

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, 2013.

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 %
Conventional Fixed Rate																								
40 Year (CZ-prefix)																								
2009	-	-	-	-	-	-	\$0.8	1.65%	2	\$0.4	0.65%	1	\$0.7	0.75%	5	\$1.4	2.08%	7	-	-	-	\$3.3	1.07%	15
2008	-	-	-	-	-	-	\$1.0	1.47%	3	\$0.3	0.20%	2	\$0.8	0.71%	5	\$0.4	1.36%	3	\$0.4	6.02%	3	\$2.8	0.78%	16
2007	-	-	-	-	-	-	-	-	-	\$0.9	0.38%	7	\$2.5	0.54%	18	\$1.8	1.15%	11	\$0.1	0.52%	1	\$5.4	0.58%	37
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	1.38%	5	\$0.5	2.64%	3	-	-	-	\$1.2	1.30%	8
30 Year (CL-prefix)																								
2013	\$19.7	0.01%	124	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$19.7	0.00%	124
2012	\$84.3	0.02%	447	\$9.1	0.11%	58	\$1.9	0.17%	16	\$1.4	0.71%	6	\$0.0	0.03%	1	\$0.7	0.54%	6	\$0.1	0.15%	2	\$97.6	0.02%	536
2011	\$35.7	0.03%	171	\$47.5	0.08%	249	\$28.7	0.15%	155	\$2.7	0.21%	20	\$1.3	0.39%	12	\$1.3	0.89%	9	\$0.7	0.63%	8	\$117.8	0.06%	624
2010	\$22.0	0.03%	104	\$53.1	0.09%	267	\$60.3	0.18%	290	\$7.4	0.23%	49	\$0.9	0.41%	10	\$0.6	0.91%	6	\$0.4	1.30%	4	\$144.8	0.09%	730
2009	\$20.4	0.05%	97	\$69.8	0.08%	355	\$48.6	0.15%	303	\$24.9	0.24%	203	\$21.9	0.42%	187	\$10.6	0.47%	131	\$7.1	0.71%	77	\$203.2	0.11%	1,353
2008	\$0.4	0.81%	1	\$4.4	0.24%	21	\$32.0	0.28%	173	\$66.7	0.34%	398	\$69.5	0.57%	448	\$24.6	0.67%	195	\$12.4	0.86%	120	\$210.1	0.42%	1,356
2007	\$0.5	0.52%	3	\$0.4	0.17%	3	\$9.5	0.31%	58	\$66.4	0.40%	376	\$129.6	0.59%	857	\$54.3	0.82%	439	\$28.8	1.14%	261	\$289.7	0.57%	1,997
2006	-	-	-	\$0.9	0.81%	6	\$6.5	0.27%	40	\$36.7	0.45%	207	\$72.7	0.47%	497	\$42.2	0.62%	352	\$11.6	0.94%	108	\$170.6	0.50%	1,210
2005	\$0.1	0.14%	1	\$4.1	0.25%	24	\$48.4	0.26%	292	\$72.6	0.39%	541	\$31.1	0.59%	311	\$7.2	0.96%	74	\$2.2	0.71%	29	\$165.8	0.36%	1,272
2004 and Earlier	\$0.1	0.10%	1	\$8.8	0.15%	66	\$58.1	0.17%	456	\$95.1	0.21%	847	\$48.8	0.24%	524	\$24.9	0.26%	334	\$23.9	0.33%	463	\$259.7	0.22%	2,691
20 Year (CT-prefix)																								
2013	\$1.4	0.00%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.00%	11
2012	\$4.6	0.01%	29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.6	0.01%	29
2011	\$3.8	0.02%	26	\$1.8	0.05%	13	\$0.5	0.14%	5	-	-	-	-	-	-	-	-	-	-	-	-	\$6.0	0.03%	44
2010	\$0.9	0.01%	5	\$2.8	0.06%	18	\$0.2	0.03%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$3.9	0.03%	25
2009	\$0.1	0.00%	1	\$2.1	0.06%	15	\$0.9	0.12%	6	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.05%	22
2008	-	-	-	-	-	-	\$1.8	0.31%	9	\$1.0	0.19%	8	\$0.7	0.32%	9	\$0.1	0.24%	1	\$0.0	0.29%	1	\$3.6	0.25%	28
2007	-	-	-	-	-	-	-	-	-	\$1.4	0.28%	10	\$1.5	0.25%	16	\$0.4	0.35%	3	\$0.3	1.32%	3	\$3.6	0.27%	32
2006	-	-	-	-	-	-	\$0.1	0.17%	2	\$0.7	0.24%	9	\$2.0	0.42%	15	\$0.1	0.05%	1	-	-	-	\$2.9	0.30%	27
2005	-	-	-	-	-	-	\$1.7	0.18%	16	\$0.7	0.11%	10	\$0.2	0.20%	4	-	-	-	\$0.0	2.20%	1	\$2.6	0.15%	31
2004 and Earlier	-	-	-	\$1.0	0.14%	10	\$2.6	0.10%	34	\$3.3	0.15%	46	\$0.9	0.15%	17	\$0.6	0.18%	12	\$0.5	0.44%	16	\$8.9	0.14%	135
15 & 10 Year (CI & CN-prefixes)																								
2013	\$1.1	0.00%	15	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.00%	15
2012	\$10.0	0.01%	72	-	-	-	\$0.1	0.55%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$10.1	0.01%	73
2011	\$9.6	0.01%	81	\$0.5	0.02%	7	\$0.0	0.04%	1	\$0.1	0.29%	2	-	-	-	\$0.0	0.23%	2	-	-	-	\$10.3	0.01%	93
2010	\$6.1	0.01%	51	\$2.7	0.06%	23	\$0.2	0.07%	2	-	-	-	-	-	-	\$0.0	1.80%	1	-	-	-	\$9.0	0.02%	77
2009	\$4.3	0.03%	39	\$3.9	0.05%	51	\$1.9	0.09%	35	\$0.3	0.05%	10	\$0.2	0.06%	7	\$0.3	0.38%	6	\$0.0	0.12%	1	\$11.0	0.04%	149
2008	\$0.0	0.01%	1	\$3.2	0.12%	25	\$3.2	0.12%	38	\$3.3	0.23%	44	\$1.5	0.24%	25	\$0.4	0.27%	8	\$0.1	0.60%	1	\$11.8	0.15%	142
2007	-	-	-	\$0.2	0.10%	1	\$0.8	0.10%	11	\$2.0	0.14%	22	\$2.1	0.18%	29	\$0.9	0.52%	16	\$0.2	0.67%	4	\$6.2	0.16%	83
2006	-	-	-	\$0.1	0.06%	1	\$1.1	0.19%	12	\$1.1	0.10%	15	\$1.4	0.14%	24	\$0.1	0.17%	3	-	-	-	\$3.8	0.13%	55
2005	\$0.1	0.02%	2	\$1.2	0.09%	16	\$2.6	0.11%	43	\$1.7	0.17%	29	\$0.8	0.62%	14	\$0.1	0.93%	2	\$0.1	4.30%	2	\$6.4	0.12%	108
2004 and Earlier	\$1.1	0.03%	22	\$6.7	0.05%	131	\$6.6	0.06%	155	\$2.6	0.07%	73	\$1.5	0.11%	47	\$0.7	0.16%	23	\$0.2	0.15%	19	\$19.4	0.06%	470
High Balance (CK-prefix)																								
2013	\$0.6	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.00%	1
2011	\$1.1	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	2
2010	\$0.6	0.02%	1	\$0.9	0.03%	2	\$1.6	0.13%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$3.1	0.04%	6
2009	-	-	-	\$1.0	0.07%	2	\$1.8	0.16%	3	\$1.9	0.71%	4	\$0.7	0.75%	1	\$0.5	2.13%	1	-	-	-	\$5.9	0.20%	11
Interest Only (all "N"- prefixes)																								
2009	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	9.30%	1	-	-	-	-	-	-	\$0.4	0.74%	1
2008	-	-	-	-	-	-	\$0.4	0.50%	2	\$2.1	0.45%	9	\$3.7	0.78%	16	\$0.8	0.70%	4	\$0.2	1.07%	1	\$7.3	0.62%	32
2007	-	-	-	-	-	-	\$1.6	1.24%	5	\$9.4	0.64%	40	\$23.2	0.81%	97	\$7.1	0.90%	32	\$1.3	0.71%	9	\$42.5	0.78%	183
2006	-	-	-	-	-	-	\$0.3	0.53%	2	\$2.2	0.33%	9	\$12.6	0.76%	55	\$4.6	0.81%	24	\$0.6	0.67%	5	\$20.3	0.67%	95
2005	-	-	-	-	-	-	\$0.3	0.40%	1	\$0.7	0.32%	4	\$0.7	0.79%	3	\$0.4	3.47%	1	-	-	-	\$2.1	0.52%	9
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.1	0.25%	1	\$0.0	0.20%	1	-	-	-	-	-	-	\$0.1	0.18%	2
Prepayment Premiums (all "K"- prefixes)																								
2007	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.20%	1	\$1.1	2.45%	6	-	-	-	\$1.2	0.69%	7
2005	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.70%	1	-	-	-	-	-	-	\$0.1	0.33%	1
2004 and Earlier	-	-	-	\$0.1	0.14%	1	\$0.2	0.11%	2	\$1.0	0.29%	9	\$0.8	0.24%	10	\$0.3	0.12%	6	\$0.9	0.51%	17	\$3.2	0.24%	45
Total of Above Categories*	\$228.7	0.01%	1,308	\$226.4	0.08%	1,365	\$326.2	0.17%	2,178	\$411.3	0.29%	3,011	\$435.8	0.46%	3,273	\$188.8	0.56%	1,722	\$91.9	0.62%	1,156	\$1,909.2	0.08%	14,013

*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 October 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																											
2013	\$0.3	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	1	
2012	\$2.5	0.01%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.01%	8	
2011	\$5.2	0.03%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.2	0.03%	20	
2010	\$4.0	0.04%	17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.0	0.04%	17	
2009	\$5.7	0.16%	23	\$0.5	0.71%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.3	0.17%	25	
2008	\$3.2	0.11%	16	\$0.3	0.12%	1	\$0.7	0.44%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.12%	21	
2007	\$8.1	0.31%	40	\$0.3	0.81%	1	\$0.3	0.71%	2	\$1.4	0.82%	9	\$0.6	1.02%	3	\$0.2	3.58%	1	-	-	-	-	-	\$10.9	0.37%	56	
2006	\$10.2	0.30%	56	-	-	-	\$0.1	0.44%	1	\$0.4	0.77%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$10.7	0.31%	59
2005	\$13.2	0.20%	88	-	-	-	\$0.2	0.21%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$13.4	0.20%	89	
2004 and Earlier	\$29.4	0.17%	339	\$0.2	0.12%	9	\$0.0	0.06%	1	\$0.0	0.05%	1	\$0.0	0.07%	1	-	-	-	-	-	-	-	-	-	\$29.7	0.17%	351
ARMs: Interest Only																											
2010	\$1.8	0.06%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.06%	5
2009	\$1.3	0.07%	5	-	-	-	\$0.4	1.69%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.08%	6
2008	\$4.1	0.14%	15	\$2.2	0.40%	8	\$1.0	0.27%	3	\$0.2	0.21%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$7.5	0.19%	27
2007	\$11.3	0.24%	54	-	-	-	\$1.2	0.61%	5	\$4.8	0.63%	21	\$1.6	1.00%	6	-	-	-	-	-	-	-	-	-	\$18.9	0.32%	86
2006	\$15.4	0.28%	72	-	-	-	\$0.6	0.83%	2	\$1.9	0.72%	7	\$1.6	1.03%	7	-	-	-	-	-	-	-	-	-	\$19.5	0.32%	88
2005	\$19.4	0.27%	97	\$0.2	0.22%	1	\$1.7	0.46%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$21.3	0.28%	107
2004 and Earlier	\$8.1	0.19%	42	\$0.1	0.14%	1	\$0.6	0.95%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.7	0.20%	45
Conventional ARMs Total*																											
	\$143.4	0.11%	898	\$3.8	0.26%	23	\$6.8	0.46%	31	\$8.8	0.61%	41	\$3.8	0.85%	17	\$0.2	0.85%	1	-	-	-	-	-	-	\$166.7	0.12%	1,011
Other																											
2013	\$20.6	0.05%	115	\$0.1	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$20.7	0.05%	116
2012	\$67.0	0.13%	335	\$4.0	0.17%	20	-	-	-	\$0.1	1.62%	1	\$0.1	2.03%	1	\$0.1	1.34%	2	-	-	-	-	-	-	\$71.2	0.13%	359
2011	\$5.0	0.18%	33	\$8.7	0.27%	48	\$8.7	0.42%	53	\$1.4	1.27%	11	\$1.8	4.40%	16	\$1.0	3.38%	14	\$0.3	1.36%	5	-	-	-	\$26.8	0.32%	180
2010	\$2.5	0.22%	13	\$7.6	0.74%	44	\$10.8	0.77%	59	\$3.9	1.29%	26	\$0.7	0.47%	12	\$0.4	0.45%	8	\$0.6	0.52%	18	-	-	-	\$26.5	0.63%	180
2009	\$0.1	0.18%	2	\$3.0	2.30%	23	\$9.1	3.13%	70	\$9.9	5.46%	77	\$10.2	9.77%	65	\$14.2	16.39%	86	\$7.3	15.26%	57	-	-	-	\$53.7	5.84%	380
2008	-	-	-	\$0.4	0.50%	4	\$1.2	0.63%	9	\$2.2	1.30%	21	\$0.6	0.78%	6	\$0.2	2.02%	2	\$0.3	16.32%	4	-	-	-	\$5.0	0.94%	46
2007	\$0.2	0.61%	2	\$0.2	0.27%	1	\$1.1	0.30%	11	\$1.9	0.53%	19	\$1.9	1.80%	22	\$0.4	1.82%	6	\$0.6	6.47%	9	-	-	-	\$6.3	0.66%	70
2006	\$0.1	0.21%	1	\$0.3	0.25%	3	\$0.9	0.44%	9	\$2.0	1.38%	15	\$0.3	1.17%	2	\$0.1	4.49%	2	\$0.1	4.45%	1	-	-	-	\$3.8	0.70%	33
2005	\$0.2	0.42%	2	\$0.3	0.22%	4	\$0.4	0.48%	4	\$0.4	1.52%	4	\$0.5	2.34%	5	\$0.2	5.97%	2	\$0.1	1.94%	5	-	-	-	\$2.1	0.65%	26
2004 and Earlier	-	-	-	\$0.3	0.22%	2	\$1.1	0.21%	11	\$1.0	0.36%	13	\$1.2	0.70%	21	\$4.1	2.31%	72	\$12.4	3.82%	297	-	-	-	\$20.2	1.21%	416
Other Total*																											
	\$95.8	0.10%	503	\$24.9	0.28%	150	\$33.2	0.63%	226	\$22.7	1.44%	187	\$17.2	2.48%	150	\$20.8	4.74%	194	\$21.7	4.09%	396	-	-	-	\$236.3	0.21%	1,806
Total MBS 4+*																											
	\$467.9	0.03%	2,709	\$255.1	0.08%	1,538	\$366.2	0.19%	2,435	\$442.8	0.31%	3,239	\$456.8	0.48%	3,440	\$209.8	0.62%	1,917	\$113.6	0.74%	1,552	-	-	-	\$2,312.2	0.09%	16,830

*Some UPB totals may not foot due to rounding.