0.91%	1	\$8.5	0.12%	129			
2004 and Earlier	\$2.6	0.05%	41	\$10.4	0.06%	178	\$12.8	0.08%	234	\$4.0	0.08%	95	\$1.5	0.07%	54	\$1.1	0.18%	35	\$0.4	0.20%	43	\$32.8	0.07%	680			
High Balance (CK-prefix)																											
2012	\$0.5	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	1	
2011	-	-	-	\$1.0	0.03%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.01%	2	
2010	\$0.7	0.01%	1	\$1.9	0.04%	4	\$3.4	0.16%	6	\$0.5	0.34%	1	-	-	-	-	-	-	-	-	-	-	-	\$6.5	0.05%	12	
2009	\$0.5	0.33%	1	\$0.5	0.02%	1	\$1.9	0.10%	4	\$1.6	0.36%	3	\$1.8	1.17%	3	-	-	-	-	-	-	-	-	\$6.4	0.13%	12	
2008	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.33%	1	-	-	-	-	-	-	-	-	\$0.5	0.15%	1	
Interest Only (all "N"- prefixes)																											
2010	-	-	-	-	-	-	\$0.3	0.94%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.68%	1	
2008	-	-	-	\$0.3	4.97%	1	\$1.1	0.85%	4	\$5.4	0.69%	18	\$9.7	1.20%	40	\$3.9	1.87%	14	-	-	-	-	-	\$20.3	1.04%	77	
2007	-	-	-	-	-	-	\$2.1	1.16%	8	\$25.5	1.08%	100	\$44.0	0.92%	197	\$16.8	1.27%	83	\$4.0	1.41%	23	\$92.5	1.03%	411			
2006	-	-	-	-	-	-	\$1.1	1.20%	4	\$8.3	0.78%	34	\$25.7	0.93%	105	\$12.3	1.33%	60	\$1.8	1.30%	11	\$49.3	0.99%	214			
2005	-	-	-	-	-	-	\$2.1	1.65%	8	\$3.4	1.01%	16	\$0.9	0.59%	5	-	-	-	-	-	-	-	-	\$6.3	1.00%	29	
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.7	1.45%	4	\$0.3	0.97%	1	-	-	-	-	-	-	-	-	\$1.0	1.00%	5	
Prepayment Premiums																											
2008	-	-	-	-	-	-	-	-	-	\$0.2	0.73%	1	-	-	-	\$0.1	10.90%	1	-	-	-	-	-	\$0.3	0.47%	2	
2007	-	-	-	-	-	-	-	-	-	\$0.1	0.37%	1	\$1.4	1.17%	6	\$0.6	0.93%	6	-	-	-	-	-	\$2.2	0.84%	13	
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	1.53%	2	\$0.4	1.23%	4	\$0.2	1.42%	2	\$1.0	1.03%	8			
2005	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	1.82%	1	-	-	-	-	-	\$0.1	0.22%	1	
2004 and Earlier	\$0.0	0.11%	1	\$0.3	0.48%	3	\$0.7	0.35%	8	\$0.7	0.16%	7	\$1.5	0.35%	24	\$0.7	0.18%	9	\$1.4	0.66%	27	\$5.3	0.30%	79			
Total of Above Categories*	\$157.6	0.01%	890	\$299.8	0.08%	1,708	\$549.8	0.21%	3,371	\$749.9	0.36%	4,918	\$767.0	0.55%	5,243	\$318.0	0.67%	2,625	\$145.1	0.74%	1,623	\$2,987.1	0.13%	20,378			

*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 January 31, 2013 (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																											
2012	\$2.6	0.01%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.01%	8		
2011	\$4.5	0.02%	18	-	-	-	\$0.2	3.60%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.7	0.02%	19		
2010	\$7.5	0.06%	32	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.5	0.06%	32		
2009	\$5.6	0.11%	26	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.6	0.11%	26		
2008	\$4.8	0.19%	24	\$4.1	0.31%	17	\$4.1	0.63%	18	\$0.9	1.03%	4	-	-	-	-	-	-	\$0.1	20.58%	1	\$14.0	0.30%	64			
2007	\$12.2	0.52%	60	\$7.9	0.95%	32	-	-	-	\$2.2	0.67%	13	\$0.4	0.49%	2	\$0.3	4.17%	1	-	-	-	-	\$23.1	0.63%	108		
2006	\$22.8	0.60%	115	-	-	-	\$1.0	1.39%	4	\$1.7	0.72%	7	\$0.6	0.51%	3	-	-	-	-	-	-	-	-	\$26.1	0.61%	129	
2005	\$26.2	0.33%	159	\$0.7	0.72%	6	\$1.0	0.88%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$27.9	0.34%	170	
2004 and Earlier	\$47.1	0.24%	510	\$0.7	0.24%	17	\$0.0	0.01%	2	-	-	-	\$0.1	0.21%	2	-	-	-	-	-	-	-	-	\$47.8	0.24%	531	
ARMs: Interest Only																											
2010	\$2.5	0.06%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.06%	7	
2009	\$3.9	0.15%	15	-	-	-	\$0.2	0.36%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.1	0.15%	16	
2008	\$3.3	0.30%	13	\$12.7	0.53%	44	\$8.7	0.55%	35	\$1.5	0.55%	5	-	-	-	-	-	-	-	-	-	-	-	\$26.2	0.49%	97	
2007	\$25.7	0.47%	104	-	-	-	\$2.0	0.74%	8	\$11.1	0.85%	50	\$1.8	0.77%	8	-	-	-	-	-	-	-	-	-	\$40.6	0.56%	170
2006	\$23.1	0.38%	112	\$0.9	1.64%	3	\$1.1	0.62%	4	\$3.2	0.49%	15	\$5.4	1.15%	20	-	-	-	-	-	-	-	-	-	\$33.8	0.46%	154
2005	\$41.8	0.49%	202	\$0.4	0.34%	2	\$4.2	0.73%	15	\$0.2	0.56%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$46.6	0.50%	220
2004 and Earlier	\$14.4	0.30%	75	\$0.2	0.13%	1	\$0.5	0.52%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$15.1	0.30%	78
Conventional ARMs Total*	\$248.1	0.18%	1,480	\$27.5	0.50%	122	\$23.1	0.60%	95	\$20.8	0.70%	95	\$8.2	0.87%	35	\$0.3	0.97%	1	\$0.1	2.34%	1	\$328.2	0.22%	1,829			
Other																											
2012	\$29.8	0.06%	142	\$4.6	0.18%	23	\$0.1	0.21%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$34.5	0.06%	166	
2011	\$5.1	0.14%	27	\$12.2	0.34%	70	\$12.6	0.54%	66	\$0.9	0.65%	9	\$0.4	0.80%	6	\$0.9	2.43%	10	\$0.5	2.32%	7	\$32.6	0.33%	195			
2010	\$2.9	0.19%	19	\$7.9	0.67%	45	\$11.3	0.71%	64	\$5.4	1.54%	28	\$0.3	0.19%	6	\$0.8	0.67%	13	\$0.8	0.58%	16	\$29.3	0.58%	191			
2009	\$0.7	0.71%	6	\$3.8	2.21%	24	\$13.8	3.80%	88	\$11.3	4.85%	87	\$11.1	8.23%	77	\$14.0	13.04%	94	\$8.1	14.82%	56	\$62.7	5.41%	432			
2008	-	-	-	\$0.3	0.24%	3	\$1.2	0.44%	11	\$3.1	1.19%	33	\$2.0	1.69%	21	\$0.5	3.55%	5	\$0.4	13.91%	5	\$7.5	0.96%	78			
2007	\$0.1	0.17%	1	\$0.4	0.42%	3	\$3.0	0.58%	24	\$4.3	0.76%	40	\$5.8	3.51%	56	\$1.0	3.09%	15	\$0.8	7.23%	11	\$15.3	1.08%	150			
2006	\$0.3	0.53%	3	\$0.9	0.60%	10	\$1.5	0.50%	13	\$1.5	0.64%	10	\$0.6	1.73%	6	\$0.1	1.48%	1	\$0.1	3.09%	1	\$5.1	0.63%	44			
2005	\$0.2	0.35%	3	\$0.4	0.20%	4	\$0.7	0.59%	5	\$0.9	2.87%	7	\$0.6	2.40%	6	\$0.2	4.33%	2	\$0.4	6.50%	12	\$3.5	0.77%	39			
2004 and Earlier	\$0.2	0.44%	4	\$0.2	0.09%	3	\$0.6	0.08%	6	\$2.0	0.52%	23	\$1.8	0.85%	27	\$7.1	3.41%	114	\$17.8	4.64%	378	\$29.7	1.37%	555			
Other Total*	\$39.3	0.06%	205	\$30.7	0.37%	185	\$44.9	0.71%	278	\$29.3	1.33%	237	\$22.6	2.45%	205	\$24.6	4.63%	254	\$28.9	4.63%	486	\$220.3	0.26%	1,850			
Total MBS 4+*	\$445.0	0.03%	2,575	\$358.0	0.09%	2,015	\$617.7	0.23%	3,744	\$800.0	0.38%	5,250	\$797.8	0.56%	5,483	\$342.8	0.71%	2,880	\$174.1	0.86%	2,110	\$3,535.6	0.14%	24,057			

*Some UPB totals may not foot due to rounding.