

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 July 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)																											
2012	-	-	-	-	-	-	\$0.3	23.36%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.16%	1	
2010	-	-	-	\$0.2	0.59%	1	\$0.2	0.61%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.47%	2	
2009	-	-	-	-	-	-	\$0.4	0.78%	1	\$0.9	1.26%	4	\$0.3	0.27%	2	\$0.9	1.20%	5	-	-	-	-	-	-	\$2.5	0.74%	12
2008	-	-	-	-	-	-	\$0.5	0.64%	2	\$1.0	0.58%	6	\$2.2	1.71%	11	\$0.3	0.97%	2	\$0.2	2.08%	2	-	-	-	\$4.1	0.99%	23
2007	-	-	-	-	-	-	\$0.2	0.41%	1	\$1.1	0.40%	5	\$4.5	0.83%	23	\$1.7	0.90%	13	\$0.4	1.37%	2	-	-	-	\$7.8	0.73%	44
2006	-	-	-	-	-	-	-	-	-	\$0.1	0.44%	1	\$0.6	0.95%	3	\$0.2	0.83%	1	-	-	-	-	-	-	\$0.9	0.79%	5
30 Year (CL-prefix)																											
2013	\$6.1	0.00%	34	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.1	0.00%	34	
2012	\$63.1	0.02%	345	\$7.8	0.09%	47	\$2.9	0.24%	23	\$0.4	0.16%	2	\$0.3	0.30%	2	\$0.5	0.33%	2	\$0.7	1.54%	5	-	-	-	\$75.6	0.02%	426
2011	\$28.7	0.03%	140	\$49.5	0.08%	244	\$29.3	0.14%	163	\$3.0	0.21%	22	\$1.8	0.49%	16	\$1.1	0.68%	7	\$0.2	0.18%	3	-	-	-	\$113.7	0.06%	595
2010	\$22.8	0.03%	104	\$48.5	0.07%	237	\$62.8	0.17%	313	\$7.4	0.21%	51	\$0.7	0.28%	5	\$0.6	0.80%	8	\$0.2	0.68%	2	-	-	-	\$142.9	0.08%	720
2009	\$22.4	0.05%	109	\$74.7	0.08%	361	\$60.0	0.17%	329	\$24.7	0.22%	198	\$22.4	0.39%	191	\$9.6	0.39%	92	\$6.2	0.56%	63	-	-	-	\$220.1	0.11%	1,343
2008	\$0.2	0.33%	1	\$5.1	0.25%	22	\$33.9	0.26%	166	\$82.2	0.36%	453	\$76.5	0.54%	469	\$28.2	0.67%	212	\$15.2	0.94%	122	-	-	-	\$241.3	0.41%	1,445
2007	\$0.3	0.31%	1	\$0.5	0.18%	3	\$15.3	0.43%	81	\$84.2	0.43%	476	\$136.3	0.53%	880	\$59.3	0.77%	448	\$29.7	1.04%	258	-	-	-	\$325.7	0.55%	2,147
2006	-	-	-	-	-	-	\$8.7	0.32%	51	\$38.3	0.41%	232	\$80.4	0.45%	559	\$48.6	0.63%	379	\$12.6	0.91%	120	-	-	-	\$188.7	0.48%	1,341
2005	\$0.4	0.60%	3	\$5.8	0.31%	29	\$65.5	0.31%	390	\$90.5	0.43%	634	\$31.5	0.54%	307	\$6.6	0.81%	69	\$2.8	0.81%	31	-	-	-	\$203.2	0.40%	1,463
2004 and Earlier	\$0.1	0.06%	1	\$9.4	0.15%	73	\$62.6	0.17%	476	\$100.1	0.20%	882	\$56.5	0.26%	603	\$25.3	0.25%	353	\$22.5	0.29%	431	-	-	-	\$276.5	0.21%	2,819
20 Year (CT-prefix)																											
2013	\$1.2	0.00%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.00%	8	
2012	\$2.6	0.01%	16	\$0.2	0.31%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.01%	17	
2011	\$2.4	0.01%	15	\$1.1	0.03%	9	\$0.1	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.6	0.02%	25	
2010	\$1.3	0.02%	6	\$2.7	0.06%	16	\$0.4	0.05%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.4	0.03%	26	
2009	\$0.2	0.01%	2	\$1.5	0.04%	11	\$1.0	0.12%	8	\$0.1	0.04%	1	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.04%	22	
2008	-	-	-	\$0.2	0.45%	1	\$1.4	0.21%	10	\$1.0	0.17%	8	\$0.8	0.35%	8	\$0.2	0.64%	3	-	-	-	-	-	-	\$3.7	0.23%	30
2007	-	-	-	-	-	-	\$0.1	0.06%	1	\$1.9	0.32%	13	\$1.6	0.24%	16	\$0.8	0.70%	8	\$0.2	0.68%	2	-	-	-	\$4.5	0.30%	40
2006	-	-	-	-	-	-	\$0.1	0.09%	1	\$1.0	0.29%	10	\$0.9	0.18%	9	\$0.3	0.22%	3	-	-	-	-	-	-	\$2.3	0.21%	23
2005	-	-	-	\$0.3	0.26%	2	\$2.2	0.22%	20	\$1.9	0.29%	21	\$0.4	0.34%	5	-	-	-	-	-	-	-	-	-	\$4.8	0.25%	48
2004 and Earlier	-	-	-	\$0.9	0.12%	11	\$2.6	0.09%	34	\$3.2	0.14%	39	\$1.0	0.15%	19	\$0.7	0.22%	15	\$0.4	0.35%	15	-	-	-	\$9.0	0.12%	133
15 & 10 Year (CI & CN-prefixes)																											
2013	\$1.4	0.00%	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.00%	13	
2012	\$7.1	0.00%	58	-	-	-	\$0.0	0.15%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.2	0.00%	59	
2011	\$9.5	0.01%	76	\$0.9	0.04%	9	\$0.1	0.05%	1	-	-	-	-	-	-	\$0.0	0.21%	1	-	-	-	-	-	\$10.5	0.01%	87	
2010	\$5.6	0.01%	50	\$2.3	0.05%	21	\$0.2	0.06%	2	\$0.1	0.10%	2	-	-	-	-	-	-	-	-	-	-	-	\$8.1	0.02%	75	
2009	\$3.7	0.02%	39	\$4.5	0.05%	49	\$1.0	0.04%	23	\$0.7	0.09%	10	\$0.2	0.06%	7	\$0.2	0.26%	4	-	-	-	-	-	-	\$10.4	0.03%	132
2008	-	-	-	\$2.4	0.08%	20	\$2.3	0.08%	27	\$3.4	0.21%	42	\$1.8	0.27%	31	\$0.7	0.40%	16	\$0.1	0.62%	2	-	-	-	\$10.7	0.12%	138
2007	-	-	-	\$0.5	0.23%	4	\$1.7	0.18%	16	\$2.6	0.17%	27	\$1.6	0.13%	27	\$0.7	0.38%	16	-	-	-	-	-	-	\$7.2	0.17%	90
2006	\$0.2	0.55%	1	\$0.3	0.15%	5	\$0.9	0.14%	12	\$1.2	0.10%	15	\$2.0	0.18%	29	\$0.1	0.13%	2	\$0.0	0.19%	1	-	-	-	\$4.7	0.14%	65
2005	\$0.2	0.05%	4	\$1.2	0.08%	18	\$2.6	0.10%	36	\$1.3	0.12%	26	\$0.5	0.41%	9	\$0.1	0.89%	2	\$0.0	1.26%	1	-	-	-	\$6.0	0.10%	96
2004 and Earlier	\$1.2	0.03%	25	\$7.2	0.05%	128	\$6.9	0.06%	150	\$3.4	0.08%	93	\$1.0	0.06%	39	\$0.4	0.08%	19	\$0.2	0.15%	23	-	-	-	\$20.3	0.05%	477
High Balance (CK-prefix)																											
2012	\$1.6	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.01%	3	
2011	\$1.7	0.02%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.01%	3	
2010	-	-	-	\$0.6	0.02%	1	\$0.5	0.04%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.01%	2	
2009	-	-	-	\$1.4	0.09%	4	\$1.2	0.09%	3	\$0.2	0.06%	1	\$0.5	0.42%	1	-	-	-	-	-	-	-	-	-	\$3.3	0.10%	9
Interest Only (all "N"- prefixes)																											
2009	-	-	-	-	-	-	\$0.1	0.40%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.16%	1	
2008	-	-	-	-	-	-	\$0.6	0.64%	2	\$3.6	0.65%	18	\$2.3	0.40%	10	\$0.8	0.60%	4	\$0.6	3.25%	3	-	-	-	\$8.0	0.58%	37
2007	-	-	-	-	-	-	\$0.8	0.59%	4	\$10.7	0.64%	45	\$33.8	1.01%	148	\$10.1	1.08%	45	\$2.2	1.05%	13	-	-	-	\$57.6	0.91%	255
2006	-	-	-	-	-	-	\$0.4	0.55%	1	\$7.4	0.98%	30	\$15.4	0.79%	64	\$7.6	1.13%	38	\$1.2	1.14%	6	-	-	-	\$32.0	0.90%	139
2005	-	-	-	-	-	-	\$0.5	0.54%	2	\$2.1	0.87%	10	\$0.6	0.59%	4	-	-	-	-	-	-	-	-	-	\$3.2	0.70%	16
2004 and Earlier	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.45%	1	\$0.2	5.27%	1	-	-	-	-	-	-	\$0.3	0.35%	2
Prepayment Premiums (all "K"- prefixes)																											
2008	-	-	-	-	-	-	\$0.3	2.22%	2	\$0.2	1.05%	1	-	-	-	-	-	-	-	-	-	-	-	\$0.5	1.17%	3	
2007	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.41%	2	\$0.5	1.03%	2	\$0.3	1.46%	5	-	-	-	\$1.2	0.60%	9
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	2.03%	2	\$0.2	0.57%	2	-	-	-	-	-	-	\$0.6	0.73%	4
2005	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.36%	1	-	-	-	-	-	-	-	-	-	\$0.1	0.17%	1
2004 and Earlier	\$0.1	1.13%	1	\$0.1	0.09%	1	\$0.4	0.24%	5	\$0.9	0.25%	9	\$0.7	0.20%	10	\$0.3	0.10%	6	\$0.8	0.46%	18	-	-	-	\$3.4	0.23%	50
Total of Above Categories*																											
	\$184.1	0.01%	1,058	\$230.0	0.08%	1,328	\$370.9	0.18%	2,366	\$480.7	0.30%	3,387	\$480.3	0.4													

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 July 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																			
Conventional ARMs																												
ARMs: Amortizing																												
2012	\$2.4	0.01%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.01%	10	
2011	\$5.9	0.03%	25	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.9	0.03%	25	
2010	\$5.4	0.05%	23	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.4	0.05%	23	
2009	\$4.9	0.12%	22	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.9	0.12%	22	
2008	\$6.0	0.20%	27	\$1.6	0.44%	9	\$1.7	0.48%	6	\$0.5	0.92%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$9.8	0.26%	45	
2007	\$6.2	0.30%	31	\$4.9	0.66%	22	\$0.3	0.66%	2	\$1.2	0.56%	7	\$0.4	0.66%	3	\$0.2	3.28%	1	-	-	-	-	-	-	-	\$13.2	0.42%	66
2006	\$12.4	0.35%	66	-	-	-	\$0.2	0.59%	1	\$0.3	0.34%	1	\$0.6	0.87%	3	-	-	-	-	-	-	-	-	-	-	\$13.5	0.36%	71
2005	\$18.9	0.27%	117	\$0.5	0.79%	4	\$0.3	0.31%	3	\$0.2	1.85%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$19.9	0.27%	125
2004 and Earlier	\$32.1	0.18%	373	\$0.2	0.12%	7	\$0.1	0.07%	1	-	-	-	\$0.0	0.14%	2	-	-	-	-	-	-	-	-	-	-	\$32.4	0.18%	383
ARMs: Interest Only																												
2010	\$1.3	0.04%	4	\$0.4	1.82%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.05%	5
2009	\$1.7	0.08%	7	-	-	-	-	-	-	\$0.2	7.06%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.08%	8
2008	\$7.6	0.28%	30	\$3.1	0.43%	12	\$4.0	0.58%	14	\$1.1	0.70%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	\$15.8	0.37%	59
2007	\$17.2	0.35%	75	-	-	-	\$2.8	1.21%	11	\$6.0	0.70%	23	\$0.7	0.39%	3	-	-	-	-	-	-	-	-	-	-	\$26.9	0.43%	112
2006	\$21.0	0.37%	93	\$0.6	1.95%	2	-	-	-	\$2.3	0.61%	10	\$2.3	0.89%	11	\$0.8	9.38%	2	-	-	-	-	-	-	-	\$27.1	0.42%	118
2005	\$19.9	0.26%	106	\$0.6	0.70%	4	\$1.9	0.43%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$22.4	0.27%	119	
2004 and Earlier	\$9.1	0.21%	52	-	-	-	\$0.2	0.36%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.4	0.21%	53
Conventional ARMs Total*																												
	\$171.9	0.13%	1,061	\$11.9	0.47%	61	\$11.5	0.53%	48	\$12.0	0.65%	49	\$4.1	0.66%	22	\$1.0	3.16%	3	-	-	-	-	-	-	-	\$212.5	0.15%	1,244
Other																												
2013	\$11.6	0.03%	56	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.6	0.03%	56
2012	\$57.6	0.11%	281	\$3.8	0.16%	20	\$0.2	0.42%	2	\$0.1	1.62%	1	\$0.1	2.01%	1	\$0.1	2.17%	3	\$0.1	2.06%	1	\$62.0	0.11%	309				
2011	\$6.0	0.20%	35	\$9.7	0.29%	55	\$11.4	0.52%	64	\$1.0	0.86%	10	\$1.5	3.45%	15	\$0.9	2.89%	13	\$0.2	0.94%	3	\$30.7	0.35%	195				
2010	\$2.1	0.17%	11	\$6.5	0.61%	42	\$10.9	0.75%	61	\$3.9	1.22%	24	\$0.3	0.20%	7	\$0.5	0.49%	10	\$0.4	0.33%	12	\$24.7	0.55%	167				
2009	\$0.2	0.25%	2	\$3.2	2.25%	21	\$9.2	2.94%	72	\$11.2	5.74%	81	\$10.0	8.81%	66	\$13.6	14.49%	83	\$7.0	14.17%	50	\$54.4	5.49%	375				
2008	-	-	-	\$0.4	0.43%	3	\$1.0	0.46%	9	\$2.6	1.29%	28	\$1.0	1.18%	12	\$0.4	3.59%	4	\$0.4	15.40%	4	\$5.8	0.96%	60				
2007	-	-	-	\$0.1	0.14%	1	\$1.6	0.40%	16	\$2.2	0.52%	23	\$2.0	1.66%	23	\$0.6	2.22%	8	\$0.6	5.83%	10	\$7.1	0.65%	81				
2006	\$0.0	0.08%	1	\$0.5	0.36%	6	\$1.0	0.41%	8	\$1.6	0.93%	13	\$0.4	1.29%	4	\$0.1	2.45%	1	\$0.1	3.75%	1	\$3.6	0.58%	34				
2005	\$0.3	0.60%	4	\$0.2	0.17%	3	\$0.2	0.19%	2	\$0.7	2.65%	6	\$0.3	1.51%	3	\$0.2	3.51%	1	\$0.2	3.41%	6	\$2.1	0.60%	25				
2004 and Earlier	\$0.1	0.16%	1	\$0.2	0.17%	2	\$0.8	0.13%	8	\$1.7	0.54%	19	\$1.2	0.68%	22	\$5.4	2.87%	94	\$14.2	4.12%	320	\$23.6	1.31%	466				
Other Total*																												
	\$78.0	0.09%	391	\$24.7	0.32%	153	\$36.2	0.65%	242	\$25.0	1.41%	205	\$16.9	2.22%	153	\$21.7	4.63%	217	\$23.1	4.11%	407	\$225.6	0.21%	1,768				
Total MBS 4+*																												
	\$433.9	0.03%	2,510	\$266.7	0.09%	1,542	\$418.7	0.20%	2,656	\$517.7	0.32%	3,641	\$501.3	0.46%	3,688	\$229.5	0.60%	1,998	\$119.9	0.71%	1,535	\$2,487.7	0.10%	17,570				