

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 May 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)																											
2011	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
2009	-	-	-	\$0.1	0.55%	1	\$0.4	0.70%	1	\$0.8	0.94%	3	\$1.7	1.47%	6	\$0.5	0.64%	3	-	-	-	\$3.5	0.93%	14			
2008	-	-	-	\$0.2	2.57%	1	\$0.1	0.08%	1	\$1.2	0.69%	7	\$1.6	1.13%	7	\$0.3	0.72%	2	\$0.4	4.45%	2	\$3.7	0.82%	20			
2007	-	-	-	-	-	-	-	-	-	\$1.9	0.60%	10	\$5.3	0.87%	25	\$1.2	0.59%	8	\$0.6	2.17%	4	\$9.0	0.75%	47			
2006	-	-	-	-	-	-	-	-	-	\$0.4	1.18%	2	\$0.8	1.20%	4	\$0.2	0.61%	1	-	-	-	\$1.3	1.04%	7			
30 Year (CL-prefix)																											
2013	\$3.0	0.00%	17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.00%	17	
2012	\$51.5	0.01%	282	\$6.2	0.07%	36	\$1.8	0.14%	15	\$0.5	0.22%	3	\$0.3	0.27%	2	\$0.5	0.35%	4	\$0.2	0.33%	3	\$61.1	0.01%	345			
2011	\$25.7	0.02%	124	\$47.6	0.07%	232	\$34.1	0.16%	182	\$2.3	0.16%	20	\$1.2	0.32%	11	\$0.6	0.35%	7	\$0.4	0.30%	6	\$111.9	0.05%	582			
2010	\$23.5	0.03%	111	\$51.0	0.07%	246	\$65.9	0.17%	317	\$9.4	0.26%	52	\$1.1	0.43%	9	\$0.6	0.76%	7	\$0.3	0.84%	4	\$151.8	0.08%	746			
2009	\$22.8	0.05%	101	\$83.6	0.08%	394	\$62.5	0.17%	356	\$24.8	0.20%	185	\$20.9	0.33%	189	\$11.2	0.42%	117	\$6.9	0.59%	79	\$232.7	0.11%	1,421			
2008	\$0.2	0.31%	1	\$4.5	0.19%	20	\$47.5	0.31%	228	\$98.0	0.38%	517	\$74.6	0.47%	462	\$31.7	0.69%	235	\$14.1	0.80%	129	\$270.5	0.41%	1,592			
2007	\$0.3	0.30%	1	\$1.5	0.49%	7	\$17.4	0.44%	90	\$101.0	0.46%	515	\$149.1	0.52%	930	\$57.0	0.68%	405	\$25.1	0.81%	210	\$351.6	0.53%	2,158			
2006	-	-	-	\$0.1	0.08%	1	\$11.0	0.36%	63	\$47.3	0.45%	262	\$95.3	0.48%	610	\$51.1	0.60%	399	\$12.2	0.82%	126	\$217.0	0.50%	1,461			
2005	\$0.2	0.24%	2	\$4.6	0.23%	24	\$68.4	0.29%	401	\$92.1	0.40%	631	\$36.3	0.58%	326	\$7.6	0.87%	78	\$2.1	0.59%	28	\$211.2	0.38%	1,490			
2004 and Earlier	\$0.2	0.10%	1	\$8.0	0.11%	59	\$73.3	0.18%	554	\$116.4	0.22%	982	\$64.2	0.27%	622	\$27.4	0.25%	356	\$26.9	0.33%	495	\$316.4	0.22%	3,069			
20 Year (CT-prefix)																											
2012	\$1.9	0.00%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.00%	12	
2011	\$2.7	0.02%	16	\$2.3	0.06%	11	\$0.3	0.07%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.3	0.02%	28	
2010	\$1.8	0.02%	10	\$1.2	0.02%	8	\$0.8	0.10%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.8	0.02%	22	
2009	\$0.3	0.01%	2	\$3.6	0.08%	30	\$1.1	0.13%	9	-	-	-	\$0.2	0.55%	1	-	-	-	-	-	-	-	-	\$5.3	0.07%	42	
2008	-	-	-	\$0.4	0.70%	3	\$1.8	0.25%	11	\$2.3	0.34%	17	\$1.0	0.36%	8	-	-	-	-	-	-	-	-	-	\$5.5	0.31%	39
2007	-	-	-	-	-	-	\$0.3	0.27%	2	\$2.4	0.39%	15	\$1.8	0.24%	18	\$0.5	0.39%	5	\$0.0	0.14%	1	\$5.0	0.31%	41			
2006	-	-	-	-	-	-	\$0.6	0.58%	4	\$1.0	0.27%	10	\$1.2	0.22%	14	\$0.1	0.08%	3	\$0.0	0.45%	1	\$3.0	0.25%	32			
2005	-	-	-	-	-	-	\$1.2	0.11%	13	\$1.7	0.25%	20	\$1.1	0.83%	8	-	-	-	-	-	-	-	-	-	\$4.0	0.19%	41
2004 and Earlier	-	-	-	\$0.9	0.11%	9	\$3.0	0.09%	33	\$2.9	0.12%	38	\$1.3	0.18%	19	\$1.0	0.29%	19	\$0.3	0.23%	12	\$9.4	0.12%	130			
15 & 10 Year (CI & CN-prefixes)																											
2013	\$1.3	0.00%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.00%	9	
2012	\$6.7	0.00%	48	\$0.0	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.7	0.00%	49	
2011	\$9.4	0.01%	79	\$0.9	0.04%	13	\$0.1	0.07%	2	\$0.1	0.18%	1	-	-	-	-	-	-	-	-	-	-	-	\$10.5	0.01%	95	
2010	\$8.5	0.02%	67	\$2.1	0.04%	20	\$0.2	0.06%	3	-	-	-	\$0.0	0.13%	1	-	-	-	-	-	-	-	-	\$10.7	0.02%	91	
2009	\$4.6	0.02%	37	\$4.5	0.04%	46	\$1.3	0.05%	22	\$0.7	0.09%	12	\$0.6	0.14%	9	\$0.1	0.17%	3	\$0.1	0.19%	1	\$11.8	0.04%	130			
2008	\$0.3	0.08%	1	\$4.5	0.14%	31	\$3.4	0.10%	33	\$3.0	0.17%	42	\$2.1	0.29%	30	\$0.3	0.17%	9	\$0.1	0.82%	3	\$13.7	0.14%	149			
2007	\$0.2	0.85%	1	\$0.3	0.13%	2	\$1.8	0.18%	13	\$2.1	0.12%	23	\$2.3	0.17%	34	\$0.6	0.30%	13	\$0.1	0.20%	2	\$7.3	0.16%	88			
2006	\$0.1	0.20%	1	\$0.2	0.08%	4	\$0.7	0.10%	8	\$1.6	0.11%	22	\$2.2	0.19%	30	\$0.1	0.18%	4	\$0.0	0.34%	2	\$4.9	0.13%	71			
2005	\$0.5	0.11%	7	\$1.3	0.08%	18	\$3.0	0.11%	47	\$1.1	0.10%	23	\$0.9	0.62%	16	\$0.2	2.10%	2	\$0.0	1.14%	1	\$6.9	0.11%	114			
2004 and Earlier	\$1.8	0.04%	30	\$6.7	0.04%	126	\$8.3	0.06%	158	\$3.6	0.08%	94	\$1.8	0.10%	48	\$0.4	0.07%	18	\$0.2	0.14%	26	\$22.7	0.06%	500			
High Balance (CK-prefix)																											
2012	\$1.2	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.01%	2	
2011	\$1.2	0.01%	2	\$0.5	0.02%	1	\$0.5	0.14%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.02%	4	
2010	-	-	-	\$1.7	0.04%	3	\$0.4	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.02%	4	
2009	-	-	-	\$0.5	0.03%	1	\$1.1	0.07%	2	\$2.1	0.58%	4	-	-	-	-	-	-	-	-	-	-	-	\$3.7	0.09%	7	
Interest Only (all "N"- prefixes)																											
2010	-	-	-	-	-	-	\$0.3	1.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.78%	1	
2009	-	-	-	-	-	-	-	-	-	\$0.3	4.01%	1	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.64%	1	
2008	-	-	-	-	-	-	\$0.1	0.14%	1	\$5.5	0.89%	17	\$2.5	0.40%	10	\$1.9	1.20%	7	-	-	-	-	-	\$10.1	0.65%	35	
2007	-	-	-	-	-	-	\$0.8	0.49%	4	\$14.7	0.79%	61	\$36.7	0.97%	154	\$8.7	0.84%	41	\$3.0	1.27%	14	\$64.0	0.90%	274			
2006	-	-	-	-	-	-	\$0.4	0.49%	1	\$6.4	0.76%	28	\$20.3	0.93%	84	\$7.8	1.04%	35	\$2.0	1.71%	12	\$36.9	0.93%	160			
2005	-	-	-	-	-	-	\$0.6	0.57%	3	\$1.0	0.36%	5	\$1.4	1.24%	7	\$0.3	2.23%	2	-	-	-	-	-	\$3.3	0.65%	17	
Prepayment Premiums (all "K"- prefixes)																											
2008	-	-	-	-	-	-	\$0.4	2.11%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.75%	1	
2007	-	-	-	-	-	-	-	-	-	\$0.3	0.78%	1	\$1.0	0.90%	5	\$0.7	1.26%	4	-	-	-	-	-	\$1.9	0.86%	10	
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.33%	1	-	-	-	-	-	-	-	-	\$0.1	0.09%	1	
2004 and Earlier	\$0.1	1.10%	1	\$0.0	0.04%	1	\$0.1	0.08%	1	\$0.7	0.17%	7	\$1.3	0.35%	12	\$0.1	0.03%	2	\$1.0	0.52%	22	\$3.4	0.22%	46			
Total of Above Categories*	\$169.7	0.01%	965	\$239.0	0.07%	1,349	\$414.9	0.19%	2,587	\$549.6	0.32%	3,630	\$532.2	0.45%	3,713	\$212.7	0.52%	1,789	\$96.1	0.55%	1,183	\$2,214.2	0.10%	15,216			

*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 May 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	\$2.2	0.01%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.01%	7
2011	\$5.8	0.03%	26	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.8	0.03%	26
2010	\$7.1	0.06%	29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.1	0.06%	29
2009	\$4.2	0.09%	20	\$0.4	0.42%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.5	0.10%	21
2008	\$6.2	0.21%	30	\$1.7	0.33%	7	\$1.4	0.31%	6	\$0.6	0.98%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$9.9	0.25%	46
2007	\$6.0	0.28%	35	\$5.2	0.68%	20	\$0.1	0.22%	1	\$0.9	0.35%	5	\$0.9	1.34%	3	-	-	-	-	-	-	-	-	-	\$13.2	0.40%	64
2006	\$14.8	0.41%	79	-	-	-	\$0.2	0.65%	1	\$0.3	0.23%	2	\$0.7	0.82%	4	-	-	-	-	-	-	-	-	-	\$16.0	0.41%	86
2005	\$18.1	0.25%	122	\$0.2	0.28%	1	\$0.7	0.70%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$19.0	0.25%	126
2004 and Earlier	\$34.3	0.18%	391	\$0.6	0.25%	17	\$0.3	0.26%	5	\$0.1	0.53%	2	\$0.0	0.07%	1	-	-	-	\$0.0	1.96%	1	-	-	-	\$35.3	0.19%	417
ARMs: Interest Only																											
2011	\$0.7	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.03%	1
2010	\$1.4	0.04%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.04%	4
2009	\$2.5	0.11%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.10%	9
2008	\$10.1	0.41%	35	\$3.8	0.36%	15	\$3.8	0.43%	14	\$1.4	0.72%	5	\$0.4	9.70%	1	-	-	-	-	-	-	-	-	-	\$19.4	0.42%	70
2007	\$14.7	0.29%	58	\$0.2	0.61%	1	\$1.3	0.56%	6	\$5.8	0.59%	27	\$2.4	1.13%	8	-	-	-	-	-	-	-	-	-	\$24.4	0.37%	100
2006	\$20.0	0.34%	84	\$0.3	1.07%	1	\$0.9	0.95%	4	\$1.0	0.22%	5	\$2.7	0.79%	11	-	-	-	-	-	-	-	-	-	\$24.8	0.37%	105
2005	\$27.9	0.35%	142	\$0.1	0.10%	1	\$3.1	0.65%	15	\$0.3	1.30%	2	\$0.2	12.43%	1	-	-	-	-	-	-	-	-	-	\$31.5	0.37%	161
2004 and Earlier	\$8.2	0.18%	50	\$0.4	0.41%	2	\$0.3	0.37%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.9	0.19%	54
Conventional ARMs Total*		\$184.2	0.14%	1,122	\$12.9	0.41%	66	\$12.0	0.47%	57	\$10.5	0.49%	51	\$7.3	0.98%	29	-	-	-	\$0.0	1.13%	1	\$226.9	0.16%	1,326		
Other																											
2013	\$2.9	0.01%	16	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.9	0.01%	16
2012	\$50.8	0.10%	249	\$5.9	0.24%	29	\$0.3	0.71%	1	\$0.1	1.62%	1	\$0.1	1.92%	1	\$0.1	1.28%	2	-	-	-	-	-	-	\$57.2	0.10%	283
2011	\$4.6	0.14%	26	\$10.6	0.31%	54	\$9.9	0.44%	55	\$1.2	1.00%	11	\$0.8	1.81%	10	\$0.6	1.71%	9	\$0.2	1.14%	3	\$28.0	0.31%	168			
2010	\$2.0	0.15%	11	\$6.5	0.59%	37	\$14.2	0.94%	72	\$3.5	1.06%	23	\$0.6	0.36%	10	\$0.5	0.44%	9	\$0.4	0.33%	12	\$27.7	0.59%	174			
2009	\$0.3	0.39%	4	\$3.5	2.27%	22	\$10.8	3.27%	76	\$11.3	5.46%	80	\$9.7	8.08%	65	\$12.9	13.13%	79	\$7.2	14.14%	49	\$55.8	5.32%	375			
2008	-	-	-	\$0.1	0.09%	1	\$0.8	0.34%	7	\$3.2	1.49%	28	\$1.0	1.00%	11	\$0.5	3.87%	5	\$0.3	12.33%	3	\$6.0	0.89%	55			
2007	-	-	-	-	-	-	\$1.1	0.24%	11	\$2.6	0.55%	23	\$3.5	2.62%	34	\$0.8	2.75%	12	\$0.5	5.21%	8	\$8.5	0.71%	88			
2006	\$0.2	0.48%	3	\$0.7	0.50%	7	\$0.5	0.19%	4	\$1.5	0.75%	13	\$0.3	0.90%	3	\$0.1	2.30%	1	\$0.1	3.34%	1	\$3.3	0.49%	32			
2005	\$0.2	0.42%	2	\$0.1	0.06%	2	-	-	-	\$0.6	2.09%	4	\$0.4	1.63%	4	\$0.2	3.48%	2	\$0.1	2.50%	6	\$1.6	0.43%	20			
2004 and Earlier	-	-	-	\$0.2	0.14%	2	\$1.1	0.17%	12	\$0.9	0.28%	13	\$1.7	0.88%	29	\$5.9	3.04%	97	\$15.5	4.32%	331	\$25.4	1.32%	484			
Other Total*		\$61.1	0.07%	311	\$27.6	0.35%	154	\$38.7	0.67%	238	\$24.9	1.31%	196	\$18.0	2.22%	167	\$21.5	4.38%	216	\$24.4	4.19%	413	\$216.3	0.21%	1,695		
Total MBS 4+*		\$415.1	0.03%	2,398	\$279.5	0.08%	1,569	\$465.6	0.20%	2,882	\$585.0	0.33%	3,877	\$557.5	0.47%	3,909	\$234.2	0.56%	2,005	\$120.5	0.67%	1,597	\$2,657.4	0.10%	18,237		

*Some UPB totals may not foot due to rounding.