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, 2014.

Г											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%				5.5% 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 Fixed Rate																									
40 Year (CZ-prefix)		_	+-	\$0.3	0.89%	1	_	-	-	-	-	_	-	-	-	_	-	-	_	-	-	\$0.3	0.37%		
2009	-	-	-	- 40.0	-	- '	\$0.4	0.97%	2	\$0.4	0.58%	2	\$0.2	0.24%	2	\$0.3	0.62%	3	\$0.3	3.69%	2	\$1.6	0.59%	11	
2008	-	-	-	-	-	-	\$0.3	0.55%	1	\$1.4		6	\$0.8			\$0.1	0.54%		-	-	-	\$2.7		12	
2007	-	-	-	-	-	-	-	-	-	\$0.6	0.29%	4	\$2.3	0.58%	14	\$2.5	1.86%	14	\$0.5	2.16%	2	\$5.9	0.73%	34	
30 Year (CL-prefix) 2013	\$45.6	0.01%	6 258	\$3.0	0.02%	16	\$0.2	0.01%	2	_	-	_	-	_	-	_	-	_		-	_	\$48.8	0.01%	276	
2012	\$85.0	0.02%	6 467	\$10.6		69	\$1.6		13	\$1.0	0.52%	3	\$0.5	0.53%	2	\$0.9	0.75%	7	\$0.2	0.57%	3	\$99.7	0.02%	564	
2011	\$26.1	0.03%				250	\$25.1	0.13%	143			16				\$0.5	0.40%		\$0.4	0.37%	6	\$102.6	0.06%	561	
2010	\$21.4	0.03%				243	\$57.2		291	\$6.7		49				\$1.1	1.67%		\$0.2		2	\$134.8	0.08%	715	
2009 2008	\$18.0 \$0.3	0.04%		\$59.9 \$3.5		319 15	\$47.0 \$23.6		285 117	\$23.2 \$56.0		196 332				\$9.3 \$18.8	0.46% 0.59%	117 157	\$4.6 \$9.3	0.51%		\$177.5 \$164.4	0.10% 0.37%	1,224 1,079	
2007	\$0.2			\$1.5		7	\$9.4		48	\$58.9		350	\$97.5			\$42.1	0.73%	356	\$26.4	1.21%	231	\$235.9	0.53%	1,638	
2006	•	-	-	\$0.4	0.39%	3	\$6.6	0.30%	39	\$29.1	0.41%	178	\$60.1	0.45%	406	\$33.8	0.57%	298	\$10.4	0.96%	105	\$140.4	0.47%	1,029	
2005	- 000	-	-	\$3.9		25	\$43.2		266	\$59.7		477	\$29.9			\$4.6	0.68%	53	\$2.2	0.79%	28	\$143.5		1,119	
2004 and Earlier	\$0.2	0.16%	<u>6 2</u>	\$7.1	0.13%	56	\$45.6	0.15%	368	\$76.0	0.19%	696	\$44.9	0.25%	473	\$20.9	0.24%	297	\$23.2	0.34%	452	\$218.0	0.20%	2,344	
20 Year (CT-prefix) 2013	\$4.3	0.01%	6 33	_	_	_	_	-	_	-	-	-	_	_	-	-	_	-	_	-	-	\$4.3	0.01%	33	
2012	\$6.1				0.09%	1	-	-	-	-	-	-	-	-	1 - 1	-	-	-	-	-	-	\$6.1	0.02%	46	
2011	\$3.6	0.02%	6 20			14	\$0.4		3	-	-	-	-	-	-	-	-	-	-	-	-	\$6.5	0.03%	37	
2010	\$1.6	0.02%	6 11	Ψ		14	\$1.4		9	-	-	-	-	- 700/	-	-	-	-	-	-	-	\$4.7		34 28	
2009	-	-	-	\$2.1	0.06%	16	\$1.0 \$0.7			\$0.0 \$1.1		1 12	\$0.2 \$0.8			-	-	-	<u>-</u>	-	-	\$3.4 \$2.6	0.06% 0.21%	28 25	
2008		-	+ -	-	-	-	\$0. <i>1</i> \$0.1			\$0.7		6	\$0.6 \$1.6			\$0.2	0.25%			-	-	\$2.6 \$2.6		31	
2006	-	-	-	-	-	-	\$0.1	0.14%	1	\$0.6		6	\$1.4			\$0.2	0.24%		\$0.1	1.22%	2	\$2.4	0.27%	25	
2005	-	-	-	-	-	-	\$1.4		11			11	\$0.5			-	-	-	-	-	-	\$3.0		30	
2004 and Earlier	-	-	-	\$0.5	0.08%	6	\$2.9	0.12%	35	\$2.0	0.10%	30	\$1.2			\$0.2	0.07%	6	\$0.3	0.29%	11	\$7.1	0.12%	109	
15 & 10 Year (CI & CN-prefixes)	Φ0.0	0.000	, 0.4																			Φ0.0	0.000/		
2013	\$2.9 \$9.8				0.20%	- 2	<u>-</u>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.9 \$9.9		24 83	
2012	\$11.3	0.019				9	<u> </u>	-	_	\$0.0	0.03%	1	-	-	-	\$0.0	0.15%	1	<u>-</u>	 -	-	\$9.9 \$12.1	0.01%	112	
2010	\$8.2	0.02%				26	\$0.2	0.10%	4	-	-	-	-	-	-	-	-	- 1	-	-	-	\$10.9		87	
2009	\$3.4	0.02%	6 37	\$3.2	0.04%	43	\$1.6		31			10				\$0.1	0.20%		\$0.1	0.39%	2	\$9.5		136	
2008	-	-	-	\$1.8		19	\$2.7		32			30			 	\$0.4	0.27%	8	\$0.1	0.43%	2	\$8.0	 	119	
2007	-	-	-	\$0.1	0.08%	1	\$0.8		10	\$1.7		21	\$2.4			\$0.3	0.21%	8	\$0.0	0.05%	1	\$5.4	0.16%	78	
2006	- CO 4	- 0.420	- 4	- 00.4	- 0.000/	- 7	\$0.5		7	\$0.4		7	\$1.6		31	\$0.1	0.10%	1	<u>-</u>	- 2.000/	-	\$2.6		46 86	
2005 2004 and Earlier	\$0.4 \$1.1			\$0.4 \$4.8		102	\$2.3 \$5.2		43 145	T -		20 81	\$0.4 \$0.9		32	\$0.1 \$0.3	2.55% 0.09%	15	\$0.0 \$0.2	2.80%	21	\$4.6 \$15.0		414	
High Balance (CK-prefix)	Ψ1.1	0.007	10	ψ4.0	0.04/0	102	ψυ.Ζ	0.0070	143	Ψ2.0	0.0076	01	ψυ.9	0.07 /0	52	ψυ.υ	0.00/0	13	Ψ0.2	0.10/0	Z 1	ψ10.0	0.0076	714	
2012	\$2.5	0.01%	6 5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.01%	5	
2011	-	-	<u>-</u>	\$0.4		1	-		-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	1	
2010	\$0.5	0.02%	6 1	\$2.1		4	\$1.7 \$0.4		3	-	-	-	- \$0.4	- 0.520/	- 4	-	-	-	-	-	-	\$4.3		8	
2009 Interest Only (all "N"- prefixes)	-	-	+ -	\$0.5	0.04%	1	φυ.4	0.05%	1	-	 -	-	\$0.4	0.53%	1	-	-	-	-	-	-	\$1.3	0.05%	3	
2008	-	-	 -	-	-	-	\$0.2	0.23%	1	\$3.8	0.93%	15	\$0.6	0.15%	4	\$0.7	0.68%	3	-	-	-	\$5.2	0.52%	23	
2007		-	-	-	-	-	\$0.6		3	\$10.4	0.80%	42	\$18.2	0.74%		\$7.8	1.18%	35	\$3.0	2.01%	14	\$40.0	0.85%	176	
2006	-	-	-	-	-	-	•	-	-	\$6.1		24			41	\$4.5	0.93%	25	\$0.6	0.80%	5	\$20.8	0.79%	95	
2005	-	-	-	-	-	-	\$0.4 \$0.1		3	\$0.7		4	\$0.6	0.81%	5	-	-	-	-	-	-	\$1.8 \$0.3		12	
2004 and Earlier Prepayment Premiums (all "K"- prefixes)	-	-	-	-	-	-	\$0.1	1.31%	1	\$0.2	0.57%	1	-	-	-	-	-	-	<u>-</u>	-	-	\$0.3	0.48%	2	
2008		-		-			\$0.1	1.42%	1	-		-	-	-			-	-			-	\$0.1	0.44%	1	
2007		-		-		_	_	_				-	\$0.5	0.70%	2	\$0.3	0.89%	4	\$0.0	0.31%	1	\$0.9	0.59%	7	
2006	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.42%	1	-	-	-	\$0.1	0.14%	1	
2004 and Earlier	•	-		•	-	-	\$0.2	0.11/0		\$0.5	0.1070	6		0.19%			0.28%		\$1.1	+			0.26%		
Total of Above Categories*	\$252.5	0.02%	6 1,503	\$209.6	0.07%	1,270	\$285.2	0.17%	1,938	\$349.9	0.28%	2,637	\$349.2	0.42%	2,711	\$150.9	0.51%	1,448	\$83.2	0.62%	1,069	\$1,680.5	0.07%	12,576	

^{*}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, 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																								
2013	\$0.6		2		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6		2
2012	\$3.0		11		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0		11
2011	\$5.4		25 13		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	 -	-	\$5.4		25 13
2010 2009	\$3.1 \$4.1	0.03% 0.12%	17		0.20%	- 1	\$0.1	2.27%	- 1	-	-	-	-	-	-	-	-	 - 		 -	-	\$3.1 \$4.4		19
2009	\$2.7	0.12%	16		0.54%	1	\$0.1		3	-	-	-	-	_	_	-		 -	<u> </u>	 -		\$4.4 \$4.3		23
2007	\$6.2		30		-	_	ψ0.5 -	-			 -	-	\$0.3	0.61%	2			 		+ -	_	\$6.5		32
2006	\$9.7	0.30%	55		_	_	<u> </u>	_	_	\$0.1	0.42%	1	\$0.4	1.27%	1		_	 		 -	_	\$10.2		57
2005	\$11.9	0.19%	82	\$0.2	0.38%	2	\$0.1	0.10%	1	- ΨΟ. 1	-	_ '	- φο. τ	-	-	-	_	 		 	_	\$12.1	0.19%	85
2004 and Earlier	\$22.2		277	\$0.4	0.28%	9	\$0.0		1	\$0.1	0.73%	2	-	-	-	_	-	t - t	-	† <u>-</u>	-	\$22.7		289
ARMs: Interest Only		011170		Ψ0	0.2070		Ψ0.0	0.0070		Ψ011	0070	_											011176	
2010	\$1.3	0.05%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.05%	4
2009	\$0.3	0.02%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3		2
2008	\$5.7	0.20%	21	\$1.9	0.42%	6	\$1.1	0.34%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$8.6	0.23%	30
2007	\$10.4	0.23%	40	-	-	-	\$1.2	0.75%	4	\$2.9	0.48%	11	-	-	-	-	•	-	-	-	-	\$14.5	0.26%	55
2006	\$13.9	0.25%	63	-	-	-	-	-	-	\$1.5	0.82%	7	\$1.3	1.15%	6	-	-	-	-	-	-	\$16.7	0.29%	76
2005	\$15.5	0.23%	80	-	-	-	\$0.7	0.23%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$16.2	0.22%	84
2004 and Earlier	\$9.6				-	-	\$0.1		2	-	-	-	-	-	-	-	-	-	-	-	-	\$9.8		53
Conventional ARMs Total*	\$125.6	0.10%	789	\$3.6	0.30%	22	\$3.9	0.33%	19	\$4.6	0.42%	21	\$2.0	0.55%	9	-	-	-	-	-	-	\$139.8	0.11%	860
Other																								
2013	\$39.2	0.09%	209	\$1.1	0.04%	7	\$0.6	0.38%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$40.9	0.09%	219
2012	\$61.5	0.12%	320	\$4.2		24	\$0.1		1	\$0.2	5.16%	1	\$0.1	2.08%	1	-	-	- 1	-	<u> </u>	-	\$66.1		347
2011	\$5.6	0.21%	36	\$9.1	0.29%	51	\$9.5		57	\$2.0		14	\$1.1		11	\$0.7	2.54%	12	\$0.4	1.93%	7	\$28.4		188
2010	\$1.2	0.11%	7	\$5.4	0.55%	32	\$7.6	0.57%	44	\$3.2	1.11%	23	\$0.4	0.33%	9	\$0.4	0.48%	7	\$0.7	0.66%	18	\$18.9	0.47%	140
2009	\$0.2	0.23%	2	\$2.4	1.94%	16	\$9.4	3.43%	66	\$9.0	5.34%	72	\$8.6	9.18%	52	\$12.4	15.73%	75	\$7.5	16.63%	53	\$49.5	5.76%	336
2008	-	-	-	\$0.4	0.54%	4	\$0.7		6	\$1.7	1.11%	18	\$1.2		11	\$0.4	3.44%	3	\$0.2		3	\$4.6		45
2007	\$0.3		2	\$0.1	0.09%	1	\$1.0	0.32%	11	\$1.4	0.46%	13	\$1.5	1.67%	13	\$0.8	4.29%		\$0.8	9.11%	11	\$5.9		59
2006	\$0.2	0.41%	2	\$0.4	0.41%	5	\$0.6		6	\$1.2		10	\$0.1	0.61%	1	\$0.1	4.56%		\$0.1	4.43%	1	\$2.7		27
2005	-	-	-	\$0.3	0.21%	4	\$0.3		3	\$0.3		4	\$0.4	2.45%	5	\$0.2	5.37%		\$0.1	3.05%	6	\$1.7		24
2004 and Earlier	\$0.0		1	\$0.3	0.26%	3	\$1.3	0.26%	12	\$1.2	0.45%	12	\$1.3	0.84%	20	\$3.7	2.20%		\$9.3	3.08%	226	\$17.0	1.11%	338
Other Total*	\$108.2		579		0.23%	147	\$31.1		209	\$20.1		167	\$14.8		123	\$18.7	4.60%	173	\$19.1		325	\$235.6		1,723
Total MBS 4+*	\$486.4	0.03%	2,871	\$236.8	0.08%	1,439	\$320.3	0.18%	2,166	\$374.5	0.29%	2,825	\$366.0	0.44%	2,843	\$169.7	0.56%	1,621	\$102.3	0.74%	1,394	\$2,056.0	0.08%	15,159

*Some UPB totals may not foot due to rounding.