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.

ſ											MBS	S Pass-Th	rough Rat	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)	\$0.1	0.06%	6 1	_	_	_		_	<u> </u>	_	<u> </u>	-		_	-		_	_		_		\$0.1	0.06%	1
2009	<del>-</del> Ψ0.1	-	-	\$0.2	1.47%	1	\$0.5	1.09%	3	\$1.2	1.85%	5	\$0.1	0.16%	1	\$0.2	0.33%	2	\$0.1	1.65%	1	\$2.3	0.84%	13
2008	-	-	-	-	-	-	\$0.2	0.31%	1	\$1.1	0.81%	5	\$1.0	1.05%		-	-	-	-	-	-	\$2.3	0.70%	10
2007	-	-	-	-	-	-	\$0.2	0.47%	1	\$1.2	0.54%	5	\$3.4			\$1.0	0.76%	6	\$0.4	1.85%	3	\$6.2	0.74%	33
2006 <b>30 Year (CL-prefix)</b>	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.30%	1	-	-	-	-	-	-	\$0.1	0.16%	1
2013	\$40.9	0.01%	6 238	\$1.4	0.01%	9	\$0.3	0.02%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$42.6	0.01%	249
2012	\$95.4	0.02%		\$9.7	0.12%	61	\$3.2	0.31%	20	\$0.4		1	\$0.3		2	\$1.1	0.89%	8	\$0.6	1.36%	7	\$110.6	0.03%	616
2011	\$26.9					257	\$26.5		157			20				\$0.5			\$0.3	0.32%	7	\$107.6	0.06%	589
2010	\$25.8 \$18.3	0.049 0.059				234 334	\$53.3 \$46.5		276 296			58 209	\$0.8 \$19.3			\$0.5 \$10.1	0.81% 0.49%		\$0.3 \$4.4	0.94% 0.48%	2 56	\$132.1 \$190.5	0.08% 0.11%	714 1,271
2009 2008	\$0.3	0.60%		\$3.4		15	\$46.5 \$24.8		127			406	\$19.3 \$52.8			\$10.1		171	\$4.4 \$13.3	1.03%	126	\$190.5	0.11%	1,271
2007	\$0.2	0.21%	6 1	\$1.0		6	\$7.8	0.28%	53	\$63.1	0.42%	358	\$100.2	0.51%	669	\$40.7	0.68%	357	\$24.9	1.10%	214	\$237.9	0.52%	1,658
2006	\$0.1	0.26%	6 1	-	-	-	\$5.5	0.25%	35		0.45%	188	\$66.6	0.48%		\$40.4	0.66%	336	\$9.3	0.84%	97	\$154.6	0.50%	1,109
2005	\$0.1	0.219		\$2.9		20	\$44.7		277			498	\$32.3			\$6.2	0.91%	70	\$2.3	0.80%	29	\$152.5	0.36%	1,201
2004 and Earlier 20 Year (CT-prefix)	\$0.7	0.53%	6 6	\$7.5	0.14%	55	\$49.2	0.16%	414	\$81.3	0.20%	747	\$45.5	0.25%	495	\$20.4	0.23%	273	\$21.3	0.31%	416	\$225.9	0.20%	2,406
2013	\$2.8	0.01%	6 22	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.01%	22
2012	\$6.2	0.02%	6 43		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.2	0.02%	43
2011	\$4.2					8	\$0.3		2		-	-	-	-	-	-	-	-	-	-	-	\$5.8	0.03%	
2010	\$1.8	0.02%	6 14	\$1.6 \$2.2		16 18	\$1.1 \$1.4	0.17% 0.20%			0.06%	- 1	-	-	-	-	-	-	<u>-</u>	-	-	\$4.5 \$3.7	0.04% 0.06%	41 31
2009		<del>-</del>	+ -	- ΨZ.Z	-	-	\$0.9		6	\$0.1		7	\$0.4			-	_	-	\$0.2	1.37%	1	\$3.7 \$2.2	0.08%	19
2007	-	-	-	-	-	-	\$0.5		4	\$0.9		6	\$1.7			\$0.1	0.14%	2	\$0.0	0.22%	1	\$3.3	0.28%	34
2006	-	-	-	-	-	-	-	-	-	\$0.5		5	\$0.9			\$0.1	0.15%	3	\$0.1	0.65%	1	\$1.6	0.18%	21
2005	-	-	-	-	-	-	\$1.7			T -		11	\$0.4			-	-	-	-	-	-	\$2.8	0.18%	36
2004 and Earlier	-	-	-	\$0.5	0.07%	4	\$1.8	0.07%	25	\$2.5	0.13%	36	\$0.6	0.10%	14	\$0.3	0.09%	7	\$0.3	0.31%	11	\$5.9	0.10%	97
15 & 10 Year (CI & CN-prefixes) 2013	\$3.0	0.00%	6 21	_	_	_		_	_	_	<u> </u>	_	_	_	-	_	_	_		_	_	\$3.0	0.00%	21
2013	\$10.4	0.01%			-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.4	0.01%	
2011	\$11.9	0.02%	6 98	\$1.1		10	\$0.0		1	\$0.1	0.21%	2	-	-	-	\$0.0	0.07%	1	-	-	-	\$13.0	0.02%	112
2010	\$8.0	0.02%				25	\$0.1			Ψ0.2		3	\$0.0			-	-	-	-	-	-	\$10.8	0.02%	
2009	\$2.7	0.02%	6 32	\$3.9 \$2.0		47 20	\$1.5 \$2.5		28 35			11 33	\$0.6 \$1.3			\$0.1 \$0.4	0.21% 0.24%	10	\$0.0 \$0.0	0.13% 0.06%	3	\$9.3 \$8.4	0.04% 0.12%	
2008		-	+ -	\$0.0		1	\$0.6			<del></del>		25	\$1.3 \$1.9			\$0.4			\$0.0	0.00%	2	\$4.7	0.12%	
2006	-	-	-	\$0.1		2	\$0.8		11			14	\$1.4		<del>                                     </del>	\$0.0	0.06%	2	-	-	-	\$3.6	0.13%	57
2005	\$0.2	0.07%	6 3	\$0.8		12	\$2.7		48			18	\$0.2		7	\$0.0		1	\$0.0	1.62%	1	\$4.9	0.10%	
2004 and Earlier	\$0.6	0.02%	6 15	\$4.8	0.04%	109	\$5.8	0.06%	142	\$2.3	0.07%	67	\$0.9	0.07%	37	\$0.5	0.13%	17	\$0.1	0.16%	22	\$15.0	0.05%	409
High Balance (CK-prefix)	\$2.0	0.040	/ 4			_						_		_							_	<b>ድ</b> ጋ	0.040/	
2012	φ∠.U -	0.01%	- 4	-	-	-	\$0.5	0.18%	1	-	-	-	-	-	-	-	-	-	<u>-</u>	-	-	\$2.0 \$0.5	0.01% 0.00%	1
2010	\$0.9	0.03%	6 2	\$1.5	0.05%	3	\$1.0		2		-	-	-	-	_	-	-	_	-	-	-	\$3.4	0.05%	7
2009	-	-	-	\$0.4		1	\$0.5			-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.04%	
Interest Only (all "N"- prefixes)							00.4	0.4007	ļ				Φο 4	4.0407		Φ0.4	04.0407					Φο 4	0.0007	
2009 2008	<u>-</u>	-	-	-	-	-	\$0.1 \$0.4		1 2	- \$4.0	0.94%	- 17	\$0.1 \$2.0			\$0.1 \$1.5	21.84% 1.44%	1 5	<u>-</u>	-	-	\$0.4 \$7.8	0.80% 0.75%	3
2008	-	-	<del> </del> -	\$0.2	4.56%	1	\$0.4					46	\$2.0 \$18.9			\$5.4	0.79%	24	\$3.2	2.01%	21	\$38.7	0.75%	32 178
2006	-	-	-	-	-	-	\$0.2	0.36%	2	\$4.1	0.69%	17	\$12.5	0.85%	54	\$4.4	0.89%	24	\$0.6	0.73%	3	\$21.8	0.81%	100
2005	-	-	-	-	-	-	\$0.7	0.96%	4	\$0.2		1	\$1.2	1.48%	7	-	-	-	-	-	-	\$2.1	0.57%	
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.2	0.55%	1	-	-	-	-	-	-	-	-	-	\$0.2	0.26%	1
Prepayment Premiums																								
(all "K"- prefixes)	-	-	-	-	_	_	\$0.1	1.42%	1	-	-	-	-	-	-	-	-	_		-	-	\$0.1	0.44%	1
2007	-	-	-	-	-	-	-	-	- <u>'</u>	-	-	-	\$0.6	0.79%	3	\$0.3	0.83%	4	\$0.2	1.35%	1	\$1.1	0.72%	
2006		-	-	-	_	-		-	_	-	-	-	-	-		\$0.1	0.48%	1	-	-	-	\$0.1	0.16%	
2004 and Earlier	-	-	-	\$0.1		1	\$0.1			\$0.8	+		\$0.7			\$0.7	0.27%	11	\$0.8	0.49%		\$3.1	0.26%	47
Total of Above Categories*	\$263.7	0.02%	6 1,544	\$207.4	0.07%	1,270	\$288.6	0.16%	2,031	\$382.9	0.30%	2,828	\$370.0	0.44%	2,909	\$155.4	0.51%	1,466	\$82.7	0.60%	1,042	\$1,750.8	0.07%	13,090

<sup>\*</sup>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 %	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																								
2012	\$1.9		8		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9		8
2011	\$5.9		28		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.9		28
2010	\$2.4		11		-	-	-	-	-	-	-	-	-	-	-	-	-	<del>  -  </del>	-	-	-	\$2.4		11
2009 2008	\$2.4 \$2.6		14		_	-	-	_	_	-	-	-	-	_	-	-	-	<del>  -</del>		-	_	\$2.4 \$2.6		14
2008	\$7.7	0.09%	34		-	-	\$0.1	0.22%	1	\$0.7	0.53%	- 3	\$0.6	1.16%	- 1	\$0.2	3.84%	1		_	_	\$9.3		43
2007	\$7.0		38		-	-	\$0.1		1	\$0.7		1	\$0.0		1	Ψ0.2	-	<del>                                     </del>		_	_	\$7.5		41
2005	\$12.5	0.19%	82		0.82%	3	\$0.2		1		-		- ψ0.2	-	- '	-	_	<del>                                     </del>	-	_	-	\$13.0		86
2004 and Earlier	\$27.2	0.17%	323	\$0.4	0.26%	7	\$0.1		1	\$0.1	0.63%	1	_	-	-	_	-	-	\$0.0	0.04%	1	\$27.7		333
ARMs: Interest Only	<del>*</del>	011170	5_5	<del>+</del> • • • • • • • • • • • • • • • • • • •	0.2070		4011	011170	-	<del> </del>	0.0070	-							<del>-</del>	010 170		<del></del>	011170	
2010	\$1.5	0.06%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.06%	5
2009	\$0.5		2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5		2
2008	\$4.6	0.16%	16	\$1.6	0.36%	5	\$1.9	0.57%	7	\$0.2	0.22%	1	1	-	-	-	1	-	-	-	-	\$8.3		29
2007	\$12.7	0.28%	58		-	-	\$0.2	0.11%	2	\$5.8		23			6	-	-	-	-	-	-	\$19.6		89
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	\$7.7	0.19%	48		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.7	0.19%	48
Conventional ARMs Total*	\$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%	1	\$0.3	6.79%	2	\$0.1	2.08%	1	\$0.1	1.28%	1	-	-	-	\$77.9	0.15%	399
2011	\$6.1		40	\$8.1		50	\$8.1		56	\$1.9		15	\$1.5		16	\$0.8	2.63%	12	\$0.3	1.78%	6	\$26.8		195
2010	\$2.0	0.19%	11			36	\$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	т		17	\$9.2		68	\$9.2		73				\$12.8		80		16.92%	57			356
2008	-	-	-	\$0.1	0.20%	2	\$1.6		12			16			10	\$0.4	3.42%	3		12.66%	3	\$4.9		46
2007	\$0.4		2	\$0.3		3	\$1.2		13			13			16	\$0.7	3.37%	8	\$0.6		10	<u> </u>		65
2006	\$0.2	0.43%	2	\$0.6		8	\$1.2		12	· · · · · · · · · · · · · · · · · · ·		12			1	\$0.1	4.56%	2	\$0.1	4.44%	1	\$3.8		38
2005	-	-	-	\$0.1	0.10%	2	\$0.1		1	\$0.3		4	\$0.4		4	\$0.2	4.72%		\$0.1	3.01%		\$1.3		19
2004 and Earlier	\$0.0		1	\$0.4	0.35%	6	\$0.9		12			13			19	\$3.6	2.14%	64	\$9.6		242			357
Other Total*	\$116.9		621	\$23.3	0.23%	155	\$30.8		224	\$21.2		173			135	\$18.8	4.52%	175	\$19.3					1,822
Total MBS 4+*	\$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

<sup>\*</sup>Some UPB totals may not foot due to rounding.