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)).

*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 \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ |
| Conventional ARMs |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| ARMS: Amortizing $\quad 2013$ | \$0.6 | 0.00\% |  |  | - | - | - | - | - | . | . | - | - | - | - | - | - | - | - | . | - | \$0.6 | 0.00\% |  |
| 2012 | \$3.0 | 0.02\% | 11 | - | $-$ | - | - |  | - | - | - | - | - | - |  |  | - | - | - |  |  | \$3.0 | 0.02\% | 11 |
| 2011 | \$5.4 | 0.04\% |  |  | - |  | - |  |  |  | - |  | - |  |  |  |  |  |  |  |  | \$5.4 | 0.04\% |  |
| 2010 | \$3.1 | 0.03\% | 13 | - | - | - | - |  | - |  | - | - | - | - | - | - | - | - | - | - | - | \$3.1 | 0.03\% | 13 |
| 2009 | \$4.1 | 0.12\% | 17 | \$0.1 | 0.20\% |  | \$0.1 | 2.27\% |  | - | - | - | - | - | - | - | - | - | - |  | - | \$4.4 | 0.13\% | 19 |
| 2008 | \$2.7 | 0.09\% | 16 | \$1.1 | 0.54\% | 4 | \$0.5 | 0.40\% |  |  | - |  | - |  |  |  |  |  |  |  |  | \$4.3 | 0.13\% | 23 |
| 2007 | \$6.2 | 0.25\% | 30 |  |  |  | - |  | - | - | - | - | \$0.3 | 0.61\% |  | - | - | - | - | - | - | \$6.5 | 0.24\% | 32 |
| 2006 | \$9.7 | 0.30\% | 55 | - |  | - | $-$ |  | - | \$0.1 | 0.42\% | 1 | \$0.4 | 1.27\% | 1 | - | - | $-$ | - | - | - | $\$ 10.2$ | 0.31\% | 57 |
| 2005 | \$11.9 | 0.19\% | 82 | \$0.2 | 0.38\% | 2 | \$0.1 | 0.10\% |  |  |  | - |  |  |  |  |  |  |  |  |  | \$12.1 | 0.19\% | 85 |
| 2004 and Earlier | \$22.2 | 0.14\% | 277 | \$0.4 | 0.28\% | 9 | \$0.0 | 0.08\% | 1 | \$0.1 | 0.73\% | 2 | - | - | - | - | - | - | - | - | - | \$22.7 | 0.14\% | 289 |
| ARMs: Interest Only |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2010 | \$1.3 | 0.05\% | 4 |  | - |  | - |  |  |  | - |  | - |  |  |  | - | - | - |  |  | \$1.3 | 0.05\% | 4 |
| 2009 | \$0.3 | 0.02\% |  | - | - | - | - |  | - |  | - | - | - | - |  | - | - | - | . |  |  | \$0.3 | 0.02\% |  |
| 2008 | \$5.7 | 0.20\% | 21 | \$1.9 | 0.42\% | 6 | \$1.1 | 0.34\% | 3 | $-$ |  | $\cdots$ | - | - | - | - | - | - | - | - | - | \$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 | - | - | $\cdots$ | - | - | $-$ | - | - | - | - | - |  | \$16.2 | 0.22\% | 84 |
| 2004 and Earlier | \$9.6 | 0.24\% | 51 |  | - |  | \$0.1 | 0.30\% | 2 |  | - | - | - |  |  | - | - | - | - |  |  | \$9.8 | 0.24\% | 53 |
| $\underset{\substack{\text { Total* } \\ \text { Conventional } \\ \text { ARMs }}}{ }$ | \$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 Totar |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 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 | 0.18\% | 24 | \$0.1 | 0.22\% | 1 | \$0.2 | 5.16\% | , | \$0.1 | 2.08\% | 1 | - |  | - | - |  |  | \$66.1 | 0.12\% | 347 |
| 2011 | \$5.6 | 0.21\% | 36 | \$9.1 | 0.29\% | 51 | \$9.5 | 0.48\% | 57 | \$2.0 | 2.00\% | 14 | \$1.1 | 2.89\% | 11 | \$0.7 | 2.54\% | 12 | \$0.4 | 1.93\% | 7 | \$28.4 | 0.36\% | 188 |
| 2010 | \$1.2 | 0.11\% | 7 | \$5.4 | 0.55\% | 32 16 | \$7.6 | 0.57\% | $\frac{44}{66}$ | \$3.2 |  | 23 72 | \$0.4 |  | 5 | \$12.4 | 0.48\% | 75 | \$0.7 |  | 18 | \$18.9 | 0.47\% | 140 336 |
| 2008 | - |  |  | \$0.4 | 0.54\% | 4 | \$0.7 | 0.45\% | 6 | \$1.7 | 1.11\% | 18 | \$1.2 | 1.75\% | 11 | \$0.4 | 3.44\% | 3 | \$0.2 | 13.36\% | 3 | \$4.6 | 0.98\% | 45 |
| 2007 | \$0.3 | 1.07\% | 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\% | 8 | \$0.8 | 9.11\% | 11 | \$5.9 | 0.71\% |  |
| 2006 | \$0.2 | 0.41\% | 2 | \$0.4 | 0.41\% | 5 | \$0.6 | 0.34\% | 6 | \$1.2 | 0.95\% | 10 | \$0.1 | 0.61\% | 1 | \$0.1 | 4.56\% | 2 | \$0.1 | 4.43\% | 1 | \$2.7 | 0.57\% | 27 |
| $\frac{2004 \text { and Earlier }}{2005}$ |  |  |  | \$0.3 | 0.21\% | 4 | \$0.3 | 0.41\% | 3 | \$0.3 | 1.51\% | , | \$0.4 | 2.45\% | 5 | \$0.2 | 5.37\% | 2 | \$0.1 | 3.05\% | 6 | \$1.7 | 0.57\% | 24 |
|  | \$0.0 | 0.04\% |  | \$0.3 | 0.26\% | 3 | \$1.3 | 0.26\% | 12 | \$1.2 | 0.45\% | 12 | \$1.3 | 0.84\% | 20 | \$3.7 | 2.20\% | 64 | \$9.3 | 3.08\% | 226 | \$17.0 | 1.11\% | 338 |
| Other Total****** | \$108.2 | 0.11\% | 579 | \$23.6 | 0.23\% | 147 | \$31.1 | 0.61\% | 209 | \$20.1 | 1.41\% | 167 | \$14.8 | 2.36\% | 123 | \$18.7 | 4.60\% | 173 | \$19.1 | 3.86\% | 325 | \$235.6 | 0.20\% | 1,723 |
|  | \$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 |

