

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 March 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 *					
	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)																											
2010	-	-	-	\$0.3	0.97%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.41%	1	
2009	-	-	-	\$0.1	0.52%	1	\$0.1	0.09%	1	\$0.6	0.73%	4	\$0.6	0.44%	3	\$0.7	0.82%	3	-	-	-	-	-	-	\$2.1	0.52%	12
2008	-	-	-	\$0.2	1.81%	1	\$0.5	0.61%	3	\$2.6	1.30%	11	\$1.2	0.71%	6	\$0.4	0.91%	3	-	-	-	-	-	-	\$4.8	0.94%	24
2007	-	-	-	-	-	-	\$0.4	0.71%	2	\$2.7	0.75%	13	\$4.3	0.64%	26	\$2.5	1.08%	15	\$0.8	2.26%	6	-	-	-	\$10.6	0.78%	62
2006	-	-	-	-	-	-	-	-	-	\$0.4	1.20%	2	\$1.0	1.33%	4	\$0.3	0.97%	3	-	-	-	-	-	-	\$1.7	1.19%	9
30 Year (CL-prefix)																											
2012	\$58.2	0.01%	288	\$5.6	0.06%	34	\$2.5	0.19%	18	\$0.8	0.29%	5	\$0.5	0.35%	3	\$0.8	0.51%	6	\$0.1	0.14%	1	-	-	-	\$68.5	0.02%	355
2011	\$27.4	0.02%	136	\$54.9	0.08%	271	\$35.6	0.16%	187	\$3.4	0.22%	24	\$2.3	0.52%	21	\$1.0	0.52%	9	\$1.3	0.87%	16	-	-	-	\$125.8	0.06%	664
2010	\$25.0	0.03%	114	\$69.2	0.09%	327	\$77.7	0.19%	350	\$12.9	0.34%	65	\$1.1	0.43%	9	\$0.8	0.94%	9	\$0.4	0.90%	4	-	-	-	\$187.2	0.09%	878
2009	\$21.6	0.04%	102	\$101.8	0.09%	474	\$75.0	0.19%	405	\$33.5	0.26%	253	\$25.3	0.38%	219	\$12.3	0.44%	132	\$7.0	0.56%	80	-	-	-	\$276.5	0.12%	1,665
2008	-	-	-	\$4.5	0.17%	21	\$47.5	0.28%	227	\$113.4	0.39%	594	\$98.8	0.56%	598	\$31.6	0.63%	247	\$20.5	1.08%	163	-	-	-	\$316.2	0.43%	1,850
2007	\$0.4	0.35%	2	\$0.5	0.15%	3	\$14.2	0.32%	73	\$111.3	0.45%	596	\$185.7	0.59%	1,112	\$73.9	0.80%	538	\$32.5	0.98%	289	-	-	-	\$418.6	0.57%	2,613
2006	-	-	-	\$0.4	0.26%	3	\$13.0	0.39%	68	\$59.7	0.51%	314	\$122.4	0.56%	763	\$58.6	0.63%	455	\$15.6	0.97%	143	-	-	-	\$269.6	0.56%	1,746
2005	\$0.2	0.30%	3	\$4.4	0.20%	23	\$76.9	0.30%	436	\$101.1	0.40%	710	\$40.1	0.60%	362	\$7.2	0.79%	78	\$3.2	0.85%	39	-	-	-	\$233.2	0.38%	1,651
2004 and Earlier	-	-	-	\$11.1	0.14%	77	\$85.1	0.19%	625	\$123.6	0.21%	1,008	\$67.5	0.27%	671	\$31.1	0.27%	392	\$30.0	0.35%	533	-	-	-	\$348.5	0.22%	3,306
20 Year (CT-prefix)																											
2012	\$3.5	0.01%	22	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.5	0.01%	22	
2011	\$2.0	0.01%	13	\$0.9	0.02%	7	\$0.4	0.09%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.3	0.01%	25	
2010	\$1.8	0.02%	9	\$2.7	0.05%	17	\$0.5	0.06%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.03%	31	
2009	\$0.3	0.01%	1	\$2.5	0.05%	17	\$1.4	0.14%	10	\$0.1	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.05%	29	
2008	-	-	-	-	-	-	\$1.4	0.17%	11	\$1.7	0.22%	11	\$0.9	0.33%	11	-	-	-	-	-	-	-	-	-	\$4.0	0.20%	33
2007	-	-	-	-	-	-	\$0.2	0.17%	2	\$2.0	0.29%	18	\$2.5	0.31%	24	\$0.4	0.28%	5	\$0.1	0.19%	1	-	-	-	\$5.1	0.29%	50
2006	-	-	-	-	-	-	\$0.5	0.51%	4	\$0.9	0.21%	11	\$1.9	0.31%	18	\$0.4	0.28%	4	-	-	-	-	-	-	\$3.7	0.29%	37
2005	-	-	-	\$0.5	0.37%	4	\$2.6	0.22%	25	\$1.6	0.21%	19	\$0.7	0.50%	7	\$0.0	0.35%	1	-	-	-	-	-	-	\$5.4	0.24%	56
2004 and Earlier	-	-	-	\$0.6	0.06%	6	\$2.8	0.08%	39	\$3.0	0.11%	40	\$1.7	0.21%	31	\$0.4	0.11%	11	\$0.3	0.19%	13	-	-	-	\$8.7	0.10%	140
15 & 10 Year (CI & CN-prefixes)																											
2012	\$6.6	0.00%	45	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.6	0.00%	45	
2011	\$11.2	0.01%	79	\$1.0	0.04%	10	\$0.1	0.08%	1	-	-	-	-	-	-	\$0.1	0.52%	2	-	-	-	-	-	\$12.4	0.01%	92	
2010	\$8.4	0.01%	67	\$2.9	0.05%	23	\$0.1	0.04%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.5	0.02%	93	
2009	\$5.1	0.03%	49	\$4.1	0.04%	43	\$1.8	0.07%	32	\$1.0	0.12%	23	\$0.4	0.09%	10	\$0.6	0.61%	9	\$0.0	0.12%	2	-	-	-	\$13.0	0.04%	168
2008	\$0.3	0.08%	2	\$2.6	0.07%	20	\$4.6	0.13%	45	\$4.1	0.21%	49	\$2.6	0.34%	35	\$0.4	0.18%	12	\$0.1	0.68%	2	-	-	-	\$14.7	0.14%	165
2007	-	-	-	-	-	-	\$2.1	0.18%	16	\$3.5	0.19%	31	\$3.1	0.21%	36	\$0.8	0.40%	17	\$0.1	0.33%	1	-	-	-	\$9.6	0.19%	101
2006	\$0.3	0.76%	3	\$0.4	0.15%	5	\$0.9	0.12%	9	\$3.2	0.21%	38	\$3.2	0.25%	45	\$0.1	0.11%	3	-	-	-	-	-	-	\$8.1	0.20%	103
2005	\$0.7	0.16%	7	\$1.8	0.10%	23	\$4.0	0.14%	57	\$1.5	0.12%	28	\$0.9	0.58%	15	\$0.0	0.44%	1	\$0.1	2.68%	2	-	-	-	\$9.1	0.14%	133
2004 and Earlier	\$2.6	0.05%	47	\$9.0	0.05%	152	\$9.7	0.07%	197	\$3.9	0.08%	83	\$2.0	0.11%	65	\$0.8	0.14%	35	\$0.3	0.19%	34	-	-	-	\$28.4	0.07%	613
High Balance (CK-prefix)																											
2012	\$2.2	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.01%	4	
2011	\$1.5	0.01%	3	\$2.7	0.08%	5	\$0.5	0.12%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.6	0.03%	9	
2010	\$0.7	0.01%	1	\$3.0	0.07%	5	\$1.3	0.07%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.04%	9	
2009	\$0.5	0.42%	1	\$3.1	0.15%	6	\$3.1	0.18%	7	\$2.1	0.52%	4	-	-	-	-	-	-	-	-	-	-	-	\$8.9	0.20%	18	
Interest Only (all "N"- prefixes)																											
2009	-	-	-	-	-	-	-	-	-	\$0.2	1.67%	1	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.26%	1	
2008	-	-	-	\$0.4	7.41%	1	\$0.2	0.14%	1	\$5.5	0.79%	21	\$6.0	0.85%	24	\$0.6	0.35%	3	\$0.2	0.90%	2	-	-	-	\$13.0	0.75%	52
2007	-	-	-	-	-	-	\$0.9	0.56%	3	\$24.6	1.17%	91	\$43.7	1.03%	184	\$13.3	1.14%	59	\$2.6	1.01%	13	-	-	-	\$85.2	1.07%	350
2006	-	-	-	-	-	-	\$0.6	0.67%	2	\$6.2	0.66%	24	\$17.4	0.71%	78	\$7.7	0.93%	38	\$2.6	1.98%	14	-	-	-	\$34.4	0.78%	156
2005	-	-	-	-	-	-	\$0.4	0.33%	2	\$2.3	0.78%	12	\$0.5	0.39%	3	-	-	-	-	-	-	-	-	-	\$3.2	0.57%	17
2004 and Earlier	-	-	-	-	-	-	\$0.1	0.91%	1	\$0.2	0.53%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.40%	3
Prepayment Premiums (all "K"- prefixes)																											
2008	-	-	-	-	-	-	\$0.2	1.21%	1	\$0.4	2.09%	2	-	-	-	-	-	-	-	-	-	-	-	\$0.7	1.21%	3	
2007	-	-	-	-	-	-	-	-	-	\$0.2	0.52%	2	\$1.0	0.92%	5	\$1.1	1.89%	6	\$0.5	2.12%	5	-	-	-	\$2.8	1.19%	18
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.36%	1	\$0.1	0.42%	1	-	-	-	-	-	-	\$0.2	0.24%	2
2005	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	1.33%	4	\$0.0	0.44%	1	-	-	-	-	-	-	\$0.3	0.67%	5
2004 and Earlier	\$0.1	1.08%	1	\$0.2	0.24%	2	\$0.4	0.19%	2	\$0.9	0.22%	11	\$1.2	0.29%	14	\$0.3	0.07%	6	\$1.6	0.82%	27	-	-	-	\$4.6	0.28%	63
Total of Above Categories*																											
	\$180.9	0.01%	999	\$291.4	0.08%	1,582	\$469.4	0.20%	2,879	\$635.1	0.33%	4,121	\$640.7	0.50%	4,407	\$248.2	0.56%	2,104	\$119.9	0.65%	1,390	\$2,585.7	0.11%	17,482			

*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 March 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	\$2.0	0.01%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.01%	6	
2011	\$6.4	0.03%	29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.4	0.03%	29	
2010	\$7.8	0.06%	29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.8	0.06%	29	
2009	\$5.1	0.11%	22	-	-	-	\$0.1	0.99%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.2	0.11%	23	
2008	\$4.5	0.17%	20	\$3.4	0.31%	17	\$2.3	0.42%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.2	0.23%	48	
2007	\$7.1	0.31%	40	\$7.3	0.92%	29	\$0.4	0.55%	3	\$1.9	0.62%	12	\$0.5	0.72%	2	-	-	-	-	-	-	-	-	-	\$17.1	0.49%	86	
2006	\$18.7	0.50%	95	-	-	-	\$0.2	0.53%	2	\$1.4	0.82%	7	\$0.5	0.52%	3	-	-	-	-	-	-	-	-	-	-	\$20.9	0.52%	107
2005	\$20.6	0.27%	116	\$0.4	0.44%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$20.9	0.27%	118	
2004 and Earlier	\$39.1	0.20%	456	\$0.5	0.19%	11	\$0.5	0.47%	6	-	-	-	\$0.1	0.40%	5	-	-	-	-	-	-	-	-	-	\$40.2	0.20%	478	
ARMs: Interest Only																												
2012	\$0.3	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.01%	1	
2011	\$0.7	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.03%	1	
2010	\$1.4	0.04%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.04%	3	
2009	\$2.1	0.09%	6	\$0.1	0.06%	1	\$0.1	0.26%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.09%	8	
2008	\$9.7	0.61%	34	\$9.6	0.48%	36	\$4.9	0.42%	18	\$0.8	0.35%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$25.0	0.50%	91	
2007	\$15.5	0.30%	59	\$0.5	2.02%	1	\$2.5	0.93%	10	\$7.1	0.62%	31	\$2.2	1.04%	8	\$0.5	4.16%	1	-	-	-	-	-	-	\$28.2	0.41%	110	
2006	\$19.3	0.33%	84	\$0.3	0.71%	1	\$0.8	0.66%	2	\$4.2	0.78%	16	\$3.3	0.82%	15	\$0.1	2.72%	1	-	-	-	-	-	-	\$27.9	0.40%	119	
2005	\$28.2	0.34%	140	\$0.8	0.74%	6	\$3.3	0.62%	17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$32.3	0.36%	163	
2004 and Earlier	\$10.6	0.23%	58	\$0.5	0.36%	3	\$0.7	0.88%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.8	0.24%	64	
Conventional ARMs																												
	\$199.1	0.15%	1,199	\$23.1	0.49%	107	\$15.9	0.51%	74	\$15.4	0.61%	69	\$6.6	0.80%	33	\$0.6	2.05%	2	-	-	-	-	-	-	\$260.7	0.18%	1,484	
Other																												
2012	\$40.3	0.08%	189	\$5.6	0.22%	30	\$0.3	0.64%	1	\$0.1	1.62%	1	\$0.1	3.88%	2	\$0.0	0.12%	1	-	-	-	-	-	-	\$46.5	0.08%	224	
2011	\$5.4	0.16%	29	\$11.9	0.33%	64	\$8.8	0.38%	48	\$1.6	1.20%	13	\$0.7	1.45%	9	\$0.6	1.63%	9	\$0.4	1.84%	5	\$29.3	0.31%	177				
2010	\$2.3	0.17%	14	\$7.3	0.63%	41	\$10.1	0.65%	58	\$3.2	0.95%	21	\$0.6	0.34%	10	\$0.7	0.60%	9	\$0.8	0.59%	16	\$25.0	0.51%	169				
2009	\$0.5	0.56%	4	\$3.4	2.07%	21	\$12.7	3.64%	81	\$11.8	5.32%	84	\$10.4	8.15%	72	\$13.2	12.78%	84	\$7.4	14.12%	52	\$59.3	5.36%	398				
2008	-	-	-	-	-	-	\$1.8	0.69%	13	\$2.9	1.21%	30	\$1.2	1.06%	13	\$0.6	4.26%	5	\$0.4	12.66%	4	\$6.9	0.94%	65				
2007	-	-	-	\$0.1	0.13%	1	\$2.9	0.60%	23	\$3.6	0.69%	29	\$4.6	3.05%	45	\$1.1	3.57%	16	\$1.0	9.40%	12	\$13.3	1.01%	126				
2006	\$0.2	0.34%	1	\$0.6	0.40%	6	\$1.1	0.38%	10	\$1.2	0.55%	10	\$0.6	1.61%	5	\$0.1	2.20%	1	\$0.1	4.68%	2	\$3.8	0.51%	35				
2005	-	-	-	\$0.3	0.14%	1	\$0.2	0.17%	1	\$1.1	3.53%	7	\$0.7	2.99%	6	\$0.2	4.56%	2	\$0.4	6.02%	10	\$2.8	0.68%	27				
2004 and Earlier	-	-	-	\$0.2	0.12%	3	\$1.1	0.16%	12	\$1.5	0.41%	15	\$1.5	0.75%	25	\$6.4	3.14%	102	\$17.1	4.58%	360	\$27.8	1.35%	517				
Other Total*																												
	\$48.8	0.06%	237	\$29.3	0.36%	167	\$39.0	0.64%	247	\$26.9	1.30%	210	\$20.4	2.33%	187	\$22.7	4.45%	229	\$27.5	4.54%	461	\$214.6	0.23%	1,738				
Total MBS 4+*																												
	\$428.7	0.03%	2,435	\$343.9	0.09%	1,856	\$524.3	0.21%	3,200	\$677.4	0.35%	4,400	\$667.7	0.51%	4,627	\$271.6	0.61%	2,335	\$147.4	0.77%	1,851	\$3,061.0	0.12%	20,704				