

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 July 31, 2015 (continued)

UPB in millions		MBS Pass-Through Rates																							
		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																									
	2015	\$0.3	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2005 and Earlier	\$19.4	0.11%	219	\$0.1	0.09%	3	\$0.1	0.46%	1	-	-	-	\$0.0	0.04%	1	-	-	-	-	-	-	-	-	-
	2014	\$1.9	0.01%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2013	\$2.0	0.02%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2012	\$2.2	0.02%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2011	\$4.9	0.05%	23	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2010	\$3.0	0.06%	14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2009	\$1.8	0.08%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2008	\$2.3	0.10%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2007	\$3.5	0.19%	19	-	-	-	\$0.1	0.99%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2006	\$4.6	0.19%	27	-	-	-	\$0.1	3.78%	1	-	-	-	\$0.1	0.69%	1	-	-	-	-	-	-	-	-	-
ARMs: Interest Only																									
	2005 and Earlier	\$26.8	0.31%	142	\$0.1	0.28%	1	\$0.1	0.11%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2010	\$0.2	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2009	\$0.7	0.06%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2008	\$2.9	0.11%	9	\$0.2	0.18%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2007	\$7.6	0.17%	35	-	-	-	\$0.4	1.15%	2	\$1.1	0.51%	3	\$0.3	0.55%	1	-	-	-	-	-	-	-	-	-
	2006	\$6.4	0.14%	33	-	-	-	\$0.2	1.21%	2	\$0.1	0.11%	1	\$0.4	0.62%	2	-	-	-	-	-	-	-	-	-
	Conventional ARMs Total*	\$90.5	0.08%	570	\$0.4	0.12%	5	\$1.1	0.32%	8	\$1.2	0.27%	4	\$0.8	0.49%	5	-	-	-	-	-	-	-	-	-
Other																									
	2005 and Earlier	\$0.0	0.03%	2	\$0.2	0.12%	1	\$0.9	0.23%	9	\$0.9	0.46%	12	\$1.3	1.10%	18	\$1.5	1.15%	29	\$4.0	1.97%	116	\$8.8	0.69%	187
	2014	\$5.9	0.10%	33	\$6.5	0.29%	38	\$0.1	0.06%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2013	\$53.0	0.14%	299	\$6.3	0.27%	35	\$1.1	0.84%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2012	\$62.8	0.14%	346	\$6.0	0.31%	31	\$0.2	0.46%	1	\$0.3	7.18%	2	-	-	-	-	-	-	\$0.0	0.74%	1	\$69.3	0.15%	381
	2011	\$3.5	0.17%	24	\$4.9	0.20%	32	\$4.0	0.26%	33	\$1.3	1.87%	13	\$1.1	4.03%	11	\$0.6	2.79%	9	\$0.1	0.58%	2	\$15.5	0.25%	124
	2010	\$0.9	0.12%	6	\$4.0	0.54%	22	\$5.5	0.58%	32	\$2.1	1.05%	17	\$0.2	0.20%	3	\$0.1	0.11%	1	\$0.2	0.22%	5	\$13.0	0.45%	86
	2009	-	-	-	\$2.0	2.30%	14	\$4.1	2.11%	32	\$4.5	3.80%	43	\$4.5	6.64%	31	\$7.5	13.45%	51	\$3.2	10.18%	25	\$25.9	4.17%	196
	2008	-	-	-	\$0.1	0.26%	2	\$0.6	0.55%	7	\$1.0	0.99%	10	\$0.5	1.07%	4	\$0.2	2.10%	2	\$0.2	14.51%	3	\$2.6	0.80%	28
	2007	\$0.1	0.35%	1	\$0.2	0.56%	3	\$0.9	0.41%	9	\$0.7	0.36%	9	\$2.3	3.77%	18	\$0.2	1.36%	3	\$0.2	3.90%	5	\$4.6	0.82%	48
	2006	\$0.2	0.53%	2	\$0.2	0.28%	3	\$0.3	0.21%	3	\$0.4	0.50%	4	\$0.2	1.28%	2	-	-	-	\$0.1	5.52%	1	\$1.3	0.39%	15
	Other Total*	\$126.3	0.14%	713	\$30.7	0.30%	181	\$17.7	0.46%	134	\$11.3	1.15%	110	\$10.0	2.31%	87	\$10.0	3.29%	95	\$7.9	2.34%	158	\$213.9	0.20%	1,478
	Total MBS 4+*	\$590.5	0.03%	3,554	\$200.3	0.08%	1,310	\$192.9	0.15%	1,466	\$198.4	0.23%	1,709	\$191.4	0.35%	1,698	\$100.2	0.49%	1,013	\$58.0	0.59%	864	\$1,531.7	0.06%	11,614

*Some UPB totals may not foot due to rounding