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 November 30, 2014.

Г		Delinquency information as of November 30, 2014.  MBS Pass-Through Rates																						
-				4 5	5% to less		E (	% to less		E 6	wib to less			es 1% to less			5% to less							
UPB in millions	Less than 4.5%			4.5% to less than 5.0%				nan 5.5%			han 6.0%		than 6.5%			than 7.0%			7.0% or greater			Total *		
MBS Product &	UPB	UPB %	Loan	UPB	UPB %	Loan	UPB	UPB %	Loan	UPB	UPB %	Loan	UPB	UPB %	Loan	UPB	UPB %	Loan	UPB	UPB %	Loan	UPB	UPB %	Loan
Year of Issuance			Count			Count			Count			Count			Count			Count			Count			Count
Conventional Fixed Rate																								ı İ
40 Year (CZ-prefix)						-				60.2	0.64%	2	\$0.5	0.78%	2	£0.4	0.20%	- 1	\$0.3	4.98%	2	64.0	0.53%	-
2009 2008	-	-	-		-	-	\$0.2	0.48%	- 4	\$0.3 \$0.2		1	\$0.5		4	7		1	\$0.3			\$1.2 \$1.4	0.53%	
2008	-	-	-		-		φυ.z	0.40%	- 1	\$0.2	0.10%	4			14			2			1	\$3.5	0.54%	21
2007	-	-	-		-	-		-	-	\$0.7		3	\$0.1	0.70%	14	ψ0.5	- 0.2376		Ψ0.2	1.4078	- '	\$0.7	1.13%	- 21
30 Year (CL-prefix)			-	<u>_</u>	-	<del>-</del> +		-	-	Ψ0.0	4.1076		Ψ0.1	0.32 /6			-				-	Ψ0.7	1.1376	
2005 and Earlier	\$0.3	0.15%	4	\$5.4	0.09%	43	\$60.2	0.15%	489	\$102.3	0.22%	920	\$60.6	0.32%	651	\$21.8	0.27%	304	\$18.3	0.30%	371	\$268.8	0.21%	2,782
2014	\$9.5	0.00%	52	\$7.1		49	\$1.1		8	-	-		-	-	-	-	-		-	-	-	\$17.7	0.01%	109
2013	\$93.3	0.02%	522	\$12.7		90	\$1.6		10	-		-	\$0.2	1.83%	2	-	-	-	\$0.2	3.87%	1	\$107.9	0.03%	625
2012	\$105.0	0.03%	591	\$10.1		71	\$2.1		17	\$0.3	0.16%	2	-			\$0.3	0.27%	2	\$0.1		1	\$117.8	0.03%	684
2011	\$31.7	0.04%	167	\$38.2	0.07%	216	\$25.4	0.16%	138	\$1.9	0.19%	18	\$0.8	0.35%	8	\$0.5	0.49%	6	\$0.4	0.50%	5	\$98.9	0.06%	558
2010	\$21.9	0.04%	115	\$41.3		228	\$42.0		233	\$5.5		45	\$0.2		2			8	\$0.3		2	\$111.7	0.08%	633
2009	\$16.1	0.05%	82	\$50.3		262	\$38.1		246	\$18.2		173	\$12.8		145			79	\$4.4		53	\$147.3	0.10%	1,040
2008	\$0.3		1	\$2.2	0.15%	12	\$21.1		114	\$38.6		252	\$37.8		287	\$15.1		132	\$10.6		102	\$125.6	0.37%	900
2007	\$0.1	0.16%	1		-	-	\$3.8		27	\$37.6		234	\$62.6		447			260	\$18.5		183	\$151.7	0.44%	1,152
2006	-	-	-	\$0.5	0.51%	2	\$3.6	0.21%	24	\$19.5	0.35%	124	\$47.2	0.45%	344	\$26.4	0.57%	227	\$9.1	1.06%	93	\$106.3	0.45%	814
20 Year (CT-prefix)																								<b>.</b>
2005 and Earlier	-	-	-	\$0.6		5	\$2.1		27	\$2.8	0.14%	42	\$1.0	0.19%	20		0.11%	10	\$0.2		12	\$7.0	0.11%	116
2014	\$0.6		6	\$0.2	0.13%	2		-	-	-	-	-	-	-	-	-	-	-	•		-	\$0.8	0.01%	8
2013	\$6.0	0.02%	43	-	-	-	-	-	-	-		-	-			-	-	-	-	-	-	\$6.0	0.02%	43
2012	\$5.3	0.01%	37	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.3	0.01%	37 38 22 27
2011	\$4.1	0.03%	27	\$1.4		11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.5	0.03%	38
2010	\$1.1	0.02%	8	\$2.0		12	\$0.4		2		-	-		-	-	-	-	-	-	-	-	\$3.5	0.03%	22
2009	\$0.4	0.03%	3	\$2.1		19	\$0.4		4		-	-	\$0.1		1	-	-	-	-		-	\$2.9	0.06%	27
2008	-	-	-	- 00.4	- 0.040/	- 4	\$0.6		6			8	\$0.7		6		- 0.550/	-	\$0.1		1	\$1.9	0.20%	21 30
2007 2006	-	-	-	\$0.1	2.34%	1	\$0.2 \$0.1		2	\$1.1 \$0.8		9	\$0.6 \$0.4		11 5			6 1	\$0.0 \$0.1		1	\$2.5 \$1.5	0.27%	17
15 & 10 Year (CI & CN-prefixes)	-	-	-	-	-		\$0.1	0.21%	2	\$0.8	0.37%	8	\$0.4	0.13%	5	\$0.1	0.07%	1	\$0.1	0.97%	1	\$1.5	0.21%	17
2005 and Earlier	\$0.9	0.03%	19	\$4.1	0.04%	103	\$4.8	0.06%	130	\$2.4	0.08%	89	\$0.9	0.11%	36	\$0.3	0.13%	13	\$0.1	0.32%	14	\$13.4	0.06%	404
2005 and Earlier	\$3.1	0.03%	26	- Ψ4.1	0.04%	103	φ4.0 -	- 0.00%	- 130	φ2.4 -	0.06%	- 09	φ0.9 -	0.1176	- 30	φυ.o	0.13%	- 13	φU. I	0.3276	- 14	\$3.1	0.00%	26
2013	\$12.8		107	-		_						-	-					-		-		\$12.8	0.01%	107
2012	\$12.1	0.01%	101	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$12.1	0.01%	101
2011	\$8.1	0.01%	81	\$1.0	0.07%	10	-	-	-	-		-	-			-	-	-	-	-	-	\$9.1	0.01%	91
2010	\$7.8	0.02%	64	\$2.0		21	\$0.3	0.15%	5	-		-	\$0.0	0.08%	1	-	-		-	-	-	\$10.0	0.03%	91
2009	\$3.1	0.03%	32	\$2.5	0.04%	34	\$0.9		24	\$0.2	0.04%	6	\$0.4	0.20%	8	-	-		\$0.0	0.21%	1	\$7.1	0.04%	105
2008	\$0.0	0.02%	2	\$1.4	0.07%	17	\$1.8	0.10%	26	\$1.6	0.16%	30	\$0.8	0.19%	19	\$0.5	0.40%	13		-	-	\$6.2	0.11%	107
2007	-	-	-	\$0.4	0.25%	4	\$0.4	0.06%	7	\$1.7	0.17%	26	\$1.1	0.14%	25	\$0.4	0.29%	7	\$0.1	0.57%	3	\$4.0	0.15%	72
2006	\$0.0	0.19%	1	\$0.1	0.04%	1	\$0.7	0.18%	6	\$1.2	0.16%	19	\$1.6	0.22%	27	\$0.1	0.16%	2	-	-	-	\$3.7	0.17%	56
High Balance (CK-prefix)																								
2014	\$0.6	0.01%	1	-	-	-	-	-	-		-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.01%	1
2013	\$1.8		4		-	-	-	-	-	-	-	-	-	-	-	-	-	-		-	-	\$1.8	0.01%	4
2012	\$1.1	0.01%	2	-	-	-	-	-	-		-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	2
2011	\$3.2		6	-	- 0.0001	- 4	- 04.0	- 0.4007	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.04%	6
2010	\$1.0		2	\$0.6		1	\$1.0		2		- 0.000/		-	•	-	-	-	-	-	-	-	\$2.6	0.04%	5
2009	-	-	-	-	-	-	-	-	-	\$0.5	0.29%	1	-	-	-	-	-	-	-	-	-	\$0.5	0.02%	1
Interest Only (all "N"- prefixes)				_		-	\$0.5	0.80%	2	\$0.7	0.39%		\$0.4	0.56%	2				-	-		\$1.7	0.50%	0
2005 and Earlier 2008	-	-	-			-	\$0.5		2			3	\$0.4		2		0.94%	- 3	- :	-		\$1.7 \$2.5	0.33%	10
2008	-	-	-		-	-	\$0.4		1			25	\$13.9		68			19	\$0.8		- 5	\$24.1	0.68%	118
2007	-	-	-		-		φυ.z	- 0.2176	- '	\$2.5		13	\$9.0		41			11	\$0.8		1	\$13.6	0.68%	66
Prepayment Premiums										Ψ2.0	0.01 /0	10	ψ5.0	0.0070	- 71	ψ1.0	0.4570	- ''	ψ0.0	0.0270	'	ψ10.0	0.0070	
2005 and Earlier	-	-	-	\$0.2	0.49%	1	-	-	-	\$0.4	0.16%	6	\$0.2	0.08%	3	\$0.6	0.29%	9	\$0.9	0.64%	16	\$2.2	0.23%	35
2003 and Lamer	-	-	-	- Ψ0.2	-	- 1	-	-	-	\$0.1	1.33%	1	- 45.2	-	-	- 40.0	-	-	-	-	-	\$0.1	0.50%	1
2007	-	-	-	-	-	-	\$0.1	5.50%	1	\$0.1	0.65%	1	\$0.2	0.26%	1	\$0.3	0.94%	3	-	-	-	\$0.7	0.54%	6
2006	-	-	-	-	-	- 1	- +5.1	-	-	-	-	- 1	\$0.1	0.46%	1		-	-	-	-	-	\$0.1	0.12%	1
Total of Above Categories*	\$351.1	0.02%	2,107	\$186.1	0.07%	1,215	\$214.3	0.15%	1,556	\$248.5	0.25%	2,069	\$257.8				0.46%	1,119	\$65.1	0.59%	870		0.06%	11,120
*Some LIPB totals may not foot due to re		2.22/0	_, _,,	4.00.1		.,,_	Ţ=: 1.0		.,	ŢJ.O	0.2070	_,	Ţ_00	2.2270	_,		2	.,	7.0.1			Ţ.,J.O	2.2270	, 0

<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 November 30, 2014 (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																								
2005 and Earlier	\$23.7	0.12%	279	\$0.0	0.01%	2	\$0.3	0.38%	2	\$0.1	0.36%	1	•		-	•	-		-		-	\$24.1	0.12%	284
2014	\$0.9		4	-	-	-	-	-	-	-	-	-	-	-	-	•	-	-	-	-	-	\$0.9	0.01%	4
2013	\$2.1	0.02%	8	-	-	-	-	-	-	-	•	-	-	-	-	•	-	-	-	-	-	\$2.1	0.02%	8
2012	\$0.6		3	-	-	-	-		-	-	•	-	•	-	-	-	-	-	-	-	-	\$0.6		3
2011 2010	\$3.3 \$4.5	0.03%	14 17	-	-	-	-	-	-		-	-		-	-		-	-	-	-	-	\$3.3 \$4.5	0.03%	14 17
2010	\$4.5 \$1.6		9	-:-	-	-	-	•	-		-			-	-		-	-		-	-	\$4.5 \$1.6	0.07%	- 17
2009	\$1.8		8	\$0.3	0.19%	- 1	\$0.4	0.48%	- 2		-	-		-				-	-		-	\$2.5	0.00%	11
2008	\$4.1	0.20%	22	- 40.3	0.1376	- '	- 40.4	0.4078		\$0.1	0.27%	- 1		-	-		-	-	-	-		\$4.2	0.20%	23
2007	\$5.6		35	-	-	-	-	-	-	ψ0.1	- 0.21 /0	- '	\$0.1	0.60%	1	-	-	-	-	-	-	\$5.7	0.20%	36
ARMs: Interest Only	ψ0.0	0.2070											Ψ0.1	0.0070								ΨΟ.	0.2070	
2005 and Earlier	\$21.6	0.22%	120	\$0.4	0.48%	2	\$1.2	0.46%	4	\$0.2	1.27%	1	-	-	-	-	-	-	-	-	-	\$23.4	0.23%	127
2010	\$2.0		7	-	-	- 1		-	-		-	-	-	-	-		-	-	-	-	-	\$2.0	0.09%	7
2009	\$0.9	0.06%	3	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-	-	\$0.9	0.06%	3
2008	\$1.3	0.05%	7	\$0.2	0.05%	1	\$0.9	0.38%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.07%	11
2007	\$8.1	0.18%	35	-	-	-			-	\$1.3	0.48%	6	\$0.3	0.47%	2	-	-	-	-		-	\$9.8	0.19%	43
2006	\$8.5	0.17%	44	-	-	-	\$0.2	0.62%	1	\$0.4	0.32%	4	\$0.4	0.48%		\$0.4	8.67%	1	-	-	-	\$9.9	0.19%	52
Conventional ARMs	\$90.4	0.07%	615	\$0.9	0.11%	6	\$3.0	0.39%	12	\$2.1	0.36%	13	\$0.8	0.39%	5	\$0.4	2.84%	1	-	-	-	\$97.7	0.08%	652
Other										·														
2005 and Earlier	\$0.1	0.10%	2	\$0.5	0.24%	5	\$1.0	0.22%	13	\$1.3	0.56%	15	\$1.4	0.94%	19	\$2.8	1.91%	51	\$7.4	2.86%	189	\$14.5	0.95%	294
2014	\$2.8	0.05%	15	\$2.4		11	\$0.6		2	- '		-		-	-	-	-	-	-	-	-	\$5.8	0.07%	28
2013	\$58.3		321	\$5.6		33	\$0.5	0.39%	4	-	-	-	-	-	-	-	-	-	\$0.2	15.67%	1	\$64.5	0.15%	359
2012	\$68.9	0.15%	375	\$3.5	0.16%	21	\$0.1	0.33%	3	\$0.2		1	\$0.1			\$0.1		1	\$0.0	0.88%	1	\$72.9	0.15%	403
2011	\$4.8		31	\$8.6	0.31%	50	\$7.4	0.42%	46	\$1.0		7	\$0.9			\$0.7		10	\$0.8	4.67%	16	\$24.2	0.34%	169
2010	\$1.9		13	\$4.7	0.55%	33	\$5.5	0.49%	34	\$2.8		22	\$0.5			\$0.4		1	\$0.4	0.44%	12	\$16.2	0.47%	122
2009	\$0.3	0.40%	3	\$2.5	2.30%	14	\$6.0	2.57%	50	\$7.7	5.51%	64	\$7.5			\$8.4	13.07%	51	\$4.9	13.22%	37	\$37.2	5.11%	269
2008		-	- 1	\$0.2	0.40%	3	\$0.6	0.46%	6	\$1.2		13	\$0.6		4	\$0.3		2	\$0.4	26.32%	5	\$3.3	0.87%	33
2007	-	-	T	-	-		\$0.6	0.23%	7	\$1.2		12	\$1.8		23	\$0.5		7	\$0.3	4.24%	6	\$4.5	0.67%	55
2006	-	-	-	\$0.4	0.39%	5	\$0.4	0.29%	7	\$1.1	1.20%	14	\$0.1		1	\$0.0		1	\$0.1	4.91%	1	\$2.2	0.55%	29
Other Total*	\$136.9	0.14%	760	\$28.4	0.26%	175	\$22.9	0.51%	172	\$16.6	1.44%	148	\$12.9	2.46%	114	\$13.2		124	\$14.5	3.44%	268	\$245.4	0.22%	1,761
Total MBS 4+*	\$578.5	0.03%	3,482	\$215.3	0.08%	1,396	\$240.2	0.16%	1,740	\$267.2	0.26%	2,230	\$271.6	0.41%	2,303	\$124.2	0.51%	1,244	\$79.6	0.69%	1,138	\$1,776.6	0.07%	13,533

\*Some UPB totals may not foot due to rounding