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 March 31, 2014.

											MBS	S Pass-Th	rough Rate	es										
UPB in millions	Less than 4.5%			4.5% to less than 5.0%			5.0% to less than 5.5%				5% to less han 6.0%	5	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) 2010		_		_	_	_	\$0.1	0.32%	1	_		_			-						_	\$0.1	0.12%	1
2010	<u> </u>	-	-	-	-	-	φυ. i	- 0.32%	<u> </u>	\$0.4	0.70%	2	\$0.4	0.47%		-	-	-	\$0.5	6.22%	<u>-</u> 1	\$1.2	0.12%	5
2008	-	-	-	-	-	-	\$0.4	0.71%	2	-		3	\$0.8			\$0.2	0.91%	1	\$0.1	2.31%	1	\$2.1	0.66%	10
2007	-	-	-	-	-	-	\$0.2	0.51%	1	\$1.2		6	\$3.4	0.86%	17	\$1.0	0.80%	7	\$0.5	2.45%	3	\$6.3	0.80%	34
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.75%	1	\$0.4	2.10%	1	-	-	-	\$0.7	0.86%	2
30 Year (CL-prefix) 2013	\$47.6	0.019	6 269	\$4.2	0.02%	27	\$0.9	0.05%	5	_	_	_	_	_	-	_	_	_		_	_	\$52.7	0.01%	301
2013	\$47.6 \$81.0	0.019				55	\$0.9 \$1.8		13			2	\$0.4	0.46%		- \$0.4	0.38%		- \$0.2	0.46%	- 2	\$92.7	0.01%	527
2011	\$23.1	0.02%		\$36.7		198	\$25.8		149			17	\$1.0			\$0.7	0.54%		\$0.3	0.31%	2	\$90.1	0.05%	497
2010	\$19.1	0.03%	6 100	\$35.9	0.06%	180	\$40.2	0.13%	209	\$5.7	0.19%	47	\$0.5	0.22%	3	\$0.5	0.83%	5	\$0.2	0.80%	2	\$102.1	0.06%	546
2009	\$18.2	0.05%	6 86			305	\$40.8		259			166	\$14.2			\$9.4	0.48%		\$3.9		45	\$166.1	0.10%	1,104
2008	-	-	-	\$1.8		8	\$24.5		121			295	\$45.6 \$95.3			\$17.1 \$20.3	0.56%		\$10.3 \$27.6	0.85%	98	\$148.3	0.35%	961
2007 2006		-	-	\$0.8 \$0.6		3 ⊿	\$7.6 \$5.7		45 35			275 149	\$85.3 \$55.5			\$39.3 \$34.9	0.70% 0.61%	303 277	\$27.6 \$10.7	1.30% 1.02%	225 100	\$206.4 \$131.4	0.48% 0.45%	1,431 945
2006	-	-	-	\$3.4		22	\$33.3		208			421	\$22.6			\$5.1	0.78%	62	\$10.7 \$1.8	0.65%	23	\$120.9	0.45%	959
2004 and Earlier	\$0.3	0.219	6 3	\$4.9		38	\$45.8		353		0.18%	648	\$41.2		444	\$18.5	0.22%	244	\$18.2	0.27%	369	\$198.5	0.18%	2,099
20 Year (CT-prefix)				·			·			·			·			·			·			·		
2013	\$4.3				-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.3	0.01%	28
2012	\$5.7	0.019				1	- 00.4	- 0.440/	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.7	0.01%	39
2011 2010	\$2.4 \$1.3	0.02%		\$1.9 \$2.5		11 15	\$0.4 \$0.5		1 1	-	-	-	-	-	-	-	-	-	-	-	-	\$4.7 \$4.3	0.03% 0.04%	28
2010		0.027	/o /	\$2.0		19	\$0.5 \$0.8		5	-	-	-	-	-	-	-	-	-		-	-	\$4.3 \$2.8	0.05%	26 24
2008	_	-	-	- Ψ2.0	-	-	\$0.3			\$1.9	0.42%	16	\$0.4	0.22%		\$0.0	0.16%	1	-	-	-	\$2.7	0.22%	26
2007	-	-	-	-	-	-	\$0.1		2			8	\$0.8		15	\$0.1	0.12%	2	-	-	-	\$2.1	0.19%	27
2006	-	-	-	-	-	-	\$0.2	0.25%	2	\$1.0	0.38%	10	\$0.4	0.09%	4	\$0.4	0.42%	4	\$0.1	0.66%	1	\$2.0	0.24%	21
2005	-	-	-	\$0.2		2	\$1.0		12			10	\$0.6			-	-	-	-	-	-	\$2.5	0.16%	32
2004 and Earlier	-	-	-	\$0.2	0.03%	2	\$1.7	0.07%	22	\$2.0	0.10%	28	\$0.4	0.08%	10	\$0.4	0.16%	7	\$0.2	0.16%	6	\$4.9	0.08%	75
15 & 10 Year (CI & CN-prefixes)	<u>ФО 4</u>	0.000	/ 20																			ФО 4	0.000/	20
2013 2012	\$3.1 \$7.1				-	-	<u> </u>	-	-	-	-	-	-	-	-	-	-	-		-	-	\$3.1 \$7.1	0.00% 0.01%	32 60
2012	\$10.9				0.04%	7	\$0.0	0.04%	2	-	-	-	-	-	-	\$0.1	0.59%	4		-	-	\$11.7	0.01%	97
2010	\$6.9					24	-	-	-	\$0.0	0.07%	2	-	-	-	-	-	- 1	-	-	-	\$9.3	0.02%	80
2009	\$3.4					45	\$0.9	0.05%	23		0.14%	14	\$0.3	0.10%	9	\$0.4	0.59%	6	\$0.1	0.28%	1	\$8.5	0.04%	132
2008	-	-	-	\$2.2	0.09%	19	\$2.9	0.12%	34	\$3.1	0.24%	45	\$1.4		27	\$0.6	0.44%	13	\$0.2	2.03%	3	\$10.4	0.15%	141
2007	-	-	-	-	-	-	\$0.5		9	\$1.7		22	\$2.2			\$0.3	0.19%	8	\$0.1	0.24%	2	\$4.7	0.14%	70
2006	-	-	-	-	-	-	\$0.5			ψ		8	\$1.3		24	\$0.2		2	-	-	-	\$2.4	0.09%	43
2005	\$0.2			\$0.5		114	\$1.6		31 121			19 62	\$0.2		7	\$0.1	2.35%	12	\$0.0	1.68%	1	\$3.5	0.08%	71 380
2004 and Earlier High Balance (CK-prefix)	\$1.2	0.04%	6 21	\$5.6	0.05%	114	\$5.0	0.05%	121	\$2.0	0.07%	02	\$0.8	0.07%	32	\$0.3	0.08%	12	\$0.1	0.17%	18	\$15.0	0.05%	360
2012	\$1.7	0.019	6 3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.01%	3
2011	\$0.4	0.019	6 1	\$0.5	0.02%	1	-	<u>-</u>	<u>-</u>	-			-		-	-	-					\$0.9	0.01%	2
2010	\$1.0	0.03%	6 2	\$2.3	0.08%	4	\$1.1			Ψ0.1		1	-	-	-	-	-	-	-	-	-	\$4.8	0.07%	9
2009	-	-	-	-	-	-	\$1.0	0.11%	2	\$0.6	0.29%	1	-	-	-	-	-	-	-	-	-	\$1.7	0.07%	3
Interest Only (all "N"- prefixes)		_	_	_		_	\$0.5	0.63%	2	\$2.5	0.63%	11	\$2.4	0.63%	10	\$0.7	0.77%	3				\$6.1	0.63%	26
2008 2007	<u> </u>	-	 -	-	-	_	\$0.5 \$0.2			\$2.5 \$8.9		37	\$2.4 \$17.4			\$0.7 \$4.3	0.77%	23	\$2.3	1.61%	<u>-</u> 11	\$33.1	0.63%	26 151
2007	-	-	-	-	-	-	- Ψ0.Z	-	 - 	\$4.5		22	\$5.5			\$3.5	0.74%	19	\$0.7	0.88%	4	\$14.1	0.75%	69
2005				-			\$0.1	0.10%	1	\$1.6		8	\$0.5			-	-	-	-	-		\$2.1	0.60%	11
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.2	0.57%	1	\$0.2		2	-	-	-	-	-	-	\$0.4	0.64%	3
Prepayment Premiums																								1 7
(all "K"- prefixes)							^	4 4007														A C C	0.4407	
2008	-	-	-	-	-	-	\$0.1	1.42%	1	-	-	-	-	-	-	-	- 0.4664	-	-	-	-	\$0.1	0.44%	1
2007	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.16%	1	-	-	-	\$0.1	0.04%	1
2006	-	-	-	- #0.0	0.110/	- 0	- ¢o o	0.100/	- 2	- #0.0	- 0.000/	- 0	\$0.7	0.240/	- 10	\$0.1 \$0.3	0.31%	1 1	- 01.0	0.640/	- 24	\$0.1	0.10%	1
2004 and Earlier Total of Above Categories*		0.040	- 1.406	\$0.0 \$170.0	+	∠ 1,114	\$0.2 \$246.8			\$0.6		2 264 8							\$1.0 \$78.9		21 939	\$2.9 \$1.400.1	0.25%	
Total of Above Categories"	\$238.8	0.019	6 1,406	\$179.9	0.00%	1,114	⊅∠4 0.8	0.15%	1,693	\$308.9	0.25%	2,364	\$306.4	ს.პ8%	2,395	\$139.5	0.48%	1,272	ֆ/δ.9	0.60%	939	\$1,499.1	0.06%	11,183

*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 March 31, 2014 (continued)

	MBS Pass-Through Rates																							
UPB in millions	Less than 4.5%			4.5% to less than 5.0%			5.0 th	•	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	\$0.8		3		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8		3
2012	\$3.0		12		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0		12
2011	\$4.0		21		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.0		21
2010	\$2.6		11		- 0.000/	- 4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6		11
2009	\$3.4		15	_		1	- #0.0	0.470/	- 4	-	-	-	-	-	-	-	-	-	-	 -	-	\$3.6		16
2008	\$3.1 \$7.4	0.11%	17 36		0.47%	4	\$0.6 \$0.1		4	- \$1.2	1.06%	-	\$0.3	0.62%	- 2	-	-	-	-	 -	-	\$4.6 \$8.9		25 45
2007 2006	\$6.5		38		<u>-</u>	-	φυ. ι	0.19%	'	۵۱.۷	1.00%	-	φυ.3	0.62%		-		-	-	 -	<u>-</u>	\$6.5		38
2006	\$11.6	0.21%	79		<u> </u>	-	\$0.1	0.11%	1		_	_			_	-		_		+ -	_	\$11.7		80
2004 and Earlier	\$23.4		283		0.09%	11	ψ0.1	-	- '	\$0.1	0.73%	2		_	_			_		+ -	_	\$23.6		296
ARMs: Interest Only	Ψ20.¬	0.1070	200	ψ0.1	0.0070	- ''				Ψ0.1	0.7070											Ψ20.0	0.1070	
2010	\$1.8	0.07%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.07%	7
2009	\$0.5	0.03%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5		3
2008	\$1.4		5	\$1.3	0.29%	4	\$0.8	0.26%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$3.5		13
2007	\$6.5	0.14%	28	\$0.3	0.56%	1	\$1.2	1.04%	5	\$2.4	0.42%	10	\$0.8	0.65%	4	-	-	-	-	-	-	\$11.2	0.20%	48
2006	\$12.2	0.23%	54	-	-	-	-	-	-	\$0.2	0.13%	1	\$0.3	0.25%	2	-	-	-	-	-	-	\$12.7	0.22%	57
2005	\$12.9		68	\$0.6	0.63%	2	\$1.4	0.45%	7	-	-	-	_	-	-	-	-	-	-	<u> </u>	-	\$14.9		77
2004 and Earlier	\$6.4		33		-	-	\$0.4		2	-	-	-	-	-	-	-	-	-	-	-	-	\$6.8		35
Conventional ARMs Total*	\$107.7	0.09%	713		0.29%	23	\$4.6		24	\$3.9	0.38%	19	\$1.4	0.41%	8	-	-	-	-	-	-	\$121.0		787
Other																								
2013	\$39.8	0.10%	206	\$2.5	0.10%	16	\$0.4	0.24%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$42.7	0.10%	224
2012	\$57.7	0.11%	310	\$4.1	0.18%	22	\$0.1		1	\$0.2	5.16%	1	\$0.1	2.08%	1	\$0.1	1.29%	1	-	-	-	\$62.2		336
2011	\$5.1	0.19%	33	\$7.0	0.22%	43	\$6.0	0.30%	40	\$1.6	1.67%	12	\$1.4	3.81%	13	\$0.8	2.75%	12	\$0.4	2.43%	10	\$22.2	0.28%	163
2010	\$1.3	0.13%	8	\$6.3	0.66%	35	\$9.2	0.71%	47	\$4.0	1.41%	27	\$0.2	0.16%	4	\$0.3	0.32%	5	\$0.5	0.47%	12	\$21.9	0.55%	138
2009	\$0.3	0.41%	3	\$2.4	1.95%	16	\$8.7	3.22%	61	\$9.0	5.46%	69			54	\$12.1	15.49%	71	\$7.4		50			324
2008	-	-	-	-	-	-	\$0.4		3	\$1.0		13		1.37%	8	\$0.4	3.48%	3	\$0.2		3	\$2.9		30
2007	\$0.1	-	1	\$0.1		1	\$1.4		16	\$1.2		12			13	\$0.4	2.34%	7	\$0.5		9	\$4.8		59
2006	\$0.1	0.24%	1	\$0.3	0.24%	3	\$0.6		6	\$1.0		9	\$0.1	0.62%	1	\$0.1	4.59%	2	\$0.1		1	\$2.2		23
2005	\$0.3	-	4	-	-	-	\$0.3		3	\$0.3		4	\$0.4	2.47%	5	\$0.2	5.37%	2	\$0.1	2.86%	5	\$1.6		23
2004 and Earlier	\$0.0		2		0.30%	3	\$0.8		9	\$1.5		14		0.76%	18	\$3.4	2.08%	58	\$8.8		217	\$16.1		321
Other Total*	\$104.7	0.11%	568	\$23.0	0.22%	139	\$27.8		188	\$19.9		161	\$14.0	2.28%	117	\$17.7	4.41%	161	\$18.1		307	\$225.2		1,641
*Some LIDB totals may not fact due to roun	\$451.2	0.02%	2,687	\$206.3	0.07%	1,276	\$279.2	0.16%	1,905	\$332.6	0.27%	2,544	\$321.8	0.40%	2,520	\$157.2	0.54%	1,433	\$97.0	0.71%	1,246	\$1,845.3	0.07%	13,611

*Some UPB totals may not foot due to rounding.