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, 2012

		MBS Pass-Through Rates																						
UPB in millions	Less than 4.5%			4.5% to less than 5.0%			5.0% to less than 5.5%				5% to less nan 6.0%	3	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 Fixed Rate																								
40 Year (CZ-prefix) 2009	-		_	\$0.1	0.48%	1				\$0.8	0.78%	4	\$1.5	1.06%	7	\$1.4	1.30%	Ω	_	_		\$3.8	0.81%	20
2009		-	-	\$0.1		1	\$0.7	0.67%	- 2			10	\$1.5		8	\$0.3	0.59%	2	\$0.2	1.65%	2	\$5.1	0.85%	25
2007	-		-	-	-	-	\$1.0	1.73%	5	\$5.5	1.28%	24	\$9.6	1.19%	44	\$2.8	1.05%	14	\$0.4	1.12%	4	\$19.3	1.21%	25 91
2006	-	-	-	-	-	-	-	-	-	\$0.3	0.80%	1	\$0.8	0.84%	4	\$0.1	0.21%	1	-	-	-	\$1.2	0.68%	6
30 Year (CL-prefix) 2012	\$28.7	0.01%	153	\$6.5	0.07%	35	\$1.1	0.07%	8	\$0.6	0.19%	3	\$0.2	0.10%	1	\$0.1	0.05%	1	\$0.0	0.04%	1	\$37.2	0.01%	202
2012	\$31.8		143	\$58.8		282	\$40.2	0.07 %	200		0.17%	22	\$1.8			\$0.6	0.30%	6	\$1.0	0.65%	11	\$137.1	0.06%	682
2010	\$22.2		112	\$66.0		309	\$90.9	0.21%	415			64	\$1.0	0.33%		\$1.1	1.20%	11	\$0.3	0.75%	3	\$192.8	0.09%	922
2009	\$25.8		122	\$110.0		525	\$83.0	0.19%	471	\$37.8		289 769	\$29.0			\$14.8	0.48%	161	\$7.6	0.56%	89	\$308.0	0.12%	1,903
2008	\$0.5 \$0.5		2	\$6.1 \$1.5		24 6	\$71.7 \$24.4	0.35%	336 123		0.43%	807	\$126.9 \$238.0	0.63%	774 1,444	\$44.2 \$90.0	0.78%	335 651	\$23.6 \$40.6	1.12%	177 344	\$419.8 \$549.1	0.49%	2,417 3,377
2006	- 40.0	-	-	\$1.1		6	\$17.2	0.41%	93		0.52%	355	\$157.7		973	\$80.5	0.77%	604	\$15.3	0.86%	147	\$342.0	0.62%	2,178
2005	\$0.3		2	\$9.6		53	\$106.5	0.36%	594	\$126.2	0.44%	870	\$49.8	0.67%	445	\$11.1	1.12%	118	\$4.4	1.08%	57	\$307.9	0.44%	2,139
2004 and Earlier	-	-	-	\$10.9	0.12%	75	\$90.4	0.18%	667	\$154.8	0.24%	1,293	\$80.8	0.29%	798	\$36.0	0.29%	446	\$31.5	0.35%	559	\$404.4	0.23%	3,838
20 Year (CT-prefix) 2012	\$1.6	0.00%	11		_						_			_			_		_	_	_	\$1.6	0.00%	11
2012	\$1.9		12	\$1.8	0.04%	11	\$0.1	0.03%	1	-	-	-		-	-	-	-	-	-	-	-	\$3.8	0.02%	
2010	\$1.8	0.02%	9	\$2.3	0.04%	15	\$1.0	0.11%	8		-	-	-	-	-	-	-	-	-	-	-	\$5.1	0.03%	32
2009	\$0.7	0.03%	4	\$2.8		25	\$0.4	0.04%	3			2	\$0.3	0.58%	2	-	-	-	-	-	-	\$4.5	0.05%	24 32 36 42 60 52 63
2008	-	-	-	\$0.1 \$0.1		1	\$1.8 \$0.2	0.19%	13 1			14 24	\$0.9 \$3.0		30	\$0.3 \$0.2	0.55%	3	\$0.2	1.02%	3	\$5.1 \$6.7	0.22%	42
2007	\$0.1	4.58%	- 1	φυ. i	1.03%	- '	\$0.2	0.14%	5			12	\$2.4		26	\$0.2	0.10%	6	\$0.1	1.13%	- 2	\$5.4	0.37%	52
2005	-	-	-	\$0.4	0.23%	3	\$2.3	0.17%	22	\$2.9	0.34%	31	\$0.6	0.41%	7	-	-	-	-	-	-	\$6.1	0.24%	63
2004 and Earlier	-	-	-	\$1.4	0.13%	13	\$3.9	0.10%	53	\$3.6	0.12%	40	\$1.6	0.18%	27	\$0.6	0.13%	16	\$0.6	0.37%	22	\$11.5	0.13%	171
15 & 10 Year (CI & CN-prefixes) 2012	\$3.2	0.00%	28	\$0.0	0.04%	1	\$0.0	0.18%	- 1										-	_		\$3.3	0.00%	30
2012	\$8.9		63	\$1.5		12		0.16%	3	\$0.3	0.54%	- 5		-	-	\$0.0	0.22%	1	-	-	-	\$11.0	0.00%	84
2010	\$7.8		62	\$2.7	0.04%	20	\$0.6	0.18%	7	\$0.2		1	-	-	-	-	-	-	-	-	-	\$11.2	0.02%	90
2009	\$3.9		36	\$6.2		71	\$2.6	0.08%	37			23	\$1.0		19	\$0.1	0.11%	4	•	-	-	\$15.0	0.04%	190
2008	\$0.2	0.05%	2	\$3.3		29 4	\$5.1 \$1.2	0.13%	53 10			44 37	\$3.3 \$3.7	0.40%	47 48	\$0.4 \$0.5	0.20%	11 9	\$0.1 \$0.2	0.76%	3	\$16.4	0.14%	189 111
2007 2006	\$0.1	0.18%	- 1	\$0.3 \$0.6		6	\$1.5	0.09%	16			26	\$2.2		31	\$0.5	0.21%	<u>9</u>	\$0.2	0.51%	3	\$9.1 \$6.9	0.16%	87
2005	\$0.3		3	\$2.3		28	\$4.2	0.13%	55			30	\$1.0		16	-	-	-	\$0.0	0.88%	1	\$9.4	0.13%	133
2004 and Earlier	\$2.7	0.05%	46	\$8.8	0.05%	146	\$10.7	0.07%	208	\$3.6	0.07%	93	\$1.8	0.08%	48	\$0.7	0.11%	37	\$0.5	0.23%	41	\$28.8	0.06%	619
High Balance (CK-prefix)	\$0.5	0.000/																				\$0.5	0.00%	
2012	\$0.5 \$0.5		1	\$1.5	0.04%	- 3	\$0.5	0.10%	- 1	-	-	-		-	-	-	-	-	-	-	-	\$0.5 \$2.5	0.00%	5
2010	\$0.7		1	\$2.9	0.05%	6	\$3.2	0.14%	6	\$0.4	0.25%	1	-	-	-	-	-	-	-	-	-	\$7.2	0.05%	14
2009		-	-	\$1.3		3	\$1.9	0.10%	4	\$1.2	0.26%	2	\$0.6		1	-	-	-	-	-	-	\$5.0	0.09%	10
2008 Interest Only (all "N"- prefixes)	-	-	-	-	-	-	-	-	-	\$0.5	0.40%	1	\$1.2	0.78%	2	-	-	-	-	-	-	\$1.8	0.51%	3
2010		-	-	_	-	-	\$0.5	1.75%	2	-	-	-	_	-	-	-	_	_	-	-	-	\$0.5	1.30%	2
2008	-	-	-	-	-	-	\$1.1	0.85%	3		0.95%	30	\$10.7	1.24%	42	\$3.9	1.77%	13	\$0.4	1.30%	2	\$23.9	1.15%	90
2007	-		-	-	-	-	\$1.9	0.99%	9		1.14%	117	\$66.0	1.29%	266	\$19.2	1.36%	87	\$5.4	1.83%	25	\$121.3	1.27%	504
2006	-	-	-	-	-	-	\$1.0	1.04%	4		0.85%	40	\$34.6	1.18%	147	\$12.7	1.30%	65	\$2.7	1.84%	15	\$60.6	1.14%	271
2005 2004 and Earlier	-	-	-	-	-	-	\$1.1	0.81%	- 4	\$3.2 \$0.7		14	\$2.1 \$0.3		10	\$0.1	0.81%	1	-	-	-	\$6.5 \$1.0	0.96%	29 5
Prepayment Premiums		-	-	-	-	-		-	-	φ0.7	1.30%	3	φ0.3	1.03%		-	-	-	-	<u> </u>	-	φ1.0	0.94%	5
2008			-	-	-	-				\$0.5	2.10%	3	-	-	-	-		-	-	-	-	\$0.5	0.77%	3
2007	-	-	_	-	-	-	-	-	-	\$0.3	0.67%	1	\$1.6	1.23%	7	\$0.7	1.00%	4	\$0.0	0.17%	1	\$2.5	0.95%	13
										ψ0.0	0.0.70	<u> </u>	Ψ1.0	2570		Ψ5.1			· ·					
2005 2004 and Earlier		-	-	\$0.1	0.10%	- 1	\$0.1	0.07%	- 1	\$0.5	0.11%	- 6	- \$1.4	0.32%	- 16	- \$0.4	0.09%	- 2	\$0.1 \$1.4	1.38% 0.66%	1 28	\$0.1 \$3.9	0.16%	60
Total of Above Categories*	\$144.8		817	\$311.0		1,716	\$575.0	0.07 %	3,444	\$796.4		5,111	\$838.9			\$323.6	0.66%	2,633	\$136.6	0.68%	1,542	\$3,126.5	0.14%	20,835
			r							т		L L			r 1				r					

<sup>\*</sup>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 31, 2012 (continued)

	MBS Pass-Through Rates																							
UPB in millions	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	\$1.2		6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.01%	6
2011	\$7.2		31	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.2	0.03%	31
2010	\$8.7		34	-		-		-		-	-	-	-	-	-	-	-	-	-	-	-	\$8.7	0.06%	34
2009	\$5.4		22	\$0.2		1	\$0.3	2.26%	1	- 0.5	0.44%	-	-	-	-	-	-	-	-	-	-	\$5.8	0.11%	34 24 64 98 127
2008	\$3.4 \$9.7		19 56	\$7.7 \$7.4		33 25	\$2.2 \$0.6	0.30%	10	\$0.5 \$2.2		2	\$0.3	0.28%	- ,		-	-	-	-	-	\$13.8 \$20.1	0.29% 0.54%	64
2007 2006	\$9.7		113	\$7.4	0.85%	25	\$0.6	0.53% 0.22%	2			12 6	\$0.3 \$1.1	0.28%		-	-	-	-	-	-	\$20.1	0.54%	98
2006	\$27.2		175	\$0.8	0.72%	- 5	\$0.2	0.22%	3			1	<b>\$1.1</b>	0.96%	- 6	-:-	-	-		-	-	\$24.2	0.34%	184
2005 2004 and Earlier	\$46.0		507	\$0.5		9	\$0.3	0.37 %	5	φυ.∠	0.90%	- 1	\$0.1	0.21%			-	-		-	-	\$46.7	0.23%	523
ARMs: Interest Only	ψ <del>4</del> 0.0	0.2376	307	Ψ0.5	0.17 /6	3	Ψ0.1	0.1176	J	-	-	-	ψ0.1	0.2176			_	_		-	-	ψ40.7	0.2376	323
2010	\$0.7	0.02%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		-	\$0.7	0.02%	2
2009	\$2.3		8	-			-	-	-	-	-	-	-	-	-	-		-	-	-	-	\$2.3	0.08%	8
2008	\$5.1	0.53%	20	\$16.7	0.69%	55	\$11.0	0.61%	36	\$2.1	0.60%	7		-	-	-	-	-	-	-	-	\$35.0	0.63%	118
2007	\$21.3		86	\$1.2		4	\$3.4	0.75%	13			53	\$1.8	0.71%	8	\$0.4	3.19%	1	\$0.2	12.86%	1	\$41.5	0.55%	166
2006	\$28.1	0.46%	126	-	-	-	\$1.1	0.53%	3	\$6.4	0.88%	26	\$5.4	1.08%	26	\$0.5	9.37%	1	-	-	-	\$41.5	0.55%	182
2005	\$37.4	0.43%	176	\$0.1	0.09%	1	\$2.9	0.46%	13	\$0.2	0.66%	1	-	-	-	-		-	-		-	\$40.6	0.43%	191
2004 and Earlier	\$13.7	0.28%	80	\$0.7	0.43%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$14.3	0.28%	83
Conventional ARMs Total*	\$239.3	0.17%	1,461	\$35.3	0.62%	136	\$22.4	0.50%	90	\$25.6	0.79%	108	\$8.7	0.86%	43	\$0.9	2.65%	2	\$0.2	3.76%	1	\$332.4	0.22%	1,841
Other																								
2012	\$26.3		122	\$3.7		18	\$0.2	0.40%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$30.2	0.05%	141
2011	\$5.0		24	\$15.5		87	\$13.4	0.56%	69			12	\$0.4	0.83%		\$1.1	2.99%	12			7	\$37.1	0.37%	217
2010	\$3.4		20	\$7.4		44	\$13.2	0.83%	69			27	\$0.2	0.13%				8			20	\$29.4	0.57%	194
2009	\$0.6	0.65%	5	\$3.8		23	\$14.0	3.74%	91	\$11.9		90	\$11.3	8.24%		\$14.0		93			56	\$63.7	5.35%	434
2008		-	-	\$0.1	0.13%	2	\$1.1	0.38%	9	\$2.8		30	\$2.4	1.93%		\$0.4	2.50%	4	\$0.4		4	\$7.1	0.87%	72
2007	\$0.3		3	\$0.4		4	\$3.4	0.62%	29			40	\$6.2	3.59%		\$1.4	4.29%	18			13	\$17.3	1.17%	163
2006	\$0.1	0.26%	2	\$0.6		7	\$1.5	0.46%	14	+		18	\$0.6	1.62%		\$0.3	7.53%	1	\$0.1	3.09%	1	\$5.3	0.63%	50
2005	\$0.2		3	\$0.6			\$0.3	0.23%	4	\$1.2		7	\$0.3	1.14%		\$0.2		2	\$0.4		12	\$3.2	0.69%	37
2004 and Earlier	\$0.2		3	\$0.7		9	\$1.4	0.18%	12			24	\$1.9	0.86%		\$7.3		117			384	\$32.0	1.43%	578
Other Total*	\$36.1	0.06%	182	\$32.9		199	\$48.4	0.75%	298			248	\$23.3	2.45%		\$25.1	4.66%	255	\$29.8	4.68%	497	\$225.3	0.28%	1,886
*Some URB tetals may not feet due to s	\$420.2	0.03%	2,460	\$379.2	0.09%	2,051	\$645.8	0.23%	3,832	\$851.7	0.38%	5,467	\$870.9	0.59%	5,822	\$349.7	0.70%	2,890	\$166.6	0.81%	2,040	\$3,684.1	0.15%	24,562

<sup>\*</sup>Some UPB totals may not foot due to rounding.