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, 2015. **MBS Pass-Through Rates** 4.5% to less 5.0% to less 5.5% to less 6.0% to less 6.5% to less Less than 4.5% 7.0% or greater **UPB** in millions Total * than 5.0% than 5.5% than 6.0% than 6.5% than 7.0% **MBS Product &** Loan Loan Loan Loan UPB % **UPB** UPB % UPB % **UPB** UPB 9 UPB UPB % UPB **UPB** % **UPB** UPB UPB 9 UPB **UPB** UPB Year of Issuance Count Count Count Count Count Count **Conventional Fixed Rate** 40 Year (CZ-prefix) 2009 \$0.2 3.07% \$0.2 0.66% \$0.3 0.72% \$0.3 0.77% \$0.1 1.05% \$1.2 0.57% \$0.5 \$1.4 2008 \$0.1 0.29% \$0.7 0.75% 0.69% \$0.1 1.75% \$1.4 0.59% \$0.9 2007 \$0.8 \$3.1 0.48% 0.54% 0.56% 0.91% \$0.3 \$0.3 \$0.5 2006 0.95% 1.83% 0.93% 30 Year (CL-prefix) \$0.1 \$21.3 \$7.7 \$59.3 \$95.6 0.21% \$54.6 298 \$20.5 \$259.0 2,701 0.05% 0.13% 0.16% 485 0.30% 0.35% 2005 and Earlier 0.28% 0.21% \$2.3 \$0.1 2014 \$16.7 0.01% 92 \$12.1 0.05% 74 0.08% 0.09% \$0.0 0.06% \$31.3 0.01% 185 \$0.2 2013 \$99.5 0.03% 562 \$12.7 0.08% \$1.3 0.08% 1.54% \$113.6 0.03% \$0.2 \$0.5 557 \$0.9 0.57% \$1.8 0.19% \$1.0 \$0.7 \$0.2 \$0.4 645 \$100.9 \$7.4 0.11% \$1.6 16 0.28% 1.09% 0.73% \$112.3 0.03% 2012 0.03% 0.19% \$37.6 224 \$20.7 0.24% 0.64% 0.49% 2011 \$30.4 0.03% 167 0.08% 0.13% 131 \$92.0 0.06% 555 \$0.2 \$0.1 \$22.0 \$42.3 0.09% 225 \$42.0 221 \$5.3 0.21% 0.11% 0.13% 0.08% 598 2010 0.04% 107 0.16% \$111.9 \$3.7 2009 \$34.3 \$17.7 0.23% \$13.2 \$4.4 \$141.3 994 \$16.4 0.05% \$51.6 0.08% 303 0.14% 219 152 0.35% 0.27% 0.53% 0.10% \$9.5 2008 \$0.5 1.40% \$1.7 0.13% \$14.8 0.19% \$36.1 0.28% 228 \$33.6 0.43% 253 \$13.0 118 1.04% 98 \$109.3 0.33% 793 0.55% \$58.6 \$17.1 \$4.5 \$35.7 165 1,064 2007 \$0.3 0.15% 0.22% 0.34% 217 0.43% 424 0.60% 228 1.05% \$141.6 0.43% \$25.4 2006 \$0.1 0.17% \$0.4 0.47% \$4.3 0.26% \$17.3 0.33% \$39.8 0.40% \$21.8 0.49% 200 \$6.8 0.83% \$90.5 0.41% 713 20 Year (CT-prefix) 0.07% \$2.9 0.15% \$0.7 0.22% 2005 and Earlier \$0.5 0.09% \$1.8 0.14% \$0.3 0.15% 11 \$0.2 \$6.5 107 0.11% \$1.2 0.01% \$0.0 \$1.2 2014 0.02% 0.01% \$5.6 \$5.6 2013 0.02% 45 0.02% 2012 \$4.6 0.01% 33 \$4.6 0.01% \$3.7 23 \$2.2 0.08% \$0.4 \$6.3 2011 0.03% 0.15% 0.04% \$1.0 2010 0.02% \$1.6 0.05% 14 \$0.8 0.16% 0.03% 29 \$0.0 \$0.1 \$0.5 2009 \$1.1 0.04% \$0.3 0.05% \$1.5 0.03% 0.00% 0.47% \$0.5 \$1.2 14 0.15% \$0.2 0.07% 0.31% 0.13% 2008 \$0.7 25 \$0.9 \$0.0 1.84% 2007 \$0.1 0.14% 0.26% 0.18% 0.07% \$0.3 \$2.0 0.22% \$0.1 0.20% \$0.4 0.16% \$0.4 0.12% \$0.4 0.50% \$1.2 0.18% 15 & 10 Year (CI & CN-prefixes) \$0.7 \$3.9 2005 and Earlier 0.03% \$2.7 0.03% \$4.1 0.05% 116 \$1.9 0.07% \$0.7 0.09% \$0.2 0.08% 11 \$0.1 0.27% \$10.4 0.05% 340 0.01% 32 \$3.9 0.01% 2014 \$11.2 107 \$11.2 0.01% 107 2013 0.01% \$11.3 0.01% 93 \$11.3 93 2012 0.01% -\$9.9 \$5.1 \$2.5 2011 0.02% \$0.7 0.05% \$0.0 0.16% \$10.6 0.02% 101 \$0.0 0.11% \$0.0 \$0.3 2010 53 \$2.0 19 48 \$0.1 \$7.2 0.01% 0.06% 0.03% 0.44% 0.02% 0.02% 28 \$3.0 0.05% \$0.9 0.06% \$0.6 0.15% 0.13% 11 \$0.0 0.07% \$0.0 0.17% \$7.3 0.04% 140 2009 \$0.0 \$0.8 \$2.6 \$1.1 \$4.0 0.22% 0.26% \$0.4 \$0.0 \$8.8 2008 0.02% 0.06% 0.18% 0.35% 13 0.16% 0.17% 120 \$0.1 21 \$0.0 \$2.8 2007 \$0.3 0.20% \$0.3 0.05% \$1.1 \$1.1 0.11% 0.11% 0.11% 0.11% 0.15% \$0.0 0.04% \$0.3 0.09% \$0.8 0.11% \$1.2 22 \$0.1 \$2.4 2006 0.18% 0.15% 0.12% **High Balance (CK-prefix)** \$0.4 2013 0.00% \$0.5 \$0.5 2011 \$0.6 0.01% \$0.6 0.01% \$2.9 \$1.0 \$1.5 \$0.5 1.02% 0.04% 0.07% 0.05% Interest Only (all "N"- prefixes) 2005 and Earlier \$0.3 0.48% \$0.9 0.53% \$0.2 \$1.4 0.45% 0.30% \$0.6 0.21% \$1.0 \$2.2 0.35% 0.31% 2008 \$0.6 0.94% \$0.5 0.54% \$4.8 0.51% \$9.4 0.54% 45 \$3.2 0.68% 18 \$0.2 0.15% \$18.1 0.54% 2007 \$2.2 0.52% \$5.3 58 2006 \$0.1 0.26% 0.52% 32 \$1.9 0.53% 11 \$0.7 1.09% \$10.1 0.53% **Prepayment Premiums** 0.09% \$0.8 \$1.1 0.87% 2005 and Earlier \$0.1 \$0.4 0.15% 0.35% 11 \$0.5 0.24% 21 \$2.9 0.30% 47 \$0.2 1.05% \$0.5 0.86% \$0.1 0.28% \$0.8 2007 0.66% \$0.1 \$0.2 \$0.3 2006 1.05% 1.37% 2 0.71% 863 \$1,358.6 0.02% 2,119 1,940 \$97.0 \$350.0 \$190.4 0.07% 1,255 \$200.2 0.14% 1,503 \$233.3 0.24% \$226.8 0.36% 0.43% 1,012 \$60.9 0.57% 0.06% 10,609 Total of Above Categories*

*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, 2015 (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	Φ00.0	0.400/	200	Φο. 1	0.440/																		0.400/	
2005 and Earlier	\$23.0		289	\$0.1	0.11%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$23.1		292
2014	\$0.4	0.00%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	2
2013 2012	\$1.2 \$2.2	0.01% 0.02%	9	<u>-</u>	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2 \$2.2		<u> </u>
2012	\$6.5	0.02%	26	<u>-</u>	_	-	<u>-</u>	_	_	-	<u>-</u>	_	<u>-</u>	-	-	-	-	-	-	<u>-</u>	_	\$6.5	0.02%	26
2010	\$4.0	0.05%	17		_		<u> </u>	_ _	_		<u> </u>	_	<u> </u>	<u> </u>		-	<u> </u>		_	<u> </u>	_	\$4.0		17
2009	\$0.5		3		_	_	_	_	_	-	_	_	_	_	_	-	 	_	-	_	_	\$0.5		3
2008	\$2.7	0.11%	15	_	_	_	\$0.2	0.19%	1	_	_	_		_	_	_	_	-	_	_	_	\$2.9		16
2007	\$2.5	0.13%	14	-	-	-	-	-	-	\$0.1	0.30%	1	\$0.3	1.69%	1	-	-	-	-	-	-	\$2.9		16
2006	\$4.7		33	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.7		33
ARMs: Interest Only																						·		
2005 and Earlier	\$20.5	0.22%	108	\$0.3	0.37%	1	\$0.3	0.14%	1	\$0.1	0.84%	1	-	-	-	-	-	-	-	-	-	\$21.2	0.22%	111
2010	\$0.7	0.03%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	7 0.03%	3
2009	\$1.3	0.09%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.09%	4
2008	\$2.0	0.08%	7	-	-	-	\$1.1	0.52%	5	-	-	-	-	-	-	1	-	-	-	-	-	\$3.1	0.10%	12
2007	\$6.6	0.14%	35	-	-	-	-	-	-	\$1.2	0.51%	4	\$1.0	1.42%	4	-	-	-	-	-	-	\$8.8	0.18%	43
2006	\$8.7	0.18%	37	-	-	-	\$0.3	0.87%	1	\$0.1	0.04%	1	\$0.3	0.39%	1	-	-	-	-	-	-	\$9.4	0.18%	40
Conventional ARMs	\$87.6		608	\$0.4	0.05%	4	\$1.9		8	\$1.5		7	\$1.5		6	-	-	-	-	-	-	\$92.9		633
Other				•			·						·									·		
2005 and Earlier	\$0.0	0.02%	2	\$0.5	0.24%	3	\$0.9	0.19%	9	\$1.1	0.51%	17	\$1.9	1.32%	23	\$3.0	2.09%	53	\$7.0	2.78%	196	\$14.3	0.97%	303
2014	\$2.5	0.04%	16	\$3.5	0.15%	21	\$0.2	0.16%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$6.3		39
2013	\$56.7	0.15%	305	\$5.4	0.22%	32	\$1.0	0.72%	7	-	-	-	-	-	-	•	-	-	\$0.2	15.74%	1	\$63.3	0.15%	345
2012	\$66.3		347	\$4.3		22	\$0.1		2	\$0.3		2	\$0.1		1	-	-	-	\$0.0	0.84%	1	\$71.0		375 162
2011	\$5.1		32	\$7.1		43	\$5.9		45	\$0.9		8	\$1.2			-	-	10	\$0.6	3.59%	12	\$21.5		162
2010	\$1.2		8	\$3.1	0.38%	21	\$7.6		45	\$2.6	1.13%	22	\$0.1	0.11%	2	\$0.3	0.42%	6	\$0.4	0.40%	12	\$15.4		116
2009	\$0.2	0.34%	3	\$1.8		12	\$6.0		48	\$6.7	5.02%	56	\$6.9		44	\$8.0	13.09%	51	\$3.8	10.90%	35	\$33.5		249
2008	-	-	-	\$0.2	0.30%	2	\$0.6	0.45%	4	\$0.7	0.63%	7	\$0.2	0.31%	1	\$0.1	1.33%	1	\$0.3	19.22%	4	\$2.0	0.55%	19
2007	\$0.1	0.47%	1	-	-	-	\$1.4		12	\$1.6	0.70%	17	\$1.8	2.59%	21	\$0.5	3.44%	8	\$0.2	3.47%	5	\$5.7	0.89%	64
2006	\$0.1	0.20%	1	-	-	-	\$0.5		6	\$1.0	1.15%	13	\$0.1	0.79%	1	\$0.1	2.66%	1	\$0.1	4.90%	1	\$1.8	0.48%	23
Other Total*	\$132.3		715	\$25.8		156	\$24.1		180	\$15.0		142	\$12.3					130	\$12.5	3.08%		\$234.9		1,695
Total MBS 4+*	\$570.0	0.03%	3,442	\$216.6	0.08%	1,415	\$226.2	0.16%	1,691	\$249.8	0.25%	2,066	\$240.7	0.38%	2,051	\$109.7	0.47%	1,142	\$73.4	0.66%	1,130	\$1,686.4	1 0.07%	12,937

*Some UPB totals may not foot due to rounding