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, 2014.

	Delinquency information as of December 31, 2014. 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 &	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	0. 5	0. 5 %	Count	0.5	0. 5 %	Count	0.5	0. 5 %	Count	0. 5	0. 5 %	Count	0. 5	0. 0 %	Count	0. 5	0. 5 %	Count	0. 5	0. 5 %	Count	0. 5	0. 5 %	Count
Conventional Fixed Rate																								
40 Year (CZ-prefix)					0.000/																		0.000/	
2011 2009	-	-	-	\$0.2	0.98%	- 1	-	-	-	\$0.3	0.71%	- 1	\$0.7	1.12%	- 2	\$0.3	0.74%	- 2	\$0.1	1.03%	- 4	\$0.2 \$1.4	0.32%	6
2009		-	-	- :	-	-	- :	-		\$0.3	0.71%	2		0.48%	2	\$U.3	0.74%		\$0.1	1.75%		\$0.8		
2008	-	-	-	-	-	-	-	-	-	\$0.4	0.45%	6	\$2.7	0.46%	15	\$0.5	0.48%	2				\$4.2		
2006	-	-	-	-	-	-	-	-	-	\$0.2	1.50%	1	- Ψ2.7	-	-	- ψ0.0	-		φ0.2 -	-	-	\$0.2		
30 Year (CL-prefix)										***												40	0.00,0	
2005 and Earlier	\$0.6		5	\$5.9		45	\$55.2		453	\$100.8	0.22%	913	\$54.4	0.29%	597	\$23.3	0.30%	318	\$19.8	0.33%	400	\$260.0	0.21%	2,731
2014	\$19.2	0.01%	102	\$9.0	0.03%	60	\$1.4	0.05%	10		-	-	-		-	-	-	-	-	-	-	\$29.7	0.01%	172 687 626
2013	\$102.8	0.03%	583	\$13.3	0.08%	90	\$2.1	0.13%	13		-	-	\$0.1	1.01%	1		-	-	-	-	-	\$118.3	0.03%	687
2012	\$92.8	0.03%	535	\$6.8	0.10%	60	\$1.7	0.19%	15			5		0.42%	2			4				\$103.3	0.03%	626
2011	\$34.9 \$21.4	0.04%	185 116	\$34.4 \$36.5	0.07%	202 215	\$23.9 \$40.7	0.15%	139 217		0.11%	14 38		0.20%	7	\$0.7 \$0.1	0.68%	<u>6</u> 3		0.33%		\$95.7 \$104.0	0.06%	557 591
2010	\$11.6	0.04%	63	\$52.3	0.07%	215	\$33.5		217			158		0.04%	146	\$7.4		83					0.07%	1,009
2009	\$0.3		1	\$1.7	0.08%	291	\$16.5	0.14%	97		0.26%	218		0.43%	267	\$14.9		132		1.01%			0.10%	82
2007	-	-	- 1	\$0.1	0.05%	1	\$4.7	0.22%	31		0.35%	229	\$63.0	0.45%	449	\$29.4		257	\$17.6				0.46%	1,144
2006	-	-	-	\$0.6		3	\$4.2		31			109			328	\$25.1		219					0.43%	769
20 Year (CT-prefix)							·																	
2005 and Earlier	-	-	-	\$0.6	0.10%	5	\$1.9	0.07%	26	\$2.3	0.11%	32	\$0.7	0.13%	15	\$0.5	0.24%	14	\$0.2	0.26%	11		0.10%	103
2014	\$0.5	0.00%	5	-	-	-	-	•	-	-	-	-	-		-	•	-	-	-	-	-	\$0.5	0.00%	
2013	\$4.8	0.02%	38	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.8		38
2012	\$6.4	0.02%	41		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.4	0.02%	4
2011	\$4.5	0.03%	22	\$1.2	0.04%	9	-		-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.7	0.03%	3.
2010 2009	\$2.0 \$0.4	0.03%	13	\$2.3 \$0.8	0.07%	14 9	\$0.8 \$0.7	0.15% 0.12%	5 6	-	-	-	\$0.1	0.56%	- 1	-	-	-	-	-	-	\$5.1 \$2.0	0.05%	32
2009	\$U.4	0.03%	- 4	φυ.o	0.03%	- 9	\$0.7	0.12%	2		0.10%	- 4		0.56%	5	\$0.0	0.19%	- 1	-		-	\$2.0	0.04%	31 32 20 12
2007	-	-	-	\$0.1	2.34%	1	\$0.1		1	\$0.3		3		0.22%	15	\$0.0		1	\$0.2	1.19%	. 3	\$1.7		24
2006	-	-	-	-	-	-	\$0.1	0.10%	1		0.06%	2			10	\$0.1		3		-	-	\$1.1	0.16%	16
15 & 10 Year (CI & CN-prefixes)																								
2005 and Earlier	\$0.8		17	\$3.0	0.03%	76	\$4.8	0.06%	144	\$2.2	0.08%	77	\$0.8	0.09%	39	\$0.2	0.08%	10	\$0.1	0.28%	18		0.05%	381
2014	\$2.5	0.00%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.00%	20 10°
2013	\$11.6	0.01%	101		-	-		-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.6	0.01%	101
2012	\$10.1 \$10.4	0.01%	92 91	\$0.0 \$0.9	0.09%	1 9	\$0.0	0.02%	- 4	\$0.1	0.23%	- 1	-	-	-	\$0.0	0.33%		-	-	-	\$10.1 \$11.4	0.01%	90
2011	\$6.8	0.02%	66	\$1.8	0.05%	17	\$0.0	0.02%	1	φU.1	0.23%			-		φ0.0	0.33%				+:	\$8.7	0.02%	100
2009	\$2.8	0.02%	31	\$3.0	0.05%	37	\$1.4	0.09%	21	\$0.1	0.03%	- 6	\$0.1	0.06%	6	\$0.0	0.02%	1	\$0.0		1	\$7.4	0.02%	84 103
2008	\$0.0	0.02%	1	\$1.1	0.06%	12	\$2.5	0.14%	33		0.14%	25		0.20%	18	\$0.4		12		-	ļ -	\$6.3	0.12%	101
2007	-	-	-	\$0.1	0.06%	1	\$1.0	0.18%	12	\$2.3	0.24%	23	\$0.7	0.09%	14	\$0.3	0.24%	8	\$0.0	0.29%	2	\$4.4	0.17%	60
2006		-	-	\$0.1	0.04%	1	\$0.2		4			14		0.16%	24	\$0.1		1	-	-	-	\$2.3	0.11%	44
High Balance (CK-prefix)								-										-						
2013	\$1.4		3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.01%	
2012	\$1.0	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-	-	\$1.0	0.01%	1
2011	\$2.7 \$0.5	0.04%	5	\$1.0	0.04%	- 2	\$0.6	0.07%	- 1	-	-	-	-	-	-		-	-	-	-	+-	\$2.7 \$2.0		
2010	\$0.5		1	\$0.9		2	φυ.δ	- 0.07%	- 1	-	-	-	- \$1.1	1.99%	- 2		-	-	-	-	+ -	\$2.0		- 1
Interest Only (all "N"- prefixes)	ψ0.7	0.5076	'	ψ0.5	0.0076								ψ1.1	1.55/6							1	Ψ2.1	0.17/0	— `
2005 and Earlier	-	-	-	-	-	-	\$0.7	1.05%	3	\$1.0	0.58%	5	\$0.2	0.28%	2	-	-	-	-	-	-	\$1.9	0.58%	10
2009	-	-	-	-	-	-	\$0.5	3.63%	1	\$0.3	6.29%	1	-			-	-	-	-	-	-	\$0.8	2.56%	11
2008	-	-	-		-		\$0.1	0.19%	1	\$1.9	0.62%	7		0.23%	3	-	-	-	-	-	-	\$2.6		11
2007	-	-	-	-	-	-	\$1.1	1.25%	5			26		0.60%	51	\$3.6		16			6	\$22.8	0.66%	104
2006	-	-	-	-	-	-	\$0.2	0.53%	2	\$3.6	0.84%	16	\$3.7	0.35%	18	\$2.8	0.77%	14	-	-	-	\$10.3	0.53%	50
Prepayment Premiums	_		-	\$0.1	0.20%	4	\$0.4	0.32%	4	\$0.6	0.25%	10	\$0.3	0.120/	5	\$0.2	0.09%	3	\$0.9	0.67%	18	\$2.4	0.25%	4
2005 and Earlier 2007	-		-	φU.1	0.20%	- 1	⊅ U.4	0.32%	- 4	\$0.6 \$0.2	1.04%	10	\$0.3 \$0.1	0.12%	5	\$0.2 \$0.2	0.09%	2		0.67%	18	\$2.4 \$0.5	0.25%	4
Total of Above Categories*	\$353.8	0.02%		\$177.5	0.07%	1,174	\$201.2	0.14%	1.496			1.947			2,046	\$110.6		1.113			877			
*Some UPB totals may not foot due to re		0.02 /6	2,144	ψ177.0	0.01 /6	1,174	Ψ201.2	0.17/0	1,430	Ψ2-70.0	0.27/0	1,047	Ψ200.1	0.01 /6	2,040	ψ110.0	0.77 /0	1,110	ψ02.0	0.01 /0	, 011	ψ1,001.0	0.0078	10,73

*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, 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	\$25.7		301	\$0.1	0.11%	2	\$0.1	0.18%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$25.9		305
2014	\$0.5	0.00%	3	-	-	-	-	-	-	-	•	-	•	-	-	•	-	-	-	-	-	\$0.5 \$2.1	0.00%	3
2013 2012	\$2.1 \$1.9		8	-	-	-	-	-	-		-	-		-	-		-	-		-	-	\$1.9		7
2012	\$3.8		16			-		-		- :		-		-			-	-		-	-	\$3.8		16
2010	\$5.2		22		-	-		-	-		-	-		-	-		-	-	-	-	-	\$5.2	0.03%	22
2009	\$2.5		10		-	-	-	-	-	_		-	-	-	-	-	-	-	-	-	-	\$2.5	0.09%	10
2008	\$1.1		8	-	-	-	\$0.2	0.18%	1	-		-	-	-	-	-	-		-	-	-	\$1.3	0.05%	9
2007	\$3.5	0.17%	21	-	-	-	-	-	-	\$0.7	1.59%	5	-	-	-	-	-		-	-	-	\$4.2	0.20%	26
2006	\$6.5	0.24%	37	-	-	-	-		-	-		-	-	-	-		-		-		-	\$6.5	0.23%	37
ARMs: Interest Only																								
2005 and Earlier	\$23.3	0.25%	115	\$0.4	0.52%	2	\$0.0	0.02%	1	-	-	-	-	-	-	-	-		-	-	-	\$23.8		118
2010	\$0.3		1	-	-	-	-		-	-		-	-	-		-	-		-	-	-	\$0.3	0.01%	1
2009	\$0.5	0.04%	3			1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9		4
2008	\$3.6		12	\$1.3	0.38%	6	\$0.7	0.29%	3	-		-	\$0.2			-	-	-	-	-	-	\$5.7	0.18%	22
2007	\$7.2	0.16%	29	-	-	-	-	-	-	\$0.9	0.36%	2	\$0.1	0.22%	1	\$0.1	2.55%	1	-	-	-	\$8.3	0.17%	33
2006	\$7.9	0.16%	42	-	-	-	-	-	-	\$0.3	0.19%	2	\$0.7	0.82%		-	-	-	-	-	-	\$8.8	0.17%	48
Conventional ARMs	\$95.7	0.08%	635	\$2.2	0.28%	11	\$1.0	0.13%	7	\$1.9	0.33%	9	\$1.0	0.47%	6	\$0.1	0.73%	1	-	-	-	\$101.8	0.08%	669
Other																								
2005 and Earlier	\$0.1		3	\$1.0		7	\$1.3		14	\$0.9	0.41%	13	\$1.8	1.25%	25	\$3.1	2.17%	52	\$6.8	2.65%	179	\$15.1	1.01%	293
2014	\$3.0		18			14	\$0.4		2	-		-	-	-	-	-	-			-	-	\$5.6		34
2013	\$56.8		307	\$5.9		34	\$0.8		5			-		-	-	-	-	-	\$0.2	15.71%	1	\$63.7	0.15%	347
2012	\$68.2	0.14%	369	\$4.4		25	\$0.1	0.19%	2	\$0.2		1	\$0.1				-	-	\$0.0	0.86%	1	\$73.0		399
2011	\$4.8		33	\$7.2		43	\$6.9	0.40%	47	\$0.9			\$1.0			\$0.7		10	\$0.6	3.98%	14	\$22.1	0.32%	165
2010	\$1.4		10	\$3.6		25	\$7.2		40	\$2.6			\$0.1	0.11%		\$0.5		4	\$0.5	0.51%	13	\$16.0	0.47%	114
2009	\$0.1	0.09%	1	\$1.8		13	\$5.8	2.53%	47	\$7.0		57	\$7.2			\$7.8		50	\$4.2	11.58%	37	\$34.0	4.74%	252
2008	-	-	-	\$0.0	0.02%	1	\$0.7	0.52%	5	\$1.1	0.95%	11	\$0.2		2	\$0.3		3	\$0.3	16.45%	4	\$2.6	0.70%	26
2007		-	-	\$0.2		4	\$1.3	0.50%	10	\$1.4		15	\$1.8		21	\$0.5	3.51%	9	\$0.6	8.63%	6	\$5.8	0.89%	65
2006	\$0.1	0.36%	1	\$0.7	0.77%	6	\$0.6	0.39%	6	\$1.0		11	\$0.1	0.78%	1	-		-	\$0.1	4.91%	1	\$2.6		26
Other Total*	\$134.5	0.14%	742	\$27.0	0.24%	172	\$25.0	0.57%	178	\$15.3		136	\$12.4	2.40%	109	\$13.1	3.83%	128	\$13.2	3.19%	256	\$240.5	0.21%	1,721
Total MBS 4+*	\$583.9	0.03%	3,521	\$206.8	0.07%	1,357	\$227.2	0.15%	1,681	\$257.6	0.26%	2,092	\$249.0	0.39%	2,161	\$123.8	0.52%	1,242	\$75.2	0.67%	1,133	\$1,723.6	0.07%	13,187

*Some UPB totals may not foot due to rounding