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 February 28, 2015. **MBS Pass-Through Rates** 4.5% to less **5.0% to less** 5.5% to less 6.0% to less **6.5% to less UPB** in millions Less than 4.5% 7.0% or greater Total * than 5.0% than 5.5% than 6.0% than 6.5% than 7.0% **MBS Product &** Loan Loan Loan Loan Loan UPB 9 UPB % **UPB** % **UPB UPB** UPB **UPB** % **UPB UPB UPB** % UPB **UPB** % UPB **UPB** % Count Year of Issuance Count Count Count Count Count **Conventional Fixed Rate** 40 Year (CZ-prefix) 2011 \$0.1 0.39% \$0.3 14.05% \$0.4 0.62% \$0.8 1.73% \$0.3 0.29% \$0.5 \$0.3 \$0.3 \$0.2 2009 1.31% 0.53% \$0.1 0.28% \$1.7 0.82% \$1.0 2008 0.74% 0.28% \$0.2 5.80% 0.43% \$0.3 2007 \$0.1 \$1.1 0.71% \$2.4 0.87% \$1.0 1.86% \$4.8 0.86% 0.34% 1.05% \$0.1 0.34% \$0.1 0.71% \$0.2 0.34% 2006 30 Year (CL-prefix) \$91.6 0.20% \$52.7 422 840 \$55.7 583 \$21.9 317 \$18.4 359 \$246.9 2005 and Earlier \$6.6 0.12% 0.14% 0.31% 0.29% 0.32% 0.21% 2,572 \$2.0 \$2.1 \$25.7 \$13.6 0.07% \$0.3 0.25% \$0.1 0.35% \$41.7 0.01% 0.05% 0.02% \$0.1 \$103.9 \$12.6 678 2013 0.08% 0.14% \$0.1 0.83% 1.04% \$118.7 0.03% \$0.9 0.57% \$0.4 \$0.5 \$0.1 \$5.5 \$32.8 \$1.7 \$0.2 \$0.0 2012 0.25% 0.40% 0.09% 617 \$98.5 0.03% 549 0.08% 0.20% \$107.1 0.03% 204 \$1.0 0.10% \$0.4 \$0.3 2011 \$32.2 0.04% 171 0.07% \$22.9 0.15% 136 0.18% 0.45% 0.33% \$90.0 0.06% 534 \$39.2 \$20.7 \$39.8 \$4.9 \$0.3 204 568 0.04% 0.08% 0.15% 215 0.20% 0.17% 0.28% \$105.0 0.08% \$51.9 288 \$32.5 \$13.6 132 \$11.9 0.32% \$4.8 \$3.8 0.55% 921 2009 \$12.9 0.04% 0.08% 0.14% 205 0.18% 119 0.31% \$131.5 0.10% 100 \$12.5 0.73% \$1.8 \$37.3 \$33.2 244 0.54% \$10.8 103 \$108.7 779 2008 \$0.3 0.14% \$12.8 0.17% 0.30% 0.44% 1.20% 0.34% \$0.1 \$0.6 \$32.7 243 2007 \$5.3 0.25% 0.31% 204 \$60.4 438 \$26.2 \$16.8 1.05% 168 \$141.5 1,087 0.06% 0.45% 0.63% 0.44% 2006 \$0.1 0.26% 0.66% \$5.2 0.32% \$16.3 0.32% \$44.4 0.45% 310 \$23.3 0.54% 211 \$5.8 0.72% 60 \$95.7 0.44% 718 20 Year (CT-prefix) \$6.4 \$3.3 2005 and Earlier \$0.7 0.12% \$1.5 0.06% 23 \$2.9 0.15% \$0.8 0.15% \$0.2 0.12% \$0.2 0.32% 11 0.11% \$3.3 2014 0.02% 0.02% \$5.2 \$5.2 \$0.1 0.07% 2013 0.02% 0.02% \$5.9 \$5.9 2012 0.02% 0.02% \$5.1 \$3.2 \$2.3 0.09% \$1.2 0.04% 2011 \$2.0 0.02% \$0.7 0.25% 0.03% \$1.3 \$0.7 0.02% 0.15% 0.03% 2010 \$1.8 2009 \$0.3 0.03% \$0.8 \$0.5 0.10% \$0.1 0.11% 0.04% 0.03% 2008 \$0.3 0.09% \$0.8 0.23% 0.07% \$1.2 0.13% \$0.1 \$0.1 \$2.5 0.28% \$1.4 0.21% \$0.2 0.36% \$0.3 0.38% 2007 0.14% \$1.0 0.32% \$0.8 0.21% 10 \$0.3 1.74% \$0.4 0.19% \$0.6 0.20% 0.18% 15 & 10 Year (CI & CN-prefixes) 2005 and Earlier \$0.8 0.03% \$3.4 0.01% \$0.2 \$0.1 \$11.1 0.05% \$2.9 \$4.0 \$0.9 0.13% 0.09% \$3.4 2014 0.01% \$10.5 \$10.5 2013 0.01% 0.01% 2012 \$10.2 0.01% \$0.0 0.37% \$10.2 0.01% \$0.5 \$1.6 \$9.6 0.02% \$0.0 0.15% \$10.2 2011 0.04% 0.02% \$5.0 \$0.1 \$6.7 0.02% 2010 0.01% 0.05% 0.06% \$0.5 0.14% \$2.2 0.24% \$2.0 \$1.0 \$0.6 \$2.3 2009 \$2.1 0.02% 0.04% 0.04% 0.17% \$0.1 0.19% \$5.6 0.03% \$0.4 \$6.8 \$0.8 2008 110 0.06% 0.13% 0.20% 0.38% \$0.0 0.16% 0.13% \$0.5 \$1.3 0.14% \$3.0 2007 \$0.0 \$0.3 0.06% \$0.9 0.12% 19 0.39% 13 \$0.0 0.01% 17 0.07% 0.12% \$0.9 \$0.2 \$2.3 \$0.1 0.07% \$0.4 0.12% \$0.7 0.09% 0.14% 0.34% 0.12% High Balance (CK-prefix) \$0.4 0.00% \$0.4 0.00% \$0.4 0.00% \$0.5 0.01% \$0.4 2012 0.00% \$0.9 2011 \$0.4 0.23% 0.01% 2010 \$0.5 0.02% \$1.7 0.06% \$0.4 0.89% \$3.0 0.06% 0.08% \$0.4 \$1.2 0.14% \$1.2 0.07% 2009 Interest Only (all "N"- prefixes) \$0.9 0.53% 2005 and Earlier \$0.4 0.59% \$0.1 0.18% \$1.3 0.44% \$1.6 0.57% \$0.4 0.14% \$2.0 0.29% 2008 17 \$0.7 \$19.1 0.58% 2007 \$0.4 0.49% \$5.8 0.63% 25 \$8.9 0.52% \$3.3 0.72% 0.65% \$1.4 0.33% 2006 \$0.3 \$4.3 0.43% \$1.3 0.38% \$0.6 1.05% 0.68% \$7.9 0.43% Prepayment Premiums 2005 and Earlier \$0.1 1.15% \$0.0 0.02% \$0.2 0.20% \$0.8 0.33% 13 \$0.5 0.23% \$0.4 0.19% \$1.0 0.76% 20 \$2.9 0.32% \$0.1 1.18% \$0.1 2008 0.41% 2007 \$0.1 8.00% \$0.4 0.63% \$0.1 0.46% \$0.6 0.55% 2006 \$0.1 2.02% \$0.1 0.27% Total of Above Categories* \$230.8 0.38% \$98.1 0.44% 1.044 798 \$1,340.7 0.06% 10,383 \$355.9 0.02% 2,159 \$180.8 0.07% 1,161 \$191.8 0.14% 1,419 \$223.9 0.24% 1,855 1,947 \$59.4 0.57%

^{*}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 February 28, 2015 (continued)

Г											MR	S Pass_TI	arough Rat	-AS										
		MBS Pass-Through Rates																						
UPB in millions	Less	s than 4.5°	%		.5% to less than 5.0%)% to less nan 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 (JPR % I	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count
Conventional ARMs																								
ARMs: Amortizing																								
2005 and Earlier	\$18.1	0.10%	234	\$0.0	0.02%	2	-	-	-	-	-	-	-	-	-	-	-	-		-	-	\$18.1		236
2014	\$0.7	0.00%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7		3
2013	\$1.5	0.01%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5		7
2012	\$2.8	0.02%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8		10
2011	\$6.3	0.05%	26 17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.3	0.05%	26
2010	\$3.9 \$0.5	0.06%	17		-	-	<u>-</u>	-	-	<u> </u>	-	-		-	-	-	-	-	-	-	-	\$3.9		17
2009	\$0.5 \$1.7	0.02% 0.07%	12	<u> </u>	0.07%	- 1	<u> </u>	0.20%	- 1	<u> </u>	1.96%	1		-		-		-	-	-	_	\$0.5 \$2.1		<u>3</u> 15
2008	\$3.6	0.07 %	17	φυ. i -	0.07 %	_ I	φυ.∠	0.20%	<u> </u>	φυ.∠	1.90 /6	I	<u> </u>	1.01%	1	-						\$3.7		18
2006	\$6.1	0.10%	38		_	_		_	_	\$0.2	0.72%	1	\$0.2		1	_	_	_			_	\$6.4		40
ARMs: Interest Only	ΨΟ. 1	0.2070	- 00							Ψ0.2	0.7270	'	Ψ0.2	1.0 170	' '							ΨΟ.	0.2 170	
2005 and Earlier	\$19.7	0.21%	101	\$0.4	0.49%	3	\$0.2	0.08%	1	-	-	-	_	-	-	-	-	-	-	-	-	\$20.2	0.21%	105
2010	\$1.0	0.05%	4	\$0.2		1	-	_	-	-	-	-	_	-	-	-	-	-	-	-	-	\$1.2		5
2009	\$1.3	0.09%	4	\$0.2		1	\$0.2	3.66%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7		6
2008	\$3.0	0.12%	12	\$0.1	0.04%	1	\$0.9	0.48%	4	-	-	-	_	-	-	_	-	-	-	-	-	\$4.1	0.13%	17
2007	\$5.6	0.12%	25	-	-	-	\$0.1	0.30%	1	\$1.2	0.53%	5	\$0.3	0.40%	1	-	-	-		-	-	\$7.3	0.15%	32
2006	\$8.7	0.18%	45	-	_	_	\$0.3	0.93%	1	\$0.6	0.49%	2	\$0.5	0.67%	2	_	-	-	\$0.1	35.73%	1	\$10.3	3 0.20%	51
Conventional ARMs	\$84.5	0.07%	558	\$1.0	0.14%	9	\$1.8	0.29%		\$2.3		9	\$1.1	0.56%	5	-	-	-	\$0.1	4.20%	1	\$90.7	7 0.07%	591
Other																								
2005 and Earlier	\$0.0	0.04%	3	\$0.3	0.18%	3	\$0.9	0.19%	10	\$0.8	0.37%	11	\$1.5	1.20%	19	\$2.5	1.78%	44	\$6.6	3.02%	176	\$12.7	0.90%	266
2014	\$4.5	0.07%	24	\$3.7	0.16%	22	\$0.1	0.06%	1	-	-	-	\$0.1	4.49%	1	-	-	-	-	-	-	\$8.3	0.10%	48
2013	\$55.2			\$9.5						-	-	-	-	-	-	-	-	-	\$0.2			\$65.2		362
2012	\$60.5		329	\$3.0		17	\$0.1			\$0.3			\$0.1	+	1	-	-	-	\$0.0	0.83%	1	\$64.0		351
2011	\$4.1	0.19%	27	\$7.5		47	\$6.5	0.39%		\$1.1			\$1.1		11	\$0.6	2.46%	8	\$0.5	3.05%	9	\$21.4		161
2010	\$0.9			\$3.5		25	\$5.9		_	\$3.2			\$0.1		2	\$0.2	0.29%	5	\$0.6	0.63%	14			111
2009	\$0.1	0.18%	1	\$2.1	2.06%	14	\$6.2			\$6.4			\$6.5		42		12.65%	49	\$4.0	11.79%	36	-		243
2008	-	-	-	-	-	-	\$0.6	0.44%		\$0.7	0.65%		\$0.2		1	\$0.1	1.37%	1	\$0.3	22.54%		\$1.9		18
2007	-	-	-	\$0.1	0.19%	2	\$1.1	0.45%		\$1.1			\$2.2		20	\$0.4	2.61%	6	\$0.3	4.10%	6	\$5.2		57
2006	\$0.5	1.42%	4	\$0.4		5	\$0.3	0.24%		\$0.4			\$0.1		1	-		-	\$0.1	4.89%	1	\$1.9		21
Other Total*	\$125.9			\$30.3		185	\$21.9			\$14.0			\$11.8		98	\$11.4	3.46%	113	\$12.5	3.37%				1,638
Total MBS 4+*	\$566.3	0.03%	3,420	\$212.1	0.08%	1,355	\$215.5	0.15%	1,592	\$240.2	0.25%	1,990	\$243.7	0.39%	2,050	\$109.5	0.48%	1,157	\$72.0	0.66%	1,048	\$1,659.3	0.06%	12,612

*Some UPB totals may not foot due to rounding