

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 December 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)																								
2009	-	-	-	-	-	-	\$0.3	0.60%	1	\$0.7	1.09%	3	\$0.8	0.94%	4	\$0.8	1.28%	5	\$0.5	5.22%	4	\$3.0	1.04%	17
2008	-	-	-	-	-	-	\$0.4	0.69%	2	\$0.9	0.65%	4	\$1.2	1.16%	5	\$0.2	0.80%	2	-	-	-	\$2.7	0.80%	13
2007	-	-	-	-	-	-	\$0.3	0.90%	1	\$1.7	0.77%	11	\$2.9	0.67%	18	\$1.3	0.93%	7	-	-	-	\$6.3	0.73%	37
2006	-	-	-	-	-	-	-	-	-	\$0.3	1.58%	1	\$0.1	0.29%	1	\$0.1	0.37%	1	-	-	-	\$0.5	0.60%	3
30 Year (CL-prefix)																								
2013	\$35.6	0.01%	211	\$0.9	0.00%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$36.5	0.01%	219
2012	\$85.6	0.02%	484	\$7.7	0.09%	52	\$2.5	0.23%	17	\$0.4	0.22%	2	\$0.2	0.18%	1	\$1.2	0.99%	10	\$0.2	0.48%	2	\$97.8	0.02%	568
2011	\$32.5	0.03%	167	\$51.3	0.09%	269	\$30.9	0.16%	166	\$2.5	0.20%	22	\$1.9	0.64%	16	\$1.4	0.99%	13	\$0.1	0.14%	3	\$120.5	0.07%	656
2010	\$23.1	0.03%	119	\$47.3	0.08%	244	\$51.7	0.16%	282	\$9.5	0.30%	60	\$1.2	0.56%	10	\$0.3	0.42%	4	\$0.1	0.32%	1	\$133.1	0.08%	720
2009	\$19.4	0.05%	101	\$65.6	0.08%	343	\$45.7	0.15%	284	\$26.2	0.26%	221	\$17.3	0.35%	164	\$8.5	0.40%	101	\$6.7	0.71%	74	\$189.3	0.11%	1,288
2008	\$0.3	0.60%	1	\$4.8	0.28%	19	\$27.7	0.26%	145	\$68.9	0.38%	408	\$59.6	0.53%	397	\$19.3	0.57%	164	\$12.1	0.91%	113	\$192.5	0.41%	1,247
2007	\$0.4	0.44%	2	\$1.1	0.43%	6	\$8.4	0.29%	52	\$63.2	0.41%	367	\$114.2	0.57%	773	\$47.3	0.77%	389	\$26.8	1.15%	236	\$261.5	0.55%	1,825
2006	-	-	-	\$0.2	0.20%	1	\$6.2	0.27%	35	\$33.5	0.45%	188	\$69.3	0.48%	489	\$41.0	0.65%	344	\$11.0	0.96%	106	\$161.3	0.51%	1,163
2005	\$0.2	0.35%	3	\$4.1	0.26%	25	\$46.1	0.26%	286	\$60.3	0.34%	484	\$29.3	0.59%	284	\$6.9	0.99%	77	\$2.4	0.81%	29	\$149.3	0.35%	1,188
2004 and Earlier	\$0.1	0.11%	1	\$5.6	0.10%	46	\$58.5	0.18%	457	\$88.4	0.21%	793	\$46.4	0.24%	516	\$23.1	0.25%	319	\$20.1	0.29%	409	\$242.2	0.21%	2,541
20 Year (CT-prefix)																								
2013	\$2.6	0.01%	18	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.01%	18
2012	\$5.3	0.01%	35	\$0.1	0.26%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.5	0.01%	36
2011	\$4.0	0.03%	25	\$2.3	0.07%	15	\$0.5	0.13%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$6.7	0.04%	43
2010	\$1.5	0.02%	11	\$2.6	0.06%	16	\$1.0	0.16%	11	-	-	-	-	-	-	-	-	-	-	-	-	\$5.1	0.04%	38
2009	\$0.6	0.03%	4	\$2.2	0.06%	14	\$0.8	0.11%	6	\$0.3	0.15%	1	-	-	-	-	-	-	-	-	-	\$3.8	0.06%	25
2008	-	-	-	\$0.2	0.56%	2	\$1.0	0.20%	8	\$1.4	0.30%	10	\$0.8	0.42%	8	-	-	-	\$0.3	2.40%	3	\$3.9	0.30%	31
2007	-	-	-	-	-	-	\$0.1	0.12%	1	\$1.3	0.27%	12	\$1.4	0.25%	17	\$0.3	0.29%	4	\$0.0	0.24%	1	\$3.1	0.25%	35
2006	-	-	-	-	-	-	\$0.2	0.25%	3	\$0.7	0.24%	9	\$0.7	0.17%	10	\$0.2	0.20%	3	\$0.1	0.64%	1	\$1.9	0.20%	26
2005	-	-	-	\$0.1	0.09%	1	\$1.8	0.20%	14	\$0.7	0.13%	11	\$0.2	0.15%	2	-	-	-	-	-	-	\$2.8	0.17%	28
2004 and Earlier	-	-	-	\$1.0	0.14%	8	\$1.7	0.07%	21	\$1.7	0.08%	29	\$0.9	0.15%	20	\$0.4	0.14%	9	\$0.3	0.23%	9	\$5.9	0.09%	96
15 & 10 Year (CI & CN-prefixes)																								
2013	\$3.6	0.00%	31	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.6	0.00%	31
2012	\$10.5	0.01%	87	-	-	-	\$0.1	0.58%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$10.6	0.01%	88
2011	\$11.2	0.02%	89	\$1.0	0.05%	10	-	-	-	-	-	-	-	-	-	\$0.0	0.10%	1	-	-	-	\$12.2	0.02%	100
2010	\$9.0	0.02%	75	\$1.7	0.04%	16	\$0.1	0.06%	2	-	-	-	\$0.0	0.07%	1	-	-	-	-	-	-	\$10.9	0.02%	94
2009	\$2.6	0.02%	26	\$4.7	0.06%	62	\$1.7	0.08%	30	\$1.1	0.18%	17	\$0.3	0.10%	11	\$0.3	0.42%	7	-	-	-	\$10.7	0.04%	153
2008	-	-	-	\$2.4	0.10%	22	\$2.3	0.09%	36	\$3.0	0.22%	43	\$1.1	0.19%	21	\$0.5	0.34%	13	\$0.0	0.06%	1	\$9.3	0.12%	136
2007	-	-	-	\$0.0	0.01%	1	\$0.8	0.10%	10	\$1.6	0.12%	19	\$2.1	0.20%	32	\$0.7	0.41%	14	\$0.0	0.20%	2	\$5.2	0.15%	78
2006	-	-	-	\$0.1	0.07%	2	\$0.4	0.07%	8	\$1.0	0.10%	15	\$0.8	0.08%	16	\$0.3	0.53%	5	-	-	-	\$2.7	0.09%	46
2005	\$0.2	0.05%	3	\$1.2	0.09%	17	\$1.5	0.07%	30	\$0.7	0.08%	18	\$0.4	0.38%	8	\$0.0	0.54%	1	\$0.0	1.57%	1	\$4.1	0.08%	78
2004 and Earlier	\$0.9	0.03%	17	\$4.9	0.04%	100	\$6.9	0.07%	159	\$2.5	0.07%	81	\$1.0	0.08%	44	\$0.3	0.08%	10	\$0.1	0.11%	16	\$16.6	0.05%	427
High Balance (CK-prefix)																								
2012	\$1.1	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	2
2011	\$1.1	0.02%	2	-	-	-	\$0.4	0.15%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.02%	3
2010	-	-	-	\$2.3	0.08%	5	\$1.1	0.09%	2	\$0.4	0.49%	1	-	-	-	-	-	-	-	-	-	\$3.8	0.05%	8
2009	-	-	-	\$0.8	0.06%	2	-	-	-	\$0.5	0.19%	1	-	-	-	\$0.6	2.45%	1	-	-	-	\$1.8	0.07%	4
2008	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.71%	1	-	-	-	-	-	-	\$0.5	0.34%	1
Interest Only (all "N"- prefixes)																								
2008	-	-	-	-	-	-	-	-	-	\$4.0	0.91%	17	\$3.4	0.78%	14	\$1.4	1.24%	5	\$0.0	0.28%	1	\$8.8	0.81%	37
2007	-	-	-	\$0.2	4.56%	1	\$1.3	1.06%	6	\$9.9	0.72%	40	\$22.4	0.85%	104	\$4.7	0.65%	23	\$2.6	1.55%	12	\$41.1	0.82%	186
2006	-	-	-	-	-	-	\$0.3	0.46%	1	\$4.3	0.70%	21	\$14.3	0.93%	63	\$4.0	0.76%	23	\$0.5	0.55%	3	\$23.3	0.83%	111
2005	-	-	-	\$0.3	6.39%	1	\$0.4	0.55%	2	\$1.8	0.87%	8	\$0.2	0.19%	1	-	-	-	-	-	-	\$2.7	0.69%	12
2004 and Earlier	-	-	-	-	-	-	\$0.3	3.02%	1	\$0.1	0.35%	1	-	-	-	-	-	-	-	-	-	\$0.4	0.66%	2
Prepayment Premiums (all "K"- prefixes)																								
2007	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.85%	4	-	-	-	-	-	-	\$0.7	0.42%	4
2005	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.99%	1	-	-	-	-	-	-	\$0.2	0.47%	1
2004 and Earlier	\$0.0	0.26%	1	\$0.1	0.28%	3	\$0.2	0.14%	2	\$0.6	0.18%	4	\$0.6	0.20%	8	\$0.9	0.32%	13	\$1.0	0.65%	21	\$3.5	0.28%	52
Total of Above Categories*	\$251.6	0.02%	1,515	\$216.9	0.07%	1,312	\$303.3	0.17%	2,086	\$394.3	0.30%	2,922	\$396.2	0.45%	3,064	\$165.9	0.53%	1,568	\$84.9	0.60%	1,048	\$1,813.1	0.08%	13,515

*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 December 30, 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 *				
	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	\$3.1	0.02%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.1	0.02%	11
2011	\$5.0	0.03%	23	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.03%	23
2010	\$4.8	0.05%	23	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.8	0.05%	23
2009	\$2.7	0.08%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.08%	10
2008	\$4.5	0.15%	25	\$0.1	0.05%	1	\$0.2	0.11%	1	-	-	-	\$0.4	7.48%	2	-	-	-	-	-	-	-	-	\$5.2	0.16%	29
2007	\$8.8	0.34%	43	-	-	-	\$0.4	0.94%	2	\$0.3	0.22%	3	\$0.5	0.97%	3	-	-	-	-	-	-	-	-	\$10.1	0.36%	51
2006	\$8.8	0.27%	48	-	-	-	-	-	-	\$0.3	0.74%	2	\$0.3	1.02%	2	-	-	-	-	-	-	-	-	\$9.4	0.28%	52
2005	\$10.5	0.16%	77	\$0.0	0.08%	1	\$0.6	0.86%	3	\$0.0	0.26%	1	-	-	-	-	-	-	-	-	-	-	-	\$11.2	0.17%	82
2004 and Earlier	\$27.4	0.17%	330	\$0.5	0.33%	9	-	-	-	\$0.1	0.65%	1	\$0.1	0.51%	2	-	-	-	-	-	-	-	-	\$28.1	0.17%	342
ARMs: Interest Only																										
2010	\$1.4	0.05%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.05%	4
2009	\$0.6	0.03%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.03%	3
2008	\$4.4	0.15%	18	\$0.5	0.11%	3	\$1.2	0.34%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.1	0.16%	26
2007	\$11.1	0.24%	45	\$0.3	1.16%	1	\$0.3	0.19%	2	\$3.0	0.43%	11	\$2.8	1.80%	11	-	-	-	-	-	-	-	-	\$17.5	0.31%	70
2006	\$16.1	0.29%	72	-	-	-	\$0.4	0.80%	1	\$1.5	0.76%	6	\$0.5	0.43%	2	-	-	-	-	-	-	-	-	\$18.6	0.31%	81
2005	\$16.7	0.24%	88	\$0.6	0.64%	3	\$1.4	0.39%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$18.7	0.25%	97
2004 and Earlier	\$6.3	0.15%	40	\$0.1	0.20%	1	\$0.8	2.04%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.2	0.17%	44
Conventional ARMs Total*	\$132.4	0.10%	860	\$2.1	0.16%	19	\$5.3	0.40%	23	\$5.2	0.42%	24	\$4.8	1.18%	22	-	-	-	-	-	-	-	-	\$149.7	0.11%	948
Other																										
2013	\$34.0	0.08%	183	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$34.0	0.08%	183
2012	\$79.4	0.16%	392	\$4.8	0.20%	26	\$0.3	0.69%	3	\$0.3	7.35%	2	\$0.1	2.08%	1	\$0.1	1.28%	1	-	-	-	-	-	\$85.0	0.16%	425
2011	\$5.9	0.21%	36	\$6.5	0.20%	42	\$8.2	0.40%	56	\$2.2	2.15%	15	\$1.4	3.76%	15	\$0.6	1.90%	9	\$0.3	1.40%	5	-	-	\$25.0	0.31%	178
2010	\$1.2	0.11%	8	\$6.2	0.62%	38	\$7.6	0.56%	45	\$3.4	1.16%	27	\$0.6	0.46%	10	\$0.1	0.14%	3	\$0.4	0.37%	12	-	-	\$19.5	0.48%	143
2009	\$0.1	0.15%	1	\$2.4	1.84%	19	\$10.0	3.54%	74	\$10.0	5.76%	79	\$9.1	9.26%	58	\$12.6	15.08%	80	\$7.9	16.97%	57	-	-	\$52.1	5.86%	368
2008	-	-	-	\$0.3	0.44%	4	\$1.2	0.67%	10	\$1.7	1.06%	19	\$0.9	1.34%	8	\$0.4	3.37%	3	\$0.3	17.50%	4	-	-	\$4.9	0.98%	48
2007	\$0.3	1.20%	2	\$0.1	0.20%	2	\$2.6	0.78%	23	\$1.9	0.59%	18	\$2.3	2.30%	18	\$0.4	1.81%	6	\$0.6	6.80%	10	-	-	\$8.3	0.93%	79
2006	\$0.4	0.95%	5	\$0.7	0.60%	8	\$1.0	0.50%	10	\$1.4	1.03%	14	\$0.3	1.30%	2	\$0.1	4.56%	2	\$0.1	4.44%	1	-	-	\$3.9	0.77%	42
2005	\$0.2	0.36%	2	\$0.0	0.04%	1	\$0.7	0.96%	5	\$0.3	1.20%	3	\$0.4	2.27%	4	\$0.3	8.58%	3	\$0.1	2.89%	6	-	-	\$2.1	0.70%	24
2004 and Earlier	-	-	-	\$0.3	0.23%	2	\$0.8	0.16%	10	\$1.3	0.49%	15	\$1.6	0.96%	23	\$3.9	2.27%	67	\$10.0	3.17%	246	-	-	\$17.8	1.12%	363
Other Total*	\$121.5	0.13%	629	\$21.3	0.22%	142	\$32.4	0.63%	236	\$22.5	1.51%	192	\$16.8	2.55%	139	\$18.5	4.36%	174	\$19.7	3.84%	341	-	-	\$252.7	0.22%	1,853
Total MBS 4+*	\$505.5	0.03%	3,004	\$240.3	0.08%	1,473	\$341.0	0.18%	2,345	\$422.0	0.31%	3,138	\$417.8	0.47%	3,225	\$184.3	0.58%	1,742	\$104.6	0.72%	1,389	-	-	\$2,215.6	0.09%	16,316

*Some UPB totals may not foot due to rounding.