

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 February 28, 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	-	-	-	-	-	-	-	-	-	\$0.2	5.14%	1	-	-	-	-	-	-	-	-	-	\$0.2	0.19%	1	
2009	-	-	-	\$0.1	0.51%	1	\$0.8	1.31%	4	\$1.0	1.06%	6	\$0.6	0.46%	3	\$0.4	0.41%	3	\$0.1	0.71%	1	\$3.0	0.70%	18	
2008	-	-	-	-	-	-	\$0.8	0.85%	4	\$2.0	0.98%	10	\$1.5	0.87%	8	\$0.2	0.39%	1	\$0.1	1.05%	1	\$4.6	0.86%	24	
2007	-	-	-	-	-	-	\$0.5	0.92%	3	\$6.2	1.64%	26	\$6.6	0.93%	34	\$3.1	1.27%	16	\$0.6	1.76%	5	\$17.0	1.19%	84	
2006	-	-	-	-	-	-	-	-	-	\$0.2	0.65%	1	\$0.7	0.86%	3	\$0.7	2.11%	5	-	-	-	\$1.6	1.06%	9	
30 Year (CL-prefix)																									
2012	\$48.9	0.01%	241	\$5.4	0.06%	35	\$1.8	0.13%	11	\$1.3	0.44%	7	\$0.7	0.49%	4	\$0.5	0.30%	4	\$0.1	0.14%	1	\$58.7	0.01%	303	
2011	\$35.5	0.03%	162	\$60.6	0.08%	300	\$37.7	0.16%	204	\$3.2	0.20%	26	\$2.3	0.50%	22	\$0.6	0.29%	7	\$0.8	0.53%	9	\$140.6	0.06%	730	
2010	\$29.2	0.03%	135	\$71.3	0.09%	338	\$84.0	0.20%	381	\$10.8	0.28%	63	\$1.5	0.56%	13	\$0.8	0.90%	8	\$0.2	0.59%	3	\$198.0	0.09%	941	
2009	\$34.8	0.06%	155	\$104.1	0.09%	506	\$76.7	0.19%	424	\$40.6	0.30%	289	\$28.6	0.41%	243	\$14.4	0.49%	151	\$7.6	0.59%	82	\$306.7	0.13%	1,850	
2008	\$1.0	1.77%	3	\$5.9	0.22%	26	\$62.6	0.34%	289	\$135.2	0.44%	708	\$115.4	0.63%	708	\$86.1	0.88%	325	\$21.8	1.10%	176	\$388.0	0.50%	2,235	
2007	\$0.7	0.55%	4	\$1.4	0.37%	6	\$24.0	0.51%	121	\$131.6	0.51%	692	\$211.1	0.64%	1,292	\$85.6	0.89%	616	\$43.6	1.26%	353	\$497.8	0.65%	3,084	
2006	-	-	-	\$0.6	0.41%	3	\$13.0	0.37%	72	\$61.3	0.50%	344	\$156.7	0.68%	925	\$74.0	0.77%	567	\$15.6	0.94%	148	\$321.2	0.64%	2,059	
2005	\$0.2	0.21%	2	\$5.7	0.24%	34	\$86.3	0.32%	503	\$126.5	0.48%	862	\$45.2	0.65%	398	\$8.9	0.95%	89	\$3.3	0.85%	44	\$276.1	0.43%	1,932	
2004 and Earlier	\$0.2	0.14%	2	\$12.7	0.16%	84	\$91.5	0.20%	689	\$145.8	0.24%	1,198	\$75.2	0.29%	741	\$34.5	0.29%	428	\$35.4	0.41%	628	\$395.3	0.24%	3,770	
20 Year (CT-prefix)																									
2012	\$3.8	0.01%	18	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.8	0.01%	18
2011	\$1.2	0.01%	10	\$2.0	0.05%	12	\$0.3	0.07%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.5	0.01%	23
2010	\$1.0	0.01%	7	\$4.6	0.08%	23	\$1.0	0.12%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.6	0.04%	35
2009	\$0.8	0.03%	5	\$3.0	0.06%	22	\$0.9	0.09%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.6	0.05%	34
2008	-	-	-	\$0.1	0.10%	1	\$1.9	0.22%	12	\$1.6	0.21%	14	\$1.0	0.34%	13	\$0.5	1.24%	4	\$0.0	0.19%	1	\$5.2	0.25%	45	
2007	-	-	-	-	-	-	\$0.3	0.28%	3	\$2.0	0.28%	16	\$4.2	0.51%	35	\$1.3	0.97%	12	\$0.1	0.51%	2	\$8.0	0.43%	68	
2006	\$0.1	4.60%	1	-	-	-	\$0.9	0.77%	7	\$1.8	0.42%	17	\$2.1	0.34%	20	\$0.5	0.40%	7	\$0.2	2.08%	3	\$5.6	0.42%	55	
2005	-	-	-	\$0.5	0.32%	4	\$3.3	0.26%	23	\$1.8	0.22%	19	\$0.7	0.53%	7	-	-	-	-	-	-	\$6.2	0.27%	53	
2004 and Earlier	-	-	-	\$1.2	0.12%	12	\$3.6	0.10%	41	\$4.1	0.15%	48	\$0.9	0.12%	14	\$1.0	0.27%	20	\$0.5	0.32%	15	\$11.3	0.13%	150	
15 & 10 Year (CI & CN-prefixes)																									
2012	\$4.2	0.00%	31	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.00%	31
2011	\$11.0	0.01%	78	\$0.9	0.04%	11	\$0.2	0.11%	2	\$0.0	0.09%	1	\$0.1	1.12%	1	\$0.1	0.52%	2	-	-	-	\$12.3	0.01%	95	
2010	\$8.8	0.02%	74	\$4.2	0.07%	32	\$0.5	0.14%	4	\$0.2	0.22%	1	-	-	-	-	-	-	-	-	-	-	\$13.7	0.02%	111
2009	\$6.0	0.03%	51	\$6.4	0.06%	67	\$2.3	0.08%	36	\$1.0	0.12%	19	\$0.7	0.16%	16	\$0.2	0.20%	3	\$0.1	0.26%	1	\$16.7	0.05%	193	
2008	\$0.9	0.20%	5	\$3.4	0.09%	28	\$5.8	0.15%	51	\$5.3	0.27%	62	\$3.2	0.40%	42	\$0.6	0.28%	13	\$0.1	0.67%	2	\$19.1	0.17%	203	
2007	-	-	-	\$0.0	0.01%	1	\$2.0	0.17%	13	\$3.0	0.15%	35	\$3.5	0.23%	55	\$1.1	0.54%	20	\$0.1	0.44%	3	\$9.8	0.19%	127	
2006	\$0.1	0.18%	1	\$0.3	0.13%	5	\$1.6	0.20%	17	\$1.8	0.12%	26	\$3.0	0.22%	40	-	-	-	-	-	-	\$6.8	0.17%	89	
2005	\$0.5	0.10%	6	\$1.5	0.08%	22	\$4.3	0.14%	67	\$2.7	0.22%	37	\$1.1	0.72%	14	\$0.0	0.43%	1	\$0.0	0.97%	1	\$10.2	0.15%	148	
2004 and Earlier	\$2.6	0.05%	46	\$10.3	0.06%	169	\$11.3	0.07%	222	\$4.2	0.08%	95	\$2.5	0.12%	77	\$0.8	0.13%	34	\$0.5	0.25%	41	\$32.1	0.07%	684	
High Balance (CK-prefix)																									
2012	\$0.5	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	1
2011	\$1.2	0.01%	2	\$1.0	0.03%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.02%	4
2010	\$1.2	0.02%	2	\$3.3	0.07%	6	\$1.6	0.08%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.1	0.05%	11
2009	-	-	-	\$2.1	0.10%	4	\$2.9	0.16%	7	\$2.2	0.52%	4	-	-	-	\$0.7	1.77%	1	-	-	-	\$7.9	0.17%	16	
2008	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	1.60%	4	-	-	-	-	-	-	\$2.3	0.75%	4	
Interest Only (all "N"- prefixes)																									
2009	-	-	-	-	-	-	-	-	-	\$0.3	2.77%	1	-	-	-	-	-	-	-	-	-	\$0.3	0.49%	1	
2008	-	-	-	-	-	-	\$0.5	0.44%	2	\$5.0	0.68%	19	\$6.6	0.88%	24	\$2.8	1.44%	13	\$0.2	0.86%	1	\$15.1	0.83%	59	
2007	-	-	-	-	-	-	\$0.9	0.54%	4	\$21.2	0.96%	83	\$48.7	1.08%	199	\$13.3	1.08%	61	\$4.5	1.65%	25	\$88.7	1.05%	372	
2006	-	-	-	-	-	-	\$0.4	0.43%	2	\$8.9	0.89%	36	\$27.4	1.05%	114	\$12.9	1.48%	58	\$0.8	0.57%	7	\$50.3	1.07%	217	
2005	-	-	-	-	-	-	\$0.6	0.52%	3	\$2.6	0.82%	12	\$1.2	0.94%	7	-	-	-	-	-	-	\$4.4	0.76%	22	
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.2	0.45%	2	\$0.3	1.00%	1	-	-	-	-	-	-	\$0.5	0.52%	3	
Prepayment Premiums (all "K"- prefixes)																									
2008	-	-	-	-	-	-	\$0.2	1.18%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.43%	1	
2007	-	-	-	-	-	-	-	-	-	\$0.3	0.72%	2	\$1.1	0.91%	5	\$1.0	1.61%	4	\$0.4	1.61%	1	\$2.7	1.10%	12	
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	1.74%	1	\$0.1	0.19%	1	\$0.2	1.42%	1	\$0.6	0.70%	3	
2005	-	-	-	-	-	-	-	-	-	\$0.1	1.39%	1	\$0.3	1.26%	3	\$0.1	1.41%	1	\$0.1	1.34%	1	\$0.6	1.17%	6	
2004 and Earlier	-	-	-	\$0.4	0.61%	5	\$0.2	0.09%	2	\$1.1	0.25%	11	\$1.2	0.27%	13	\$0.6	0.18%	10	\$1.2	0.60%	24	\$4.7	0.28%	65	
Total of Above Categories*	\$194.1	0.01%	1,042	\$313.2	0.09%	1,759	\$527.2	0.21%	3,240	\$737.1	0.37%	4,794	\$758.7	0.57%	5,099	\$307.2	0.67%	2,485	\$138.2	0.73%	1,580	\$2,975.7	0.13%	19,999	

*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 February 28, 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	\$3.0	0.01%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.01%	10		
2011	\$8.2	0.04%	33	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.2	0.04%	33	
2010	\$6.7	0.05%	31	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.7	0.05%	31	
2009	\$5.2	0.11%	25	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.2	0.11%	25	
2008	\$4.5	0.17%	25	\$3.8	0.32%	16	\$2.4	0.40%	10	\$0.7	0.94%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$11.3	0.25%	53	
2007	\$7.2	0.32%	33	\$5.6	0.69%	25	\$0.1	0.19%	1	\$1.7	0.53%	9	\$0.8	1.00%	5	-	-	-	-	-	-	-	-	-	\$15.5	0.43%	73	
2006	\$19.5	0.52%	98	-	-	-	\$0.7	1.19%	4	\$0.6	0.31%	4	\$0.8	0.74%	4	-	-	-	-	-	-	-	-	-	-	\$21.6	0.52%	110
2005	\$27.0	0.35%	160	\$0.5	0.56%	2	\$0.7	0.61%	6	\$0.2	1.32%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$28.3	0.35%	170	
2004 and Earlier	\$42.9	0.22%	498	\$0.3	0.12%	12	\$0.4	0.39%	7	\$0.1	0.66%	1	\$0.1	0.27%	3	-	-	-	\$0.0	0.04%	1	-	-	-	\$43.9	0.22%	522	
ARMs: Interest Only																												
2012	\$0.4	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.02%	1	
2011	\$0.2	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.01%	1	
2010	\$2.3	0.06%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.06%	6	
2009	\$2.8	0.11%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.11%	10	
2008	\$7.0	0.50%	23	\$14.7	0.68%	51	\$8.3	0.63%	27	\$1.3	0.52%	5	-	-	-	-	-	-	-	-	-	-	-	-	\$31.3	0.61%	106	
2007	\$23.1	0.43%	89	-	-	-	\$4.9	1.82%	18	\$12.9	1.05%	49	\$2.0	0.89%	9	\$0.3	2.26%	1	-	-	-	-	-	-	-	\$43.1	0.61%	166
2006	\$26.6	0.44%	112	\$0.4	1.38%	1	\$0.5	0.37%	3	\$3.5	0.59%	16	\$4.7	1.11%	19	-	-	-	-	-	-	-	-	-	-	\$35.7	0.50%	151
2005	\$31.5	0.38%	159	\$1.0	1.09%	5	\$4.6	0.83%	18	\$0.8	2.71%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$37.9	0.42%	186	
2004 and Earlier	\$11.6	0.25%	63	\$0.8	0.54%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$12.4	0.25%	66	
Conventional ARMs Total*	\$229.7	0.17%	1,377	\$27.1	0.54%	115	\$22.7	0.67%	94	\$21.7	0.80%	92	\$8.4	0.95%	40	\$0.3	0.88%	1	\$0.0	0.02%	1	\$309.8	0.21%	1,720				
Other																												
2012	\$37.6	0.07%	182	\$4.9	0.19%	26	\$0.6	1.15%	2	-	-	-	\$0.1	3.55%	2	-	-	-	-	-	-	-	-	-	\$43.2	0.08%	212	
2011	\$5.1	0.14%	28	\$14.5	0.40%	78	\$11.8	0.51%	62	\$1.3	0.94%	12	\$0.5	0.95%	7	\$0.6	1.73%	9	\$0.5	2.22%	7	\$34.2	0.35%	203				
2010	\$3.1	0.21%	17	\$9.9	0.85%	54	\$10.5	0.67%	55	\$3.2	0.93%	22	\$0.8	0.43%	11	\$0.8	0.71%	14	\$1.1	0.80%	19	\$29.4	0.59%	192				
2009	\$0.6	0.67%	5	\$3.8	2.25%	23	\$13.1	3.67%	87	\$11.8	5.19%	86	\$10.5	8.07%	75	\$13.3	12.52%	87	\$7.4	13.85%	52	\$60.6	5.33%	415				
2008	-	-	-	\$0.1	0.08%	1	\$0.8	0.30%	6	\$2.6	1.04%	29	\$1.6	1.39%	16	\$0.4	3.19%	4	\$0.4	12.54%	4	\$5.9	0.78%	60				
2007	-	-	-	\$0.5	0.50%	4	\$3.1	0.62%	27	\$3.4	0.63%	34	\$5.3	3.37%	52	\$1.1	3.58%	15	\$0.7	6.24%	9	\$14.0	1.03%	141				
2006	\$0.1	0.15%	1	\$1.0	0.63%	11	\$1.4	0.46%	13	\$1.7	0.76%	18	\$0.8	2.28%	9	\$0.1	1.63%	1	\$0.1	3.30%	1	\$5.1	0.66%	54				
2005	\$0.2	0.25%	2	\$0.5	0.25%	3	\$0.4	0.33%	3	\$1.2	3.85%	9	\$0.4	1.67%	6	\$0.2	4.50%	2	\$0.4	6.43%	11	\$3.2	0.75%	36				
2004 and Earlier	\$0.3	0.66%	6	\$0.2	0.12%	4	\$1.2	0.17%	9	\$1.7	0.45%	19	\$1.5	0.71%	24	\$7.2	3.49%	114	\$17.4	4.60%	374	\$29.4	1.39%	550				
Other Total*	\$46.9	0.07%	241	\$35.2	0.43%	204	\$42.9	0.69%	264	\$26.8	1.26%	229	\$21.5	2.39%	202	\$23.7	4.56%	246	\$27.8	4.53%	477	\$224.9	0.25%	1,863				
Total MBS 4+*	\$470.7	0.03%	2,660	\$375.5	0.10%	2,078	\$592.7	0.23%	3,598	\$785.7	0.39%	5,115	\$788.6	0.58%	5,341	\$331.1	0.71%	2,732	\$166.1	0.85%	2,058	\$3,510.4	0.14%	23,582				

*Some UPB totals may not foot due to rounding.