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)).

Delinguency information as of July 31, 2015

		Delinquency information as of July 31, 2015 MBS Pass-Through Rates																						
				ı						ı	MB	S Pass-	Through	Rates					ı		1			
UPB in millions	Le	ss than 4	.5%	4.5% to less tha		n 5.0%	5.0% to less than 5.5%			5.5%	to less tha	n 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)													20.5	0.000/		00.5	4.040/					20.0	0.500/	
2009 2008	-	-	-	-	-	-	-	-	-	\$0.4	0.43%	-	\$0.5 \$0.5	0.96% 0.83%	2	\$0.5 \$0.2	1.24% 1.45%	3	\$0.1	3.03%	- 4	\$0.9 \$1.1	0.50%	, 5
2008	-	-	-	-	-	-	\$0.1	0.68%	- 1	\$1.2	0.43%	6	\$1.6	0.66%	8	\$0.2	0.84%	4		2.79%	3	\$3.9	0.80%	
30 Year (CL-prefix)							Ψ0.1	0.0070		Ψ1.2	0.01 /0		ψ1.0	0.0070		Ψ0.7	0.0470		ψ0.0	2.1070	Ŭ	ψ0.0	0.0070	+
2015	\$3.8	0.00%	17	\$0.2	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.0	0.00%	6 20
2005 and Earlier	\$0.1	0.03%	1	\$4.8	0.10%	41		0.15%	408		0.20%	756		0.27%	478	\$17.0	0.25%	250	\$16.1	0.31%	323	\$210.5	0.20%	6 2,257
2014	\$46.1	0.02%	233	\$21.0	0.09%	132	\$2.2	0.09%	17		-	-	\$0.1	0.06%	1	-	-	-	\$0.3	0.55%	5	\$69.7	0.03%	6 388 6 751
2013		0.03%	651		0.10%	94		0.05%	6		-	-	- 60.0	- 0.040/	-	- 00.0	- 0.000/	-	- 00.4	- 0.400/	-	\$129.3	0.03%	<u>3 751</u>
2012 2011	\$90.5 \$23.5	0.03%	514 120		0.08%	41 177		0.18% 0.13%	11 123		- 0.16%	- 12	\$0.6 \$0.6	0.91% 0.33%	8	Ψ0.0	0.66% 0.40%	4	\$0.1 \$0.3	0.49% 0.40%	2	\$98.3 \$76.9	0.03%	6 576 6 450
2011	\$14.4	0.03%	78		0.07%	188		0.15%	194		0.10%	34		0.05%	1	\$0.4	0.40%	5	\$0.3	1.79%	2	\$89.3	0.00%	6 502
2010	\$15.0	0.05%	76		0.08%	236	\$28.9	0.16%	186		0.22%	123		0.03%	101		0.77%	75		0.49%	40	\$116.8	0.07%	6 837
2008	-	-	- 10	\$1.8	0.07 %	9	\$13.7	0.14 //	83		0.13%	195		0.23%	169		0.60%	104		0.49%	81	\$88.8	0.10%	6 641
2007	\$0.2	0.21%	1	\$0.4	0.22%	3	\$5.4	0.29%	31	\$24.7	0.27%	160	\$47.7	0.40%	368	\$24.1	0.65%	206	\$13.0	0.92%	126	\$115.6	0.41%	6 895
2006	-	-	-	\$0.2	0.21%	1	\$3.7	0.26%	25		0.30%	86		0.37%	262		0.48%	169			71	\$74.6	0.38%	6 614
20 Year (CT-prefix)																								
2015	\$0.1	0.00%	2	! -	-	-		-	-	<u> </u>	<u> </u>	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	2
2005 and Earlier	-	-	-	\$0.3	0.05%	3	\$1.7	0.08%	28	\$2.0	0.11%	30	\$0.4	0.08%	12	\$0.2	0.10%	8	\$0.2	0.32%	13	\$4.7	0.09%	6 94 6 21 6 49
2014	\$3.4	0.03%	20		0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.5	0.03%	21
2013	\$6.3	0.02%	48		0.21%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.5	0.02%	/ 45
2012 2011	\$3.8 \$1.1	0.01% 0.01%	29	\$1.4	0.06%	- 12	\$0.2	0.08%	- 1	-	-	-	-	-	-	-	-	-	-	-	-	\$3.8 \$2.7	0.01% 0.02%	25
2010	\$1.4	0.01%	9	\$1.5	0.05%	12		0.06%	7	\$0.1	1.58%	- 1		-	-	-	-	-	-	-	-	\$4.8	0.02%	5 20
2009	\$0.6		5		0.06%	12		0.41%	7	\$0.1	0.11%	1	-		-	-		-	-	-	-	\$3.1	0.03%	6 25
2008	-	-	-	- VI	-	- '2	\$0.2	0.07%	3	\$1.2	0.40%	12	\$0.2	0.16%	1	-	-	-	-	-	-	\$1.6	0.20%	
2007	-	-	-	-	-	-	-	-	-	\$0.5	0.18%	6	\$0.8	0.23%	11	-	-	-	\$0.1	0.40%	1	\$1.4	0.18%	
2006	-	-	-	-	-	-	\$0.1	0.12%	1	\$0.5	0.27%	6	\$0.3	0.12%	4	\$0.4	0.60%	6	-	-	-	\$1.3	0.22%	6 17
15 & 10 Year (CI & CN-prefixes)																								
2015	\$0.7	0.00%		' -	-	-	-	-	-		-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.00%	0 7
2005 and Earlier	\$0.5	0.03%	14			86	\$3.8	0.06%	119	\$1.8		67	\$0.9	0.17%	37	\$0.2	0.13%	13	\$0.0		10	\$9.9	0.06%	6 346
2014 2013	\$5.7 \$13.8	0.01%	47 122		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.7 \$13.8	0.01%	6 47
2013	\$11.0	0.01%	105	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.0	0.01%	6 122 6 105
2012	\$9.0	0.01%	91		0.03%	- 5	-	-	-	-		-	-	-	-	\$0.0	0.15%	- 1		-	-	\$9.3	0.01%	5 105
2010	\$3.7	0.01%	43		0.04%	14	\$0.1	0.06%	2	\$0.0	0.03%	1	-	-	-	- ψ0.0	-	-	-	-	-	\$5.1	0.02%	6 97 6 60
2009	\$1.1	0.01%	19		0.04%	30		0.07%	20		0.13%	13	\$0.2	0.12%	8	-	-	-	\$0.0	0.30%	2	\$4.5	0.03%	97
2008	\$0.1	0.03%	1	\$1.2	0.08%	14		0.12%	24	\$0.8	0.09%	15		0.18%	12	\$0.5	0.46%	10	-	-	-	\$4.9	0.11%	
2007	-	-	-	\$0.1	0.05%	1	\$0.1	0.02%	3	\$0.8	0.10%	16		0.19%	22		0.44%	9	\$0.0	0.16%	1	\$2.7	0.13%	s 52
2006	\$0.1	0.50%	2	\$0.1	0.10%	2	\$0.6	0.19%	9	\$0.6	0.10%	16	\$0.8	0.15%	16	\$0.1	0.13%	1	-	-	-	\$2.3	0.14%	6 46
High Balance (CK-prefix)	04.5	0.04**											1									0.1.5	0.0404	,—-
2013	\$1.2	0.01%	2	 -	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.01%	<u> </u>
2012 2011	\$1.5 \$0.5	0.01% 0.01%	3	\$0.7	0.05%	- 4	- \$0.2	0.13%	- 4	-	-	-	 -	-	-	-	-	-	 	-	-	\$1.5 \$1.3	0.01% 0.02%	; —+;
2011	\$0.5	0.01%	1	\$1.1	0.05%	2	φU.2	0.13%	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5 \$1.6	0.02%	
2009	φυ.J	- 0.02 /0	- '	\$1.2	0.00%	3	-	-	-	\$0.5	0.42%	1	1	-	-	-	-	-	-	-	-	\$1.7	0.04 %	
Interest Only (all "N"- prefixes)				Ψ1.2	0.17 /0					Ψ0.0	0.42/0											Ψ1.7	0.1170	+
2005 and Earlier	-	-	-	-	-	-	\$0.4	0.76%	3	\$0.7	0.53%	3	\$0.6	1.01%	3	-	-	-	-	-	-	\$1.7	0.66%	6 5
2008	-	-	-		-	-	\$0.2	0.49%	1	\$1.0	0.42%	5	\$1.6	0.68%	6		-	-	-	-		\$2.9	0.48%	6 12
2007	-	-	-	-	-	-	\$0.8	0.99%	3	\$2.6	0.33%	14		0.54%	40		1.07%	20			2	\$16.2	0.57%	6 79
2006	-	-	-	-	-	-	\$0.2	0.52%	1	\$2.1	0.60%	10	\$4.8	0.56%	23	\$2.1	0.66%	12	\$0.5	0.90%	4	\$9.7	0.60%	6 50
Prepayment Premiums (all "K"- prefixes)				ļ																				
2005 and Earlier	-	-	-	<u> </u>	-	-	\$0.4		6	\$0.1	0.06%	3	\$0.2	0.09%	5	\$0.5	0.27%	10			11	\$1.9	0.23%	6 35
2007	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.25%	2	\$0.1	0.25%	1	\$0.4	3.86%	2	\$0.6	0.53%	<u> </u>
Total of Above Categories*	\$373.6	0.02%	2 271	- \$169.2	0.07%	1 124	- \$174.1	0.14%	1 304	- \$185.9	0.22%	1 505	- \$ \$180.5	0.33%	1,606	\$0.1 \$90.2	1.21% 0.45%	918	- \$50.1	0.53%	706	\$0.1 \$1,223.6	0.38% 0.05%	
	J.O. 10.0	0.02%	4,4/1	1 D 109.2	1 0.07%	1,124	φ1/4.l	U. 14%	1,324	ເ ພາເວນ.ອ	0.44%	1.395	a minu.a	U.33%	1.000			. 910	ເ ຫວບ. ໄ				U.U:370	JI 5,044

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)

•	MBS Pass-Through Rates																							
	MBS Pass- I nrough 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%			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	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-	-	-	\$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	-	-	-	-	-	-	\$19.6	0.11%	224
2014	\$1.9	0.01%	8	-	-	-		-			-	-	-	-		-	-	-	-	-	-	\$1.9	0.01%	8
2013	\$2.0	0.02%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.02%	8
2012	\$2.2	0.02%	8	-	-	-	ı	-	•		-	-	-	ı		-	-	-	-	-	-	\$2.2	0.02%	8
2011	\$4.9	0.05%	23		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.9	0.05%	23
2010	\$3.0		14	-	-	-	ı	-	•		-	-	-	ı		-	-	-	-	-	-	\$3.0	0.06%	14
2009	\$1.8	0.08%	9	-	-	-		-			_	-	-	-		-	-		-	-	-	\$1.8	0.08%	9
2008	\$2.3	0.10%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	\$2.3	0.09%	12
2007	\$3.5	0.19%	19	-	-	-	\$0.1	0.99%	1	-	-	-	-	-	-	-	-		-	-	-	\$3.6	0.19%	20
2006	\$4.6	0.19%	27	-	-	-	\$0.1	3.78%	1	-	-	-	\$0.1	0.69%	1	-			-	-	-	\$4.9	0.19%	29
ARMs: Interest Only																								
2005 and Earlier	\$26.8	0.31%	142	\$0.1	0.28%	1	\$0.1	0.11%	1		_	-	-	-		-	-		-	-	-	\$27.0	0.31%	144
2010	\$0.2	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	\$0.2	0.01%	1
2009	\$0.7	0.06%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	\$0.7	0.05%	2
2008	\$2.9	0.11%	9	\$0.2	0.18%	1	-	-	-	-	-	-	-	-	-	-			-	-	-	\$3.1	0.11%	10
2007	\$7.6	0.17%	35	-	-	-	\$0.4	1.15%	2	\$1.1	0.51%	3	\$0.3	0.55%	1	-	-		-	-	-	\$9.4	0.20%	41
2006	\$6.4	0.14%	33		-	-	\$0.2	1.21%	2	\$0.1	0.11%	1	\$0.4	0.62%	2	-	-		-	-	-	\$7.2	0.15%	38
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	-	-		-	-	-	\$94.1	0.08%	592
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		0.29%	38	\$0.1	0.06%	1	-	-	-	-	-	-	-	-		-	-	-	\$12.5	0.15%	72
2013	\$53.0	0.14%	299	\$6.3	0.27%	35	\$1.1	0.84%	7	-	-	-	-	-	-	-	-		-	-	-	\$60.4	0.15%	341
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		0.20%	32		0.26%	33		1.87%	13		4.03%	11		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		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		0.30%	181		0.46%	134		1.15%	110		2.31%	87		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 roundi	na																							

*Some UPB totals may not foot due to rounding