

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 August 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	UPB	UPB %	Loan Count
Conventional Fixed Rate																											
40 Year (CZ-prefix)																											
2009	-	-	-	-	-	-	-	-	-	\$0.5	0.68%	3	\$0.3	0.30%	1	\$1.0	1.43%	6	-	-	-	\$1.8	0.56%	10			
2008	-	-	-	-	-	-	\$0.5	0.76%	3	\$1.0	0.66%	6	\$1.2	1.03%	4	\$0.1	0.28%	1	\$0.8	10.50%	4	\$3.7	0.94%	18			
2007	-	-	-	-	-	-	-	-	-	\$2.6	0.96%	14	\$4.1	0.81%	27	\$1.6	0.94%	11	\$0.8	3.17%	5	\$9.1	0.90%	57			
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.43%	3	\$0.2	0.96%	1	-	-	-	\$0.5	0.44%	4			
30 Year (CL-prefix)																											
2013	\$10.0	0.00%	58	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.0	0.00%	58			
2012	\$66.6	0.02%	359	\$8.5	0.10%	51	\$3.3	0.28%	21	\$0.5	0.24%	3	\$1.1	1.05%	5	\$0.6	0.48%	3	\$0.7	1.58%	5	\$81.3	0.02%	447			
2011	\$25.5	0.02%	133	\$45.4	0.07%	228	\$28.4	0.14%	157	\$2.7	0.20%	16	\$2.3	0.66%	17	\$0.8	0.52%	7	\$0.4	0.31%	5	\$105.5	0.06%	563			
2010	\$23.0	0.03%	105	\$47.9	0.07%	229	\$66.1	0.19%	332	\$11.0	0.32%	63	\$0.4	0.17%	6	\$0.8	1.13%	9	\$0.1	0.28%	1	\$149.4	0.09%	745			
2009	\$21.8	0.05%	101	\$66.7	0.07%	342	\$50.4	0.15%	299	\$24.3	0.22%	196	\$20.4	0.37%	181	\$8.2	0.35%	100	\$6.5	0.62%	72	\$198.4	0.11%	1,291			
2008	\$0.2	0.45%	1	\$3.7	0.19%	19	\$33.3	0.27%	159	\$79.2	0.37%	446	\$73.2	0.55%	460	\$24.6	0.62%	198	\$13.8	0.89%	121	\$228.1	0.41%	1,404			
2007	\$0.3	0.28%	2	\$0.7	0.23%	4	\$9.2	0.27%	50	\$76.8	0.42%	428	\$122.6	0.51%	786	\$55.3	0.76%	416	\$27.7	1.01%	249	\$292.6	0.52%	1,935			
2006	-	-	-	\$0.4	0.38%	3	\$8.6	0.33%	49	\$36.7	0.41%	206	\$87.3	0.52%	593	\$44.5	0.60%	357	\$14.5	1.09%	125	\$192.0	0.52%	1,333			
2005	\$0.1	0.14%	1	\$4.0	0.22%	28	\$51.8	0.26%	318	\$83.9	0.41%	588	\$32.6	0.58%	288	\$8.7	1.09%	84	\$2.1	0.65%	32	\$183.2	0.38%	1,339			
2004 and Earlier	\$0.1	0.10%	2	\$6.8	0.11%	54	\$67.9	0.19%	498	\$99.2	0.21%	840	\$54.5	0.26%	573	\$24.7	0.25%	328	\$24.0	0.31%	448	\$277.3	0.22%	2,743			
20 Year (CT-prefix)																											
2013	\$0.9	0.00%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.00%	7			
2012	\$3.6	0.01%	26	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.6	0.01%	26			
2011	\$3.3	0.02%	18	\$1.6	0.04%	13	\$0.5	0.13%	5	-	-	-	-	-	-	-	-	-	-	-	-	\$5.3	0.03%	36			
2010	\$2.3	0.03%	12	\$3.2	0.07%	20	\$1.0	0.13%	7	-	-	-	-	-	-	-	-	-	-	-	-	\$6.4	0.05%	39			
2009	\$0.7	0.04%	5	\$1.2	0.03%	11	\$1.1	0.14%	7	\$0.3	0.16%	3	-	-	-	-	-	-	-	-	-	\$3.3	0.05%	26			
2008	-	-	-	\$0.1	0.16%	1	\$1.0	0.16%	6	\$1.5	0.26%	12	\$0.8	0.33%	8	-	-	-	\$0.1	0.38%	1	\$3.4	0.22%	28			
2007	-	-	-	-	-	-	-	-	-	\$0.8	0.15%	7	\$1.8	0.28%	21	\$0.6	0.53%	8	\$0.2	0.82%	2	\$3.4	0.24%	38			
2006	-	-	-	-	-	-	\$0.2	0.23%	3	\$1.2	0.36%	14	\$1.3	0.27%	15	\$0.2	0.14%	3	\$0.1	0.61%	1	\$3.0	0.28%	36			
2005	-	-	-	\$0.1	0.10%	1	\$0.8	0.08%	11	\$0.7	0.11%	11	\$0.1	0.05%	1	-	-	-	-	-	-	\$1.7	0.09%	24			
2004 and Earlier	-	-	-	\$1.0	0.13%	8	\$2.9	0.10%	36	\$2.6	0.12%	39	\$0.6	0.09%	9	\$0.4	0.13%	9	\$0.4	0.30%	14	\$7.9	0.11%	115			
15 & 10 Year (CI & CN-prefixes)																											
2013	\$0.9	0.00%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.00%	7			
2012	\$6.2	0.00%	56	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.2	0.00%	56			
2011	\$8.8	0.01%	76	\$0.7	0.04%	8	\$0.2	0.16%	3	\$0.1	0.32%	3	-	-	-	-	-	-	-	-	-	\$9.9	0.01%	90			
2010	\$7.1	0.01%	54	\$3.7	0.08%	28	\$0.3	0.12%	5	-	-	-	-	-	-	-	-	-	-	-	-	\$11.1	0.02%	87			
2009	\$3.8	0.02%	35	\$3.3	0.04%	43	\$1.7	0.07%	30	\$0.7	0.10%	15	\$0.8	0.23%	14	\$0.3	0.37%	6	\$0.0	0.07%	2	\$10.7	0.04%	145			
2008	\$0.3	0.09%	3	\$2.3	0.08%	18	\$3.6	0.12%	46	\$2.3	0.15%	38	\$1.2	0.18%	22	\$1.0	0.60%	19	\$0.1	0.57%	1	\$10.8	0.13%	147			
2007	\$0.0	0.23%	1	\$0.2	0.11%	3	\$1.4	0.15%	13	\$2.1	0.14%	21	\$1.9	0.16%	33	\$0.9	0.48%	17	\$0.1	0.26%	2	\$6.6	0.16%	90			
2006	-	-	-	\$0.2	0.11%	2	\$1.0	0.16%	14	\$1.0	0.08%	17	\$1.8	0.17%	30	\$0.2	0.31%	6	-	-	-	\$4.2	0.13%	69			
2005	\$0.3	0.09%	5	\$1.5	0.10%	20	\$3.0	0.12%	50	\$1.4	0.14%	31	\$0.5	0.41%	8	\$0.1	1.24%	3	\$0.0	1.32%	1	\$6.9	0.12%	118			
2004 and Earlier	\$0.6	0.02%	18	\$5.7	0.04%	110	\$7.1	0.06%	149	\$3.3	0.08%	78	\$1.5	0.10%	64	\$0.4	0.09%	18	\$0.2	0.14%	22	\$18.8	0.05%	459			
High Balance (CK-prefix)																											
2012	\$1.1	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	2			
2011	\$1.2	0.02%	2	-	-	-	\$0.4	0.13%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.01%	3			
2010	-	-	-	\$1.1	0.03%	2	\$3.0	0.21%	6	-	-	-	-	-	-	-	-	-	-	-	-	\$4.1	0.05%	8			
2009	-	-	-	\$1.0	0.07%	2	\$1.6	0.13%	3	\$0.9	0.30%	2	\$0.5	0.47%	1	-	-	-	-	-	-	\$4.0	0.12%	8			
Interest Only (all "N"- prefixes)																											
2009	-	-	-	-	-	-	-	-	-	\$0.2	2.58%	1	-	-	-	-	-	-	-	-	-	\$0.2	0.41%	1			
2008	-	-	-	-	-	-	\$0.5	0.61%	3	\$2.8	0.53%	11	\$3.7	0.70%	14	\$0.9	0.66%	3	-	-	-	\$7.9	0.61%	31			
2007	-	-	-	-	-	-	\$0.8	0.58%	3	\$12.3	0.77%	48	\$32.3	1.03%	135	\$7.7	0.88%	39	\$1.2	0.62%	5	\$54.3	0.91%	230			
2006	-	-	-	-	-	-	-	-	-	\$4.2	0.59%	17	\$14.9	0.81%	64	\$4.5	0.72%	23	\$1.1	1.14%	9	\$24.8	0.74%	113			
2005	-	-	-	-	-	-	\$0.2	0.25%	1	\$0.5	0.24%	3	\$0.3	0.29%	2	-	-	-	-	-	-	\$1.1	0.24%	6			
2004 and Earlier	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	1.06%	1	-	-	-	-	-	-	\$0.2	0.32%	1			
Prepayment Premiums (all "K"- prefixes)																											
2007	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.84%	4	\$0.5	1.05%	2	-	-	-	\$1.3	0.67%	6			
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	1.44%	1	\$0.1	0.50%	2	\$0.2	1.86%	1	\$0.6	0.78%	4			
2004 and Earlier	\$0.1	1.14%	1	\$0.1	0.10%	1	\$0.3	0.19%	4	\$0.3	0.09%	5	\$0.7	0.22%	8	\$1.3	0.72%	8	\$0.7	0.24%	24	\$3.5	0.25%	51			
Total of Above Categories*	\$189.0	0.01%	1,090	\$211.1	0.07%	1,249	\$352.1	0.18%	2,292	\$457.7	0.30%	3,185	\$466.6	0.46%	3,399	\$189.7	0.52%	1,687	\$96.4	0.61%	1,152	\$1,962.6	0.08%	14,054			

*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 August 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	\$0.4	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	1	
2012	\$2.0	0.01%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.01%	6	
2011	\$6.4	0.04%	24	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.4	0.04%	24	
2010	\$5.8	0.06%	25	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.8	0.06%	25	
2009	\$5.0	0.13%	22	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.12%	22	
2008	\$6.0	0.20%	30	\$0.7	0.23%	4	\$1.1	0.37%	4	\$0.6	1.32%	2	\$0.6	11.71%	2	-	-	-	-	-	-	-	-	-	-	\$8.9	0.24%	42
2007	\$6.7	0.32%	37	\$4.1	0.66%	15	\$0.1	0.27%	1	\$0.5	0.23%	4	\$0.5	0.95%	4	\$0.1	1.37%	1	-	-	-	-	-	-	-	\$12.1	0.39%	62
2006	\$10.8	0.31%	59	-	-	-	-	-	-	\$0.2	0.31%	2	\$0.6	1.21%	4	-	-	-	-	-	-	-	-	-	-	\$11.6	0.32%	65
2005	\$15.4	0.22%	105	\$0.0	0.07%	1	\$0.1	0.13%	1	\$0.1	0.65%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$15.7	0.22%	108	
2004 and Earlier	\$34.4	0.20%	387	\$0.2	0.09%	9	-	-	-	-	-	-	\$0.0	0.07%	1	-	-	-	-	-	-	-	-	-	-	\$34.6	0.19%	397
ARMs: Interest Only																												
2012	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1	
2011	\$0.4	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.02%	1	
2010	\$1.7	0.06%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.06%	5	
2009	\$1.4	0.07%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.07%	5	
2008	\$4.7	0.17%	19	\$1.4	0.23%	7	\$1.9	0.33%	7	\$0.4	0.26%	2	-	-	-	\$0.2	100.00%	1	-	-	-	-	-	-	\$8.6	0.21%	36	
2007	\$16.0	0.33%	66	-	-	-	\$0.9	0.40%	4	\$5.9	0.72%	24	\$1.4	0.76%	4	-	-	-	-	-	-	-	-	-	-	\$24.1	0.39%	98
2006	\$18.5	0.33%	81	\$0.4	1.65%	1	-	-	-	\$4.2	1.18%	17	\$1.6	0.76%	7	\$0.2	2.63%	1	-	-	-	-	-	-	-	\$24.8	0.39%	107
2005	\$20.2	0.27%	97	\$0.2	0.24%	1	\$1.9	0.46%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$22.4	0.28%	109	
2004 and Earlier	\$8.5	0.20%	44	-	-	-	\$0.4	0.62%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.9	0.20%	46	
Conventional ARMs Total*																												
	\$164.4	0.13%	1,015	\$7.0	0.32%	38	\$6.5	0.33%	30	\$11.8	0.70%	52	\$4.7	0.88%	22	\$0.5	1.63%	3	-	-	-	-	-	-	-	\$194.8	0.14%	1,160
Other																												
2013	\$15.7	0.04%	84	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$15.7	0.04%	84	
2012	\$63.2	0.12%	313	\$5.0	0.20%	30	\$0.3	0.55%	1	\$0.1	1.62%	1	\$0.1	2.03%	1	\$0.1	2.18%	3	-	-	-	-	-	-	-	\$68.7	0.13%	349
2011	\$4.9	0.17%	29	\$10.2	0.31%	60	\$8.8	0.41%	48	\$1.2	1.03%	10	\$1.4	3.41%	14	\$1.0	3.12%	13	\$0.2	0.81%	2	\$27.6	0.32%	176	\$27.1	0.62%	176	
2010	\$2.0	0.17%	10	\$7.8	0.74%	48	\$11.2	0.78%	63	\$4.4	1.39%	28	\$0.3	0.21%	7	\$0.6	0.61%	10	\$0.7	0.61%	19	\$27.1	0.62%	185	\$27.1	0.62%	185	
2009	\$0.3	0.31%	3	\$2.9	2.10%	21	\$9.2	3.03%	73	\$10.7	5.66%	80	\$9.7	8.90%	64	\$12.7	13.89%	74	\$7.3	15.03%	52	\$52.9	5.49%	367	\$52.9	5.49%	367	
2008	-	-	-	\$0.2	0.19%	1	\$1.7	0.85%	13	\$2.0	1.06%	22	\$1.5	1.75%	13	\$0.4	3.72%	4	\$0.4	16.75%	5	\$6.2	1.08%	58	\$6.2	1.08%	58	
2007	\$0.0	0.10%	1	\$0.2	0.29%	2	\$1.2	0.32%	12	\$2.0	0.51%	21	\$2.0	1.70%	25	\$0.5	1.96%	8	\$0.6	6.16%	10	\$6.6	0.63%	79	\$6.6	0.63%	79	
2006	\$0.2	0.36%	2	\$0.3	0.27%	4	\$1.7	0.76%	12	\$1.8	1.11%	16	\$0.4	1.50%	3	\$0.1	2.45%	1	\$0.1	4.30%	1	\$4.6	0.77%	39	\$4.6	0.77%	39	
2005	\$0.2	0.30%	2	\$0.4	0.31%	4	\$0.1	0.16%	1	\$0.7	2.62%	6	\$0.5	2.51%	4	\$0.2	3.59%	1	\$0.1	2.60%	5	\$2.2	0.66%	23	\$2.2	0.66%	23	
2004 and Earlier	-	-	-	\$0.3	0.20%	5	\$0.9	0.15%	9	\$1.1	0.37%	16	\$1.1	0.59%	20	\$4.9	2.65%	86	\$13.5	3.98%	305	\$21.6	1.24%	441	\$21.6	1.24%	441	
Other Total*																												
	\$86.5	0.09%	444	\$27.3	0.34%	175	\$35.1	0.65%	232	\$24.0	1.41%	200	\$17.0	2.31%	151	\$20.5	4.45%	200	\$22.9	4.16%	399	\$233.1	0.21%	1,801	\$233.1	0.21%	1,801	
Total MBS 4+*																												
	\$439.9	0.03%	2,549	\$245.4	0.08%	1,462	\$393.7	0.19%	2,554	\$493.4	0.32%	3,437	\$488.2	0.47%	3,572	\$210.7	0.57%	1,890	\$119.3	0.73%	1,551	\$2,390.6	0.09%	17,015	\$2,390.6	0.09%	17,015	