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 January 31, 2014.

*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 January 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 \% | $\begin{array}{\|l} \text { Loan } \\ \text { Count } \end{array}$ | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ | UPB | UPB \% | $\begin{array}{\|l} \text { Loan } \\ \text { Count } \\ \hline \end{array}$ | UPB | UPB \% | $\begin{aligned} & \hline \text { Loan } \\ & \text { Count } \end{aligned}$ | 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 \% | $\begin{array}{\|l} \text { Loan } \\ \text { Count } \end{array}$ |
| Conventional ARMs <br> ARMs: Amortizing |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2011 | \$5.9 | 0.04\% | 28 |  | - | $\cdots$ | - | - |  | - | - | - | - | - |  |  | - |  | - |  |  | \$5.9 | 0.04\% |  |
| 2010 | \$2.4 | 0.03\% | 11 |  | - | - | - |  |  |  |  |  |  |  |  |  |  |  |  |  |  | \$2.4 | 0.03\% | 11 |
| 2009 | \$2.4 | 0.07\% | 9 | - | - | - | - | - |  | - | - | - | - |  |  | - | - | - | - | - |  | \$2.4 | 0.07\% |  |
| 2008 | \$2.6 | 0.09\% | 14 | - | - | - | - |  | - | - | 0 | $-$ | - | - | - | $-$ | - | $-$ | - | - |  | \$2.6 | 0.08\% | 14 |
| 2007 | \$7.7 | 0.30\% | 34 |  | - |  | \$0.1 | 0.22\% |  | \$0.7 | 0.53\% |  | \$0.6 | 1.16\% | 4 | \$0.2 | 3.84\% |  |  |  |  | \$9.3 | 0.33\% | 43 |
| 2006 | \$7.0 | 0.22\% | 38 | - |  | - | \$0.1 | 1.37\% |  | \$0.1 | 0.23\% | 1 | \$0.2 | 0.71\% | 1 | - |  | - | - | - |  | \$7.5 | 0.23\% | 41 |
| 2005 | \$12.5 | 0.19\% | 82 | \$0.4 | 0.82\% |  | \$0.2 | 0.24\% |  |  |  | - | - |  | - | - | - | - | - |  |  | \$13.0 | 0.20\% |  |
| 2004 and Earlier | \$27.2 | 0.17\% | 323 | \$0.4 | 0.26\% | 7 | \$0.1 | 0.11\% | 1 | \$0.1 | 0.63\% | 1 | - | - |  | - | - | - | \$0.0 | 0.04\% |  | \$27.7 | 0.17\% | 333 |
| ARMs: Interest Only |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2010 | \$1.5 | 0.06\% | 5 |  | - |  | - |  |  |  | - | - | - |  |  |  | - | - | - |  |  | \$1.5 | 0.06\% | 5 |
| 2009 | \$0.5 | 0.03\% |  | - | - |  | - |  |  | - |  |  | - |  |  |  |  |  |  |  |  |  | 0.03\% |  |
| 2008 | \$4.6 | 0.16\% | 16 | \$1.6 | 0.36\% | 5 | \$1.9 | 0.57\% |  | \$0.2 | 0.22\% | 1 | - |  | - | - | - | - | - | - | - | \$8.3 | 0.22\% | 29 |
| 2007 | \$12.7 | 0.28\% | 58 |  |  |  | \$0.2 | 0.11\% | 2 | \$5.8 | 0.91\% | 23 | \$0.9 | 0.58\% |  | - | - | - | - |  |  | \$19.6 | 0.35\% |  |
| 2006 | \$12.1 | 0.22\% | 57 | - | - | - |  |  |  | \$1.2 | 0.65\% | 4 | \$0.9 | 0.74\% | 5 | - | - | - | - |  |  | \$14.2 | 0.24\% | 66 |
| 2005 | \$14.9 | 0.22\% | 79 | \$0.2 | 0.20\% | 1 | \$1.1 | 0.34\% | 5 | \$0.1 | 0.51\% | 1 | - |  |  |  | - |  | - |  |  | \$16.3 | 0.22\% | 86 |
| 2004 and Earlier Conventional ARMs Total* | \$7.7 | 0.19\% | 48 |  | - | - | - |  | - |  | - | $\cdots$ | - | - | $\cdots$ | - | - | - | - |  |  | \$7.7 | 0.19\% | 48 |
|  | \$123.7 | 0.10\% | 812 | \$2.6 | 0.21\% | 16 | \$3.6 | 0.29\% | 18 | \$8.1 | 0.71\% | 34 | \$2.6 | 0.67\% | 16 | \$0.2 | 0.76\% | 1 | \$0.0 | 0.02\% | 1 | \$140.9 | 0.11\% | 898 |
| Other |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2013 | \$35.7 | 0.09\% | 195 | \$0.5 | 0.02\% | 4 | \$0.4 | 0.30\% | 2 |  | - | - | - | - |  | - | - | - | - | - |  | \$36.7 | 0.08\% | 201 |
| 2012 | \$72.2 | 0.14\% | 367 | \$5.2 | 0.22\% | 27 | \$0.1 | 0.22\% | , | \$0.3 | 6.79\% | 2 | \$0.1 | 2.08\% | 1 | \$0.1 | 1.28\% | 1 | - | - | - | \$77.9 | 0.15\% | 399 |
| 2011 | \$6.1 | 0.22\% | 40 | \$8.1 | 0.26\% | 50 | \$8.1 | 0.41\% | 56 | \$1.9 | 1.89\% | 15 | \$1.5 | 3.95\% | 16 | \$0.8 | 2.63\% | 12 | \$0.3 | 1.78\% | 6 | \$26.8 | 0.33\% | 195 |
| 2010 | \$2.0 | 0.19\% | 11 | \$5.8 | 0.59\% | 36 17 | \$7.9 | 0.59\% | 47 | \$3.9 | 1.34\% | 25 | \$0.5 | 0.39\% | 10 | \$0.2 | 0.16\% | 3 | \$0.5 | 0.50\% | 14 | \$20.9 | 0.52\% | 146 |
| 2009 | \$0.2 | 0.31\% | 3 | \$2.1 | 1.68\% | 17 | \$9.2 | 3.30\% | 68 | \$9.2 | 5.38\% | 73 | \$9.0 | 9.37\% | 58 | \$12.8 | 15.86\% | 80 | \$7.8 | 16.92\% | 57 | \$50.3 | 5.75\% | 356 |
| 2008 | - |  | - | \$0.1 | 0.20\% | 2 | \$1.6 | 0.93\% | 12 | \$1.6 | 1.04\% | 16 | \$1.0 | 1.45\% | 10 | \$0.4 | 3.42\% | 3 | \$0.2 | 12.66\% | 3 | \$4.9 | 1.03\% | ${ }_{4}^{46}$ |
| 2007 | \$0.4 | 1.36\% | 2 | \$0.3 | 0.43\% | 3 | \$1.2 | 0.38\% | 13 | \$1.4 | 0.45\% | 12 | \$2.01 | 2.08\% | 16 | \$0.7 | 3.37\% | 8 | \$0.6 | 7.04\% | 10 | \$66.6 | 0.77\% | ${ }^{65}$ |
| 2006 | \$0.2 | 0.43\% | 2 | \$0.6 | 0.55\% | 8 | \$1.2 | 0.62\% | 12 | \$1.5 | 1.18\% | 12 | \$0.1 | 2.32\% | 1 | \$0.1 | 4.52\% | 2 | \$0.1 |  | 1 | \$3.8 | 0.77\% | 38 |
| 2004 and Earier | \$0.0 | 0.04\% | 1 | \$0.4 | 0.135\% | $\frac{2}{6}$ | \$0.9 | 0.18\%\% | 12 | \$1.0 | 0.40\% | 13 | \$0.4 | 2.86\% | 19 | \$0.2 | 2.14\% | ${ }_{6}{ }^{2}$ | \$9.6 | 3.14\% | 242 | \$17.0 | 1.09\% | 357 |
| Other Total* Total MBS 4+* | \$116.9 | 0.12\% | 621 | \$23.3 | 0.23\% | 155 | \$30.8 | 0.60\% | 224 | \$21.2 | 1.46\% | 173 | \$16.0 | 2.50\% | 135 | \$18.8 | 4.52\% | 175 | \$19.3 | 3.85\% | 339 | \$246.3 | 0.21\% | 1,822 |
|  | \$504.4 | 0.03\% | 2,977 | \$233.4 | 0.08\% | 1,441 | \$323.1 | 0.18\% | 2,273 | \$412.2 | 0.31\% | 3,035 | \$388.6 | 0.45\% | 3,060 | \$174.3 | 0.56\% | 1,642 | \$102.1 | 0.72\% | 1,382 | \$2,138.0 | 0.08\% | 15,810 |

