pass-through rates and with corresponding product type and vintage information (year of MBS issuance)).

| Delinquency information as of July 31, 2015MBS 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 | UPB | UPB \% | Loan | UPB | UPB \% | $\begin{array}{l\|} \hline \text { Loan } \\ \text { Count } \end{array}$ | 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 \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ |
| Conventional Fixed Rate <br> 40 Year (CZ-prefix) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2009 |  | - | - |  | - | - | - | - | - | - | - | - | \$0.5 | 0.96\% | 2 | \$0.5 | 1.24\% | 3 |  |  | - | $\$ 0.9$ | 0.50\% |  |
| 2008 | - | - | - | - | - | - | - | - | - | \$0.4 | 0.43\% |  | \$0.5 | 0.83\% | 2 | \$0.2 | 1.45\% | 2 | \$0.1 | 3.03\% | 1 | \$1.1 | 0.56\% |  |
| 2007 | - | - | - | - | - | - | \$0.1 | 0.68\% | 1 | \$1.2 | 0.87\% | 6 | \$1.6 | 0.66\% | 8 | \$0.7 | 0.84\% | 4 | \$0.3 | 2.79\% | 3 | \$3.9 | 0.80\% | 22 |
| 30 Year (CL-prefix) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2015 | \$3.8 | 0.00\% | 17 | \$0.2 | 0.01\% | 3 |  | - | - | - | - | - | - | - | - | - | - | - |  | - | - | \$4.0 | 0.00\% | 20 |
| 2005 and Earlier | \$0.1 | 0.03\% |  | \$4.8 | 0.10\% | 41 | \$48.9 | 0.15\% | 408 | \$80.0 | 0.20\% | 756 | \$43.6 | 0.27\% | 478 | \$17.0 | 0.25\% | 250 | \$16.1 | 0.31\% | 323 | \$210.5 | 0.20\% |  |
| 2014 | \$46.1 | 0.02\% | 233 | \$21.0 | 0.09\% | 132 | \$2.2 | 0.09\% | 17 |  | - | - | \$0.1 | 0.06\% | , |  | - | - | \$0.3 | 0.55\% | 5 | \$69.7 | 0.03\% | 388 |
| 2013 | \$114.1 | 0.03\% | 651 | \$14.6 | 0.10\% | 94 | \$0.6 | 0.05\% |  | - | - | - | - |  | - | - | - | - |  |  | - | \$129.3 | 0.03\% | 751 |
| 2012 | \$90.5 | 0.03\% | 514 | \$5.1 | 0.08\% | 41 | \$1.4 | 0.18\% | 11 | - | - | - | \$0.6 | 0.91\% | 4 | \$0.6 | 0.66\% | 4 | \$0.1 | 0.49\% | 2 | \$98.3 | 0.03\% | 576 |
| 2011 | \$23.5 | 0.03\% | 120 | \$32.2 | 0.07\% | 177 | \$18.6 | 0.13\% | 123 | \$1.4 | 0.16\% | 12 | \$0.6 | 0.33\% | 8 | \$0.4 | 0.40\% |  | \$0.3 | 0.40\% | 6 | \$76.9 | 0.06\% | 450 |
| 2010 | \$14.4 | 0.03\% | 78 | \$32.8 | 0.08\% | 188 | \$36.3 | 0.16\% | 194 | \$5.0 | 0.22\% | 34 | \$0.1 | 0.05\% | 1 | \$0.4 | 0.77\% | 5 | \$0.4 | 1.79\% | 2 | \$89.3 | 0.07\% | 502 |
| 2009 | \$15.0 | 0.05\% | 76 | \$40.6 | 0.07\% | 236 | \$28.9 | 0.14\% | 186 | \$13.0 | 0.19\% | 123 | \$9.6 | 0.28\% | 101 | \$6.7 | 0.47\% | 75 | \$3.1 | 0.49\% | 40 | \$116.8 | 0.10\% |  |
| 2008 |  |  | - | \$1.8 | 0.16\% | 9 | \$13.7 | 0.21\% | 83 | \$30.8 | 0.28\% | 195 | \$22.2 | 0.33\% | 169 | \$12.3 | 0.60\% | 104 | \$7.9 | 0.99\% | 81 | \$88.8 | 0.32\% | 641 |
| 2007 | \$0.2 | 0.21\% |  | \$0.4 | 0.22\% |  | \$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\% |  |
| 2006 |  | - | - | \$0.2 | 0.21\% | 1 | \$3.7 | 0.26\% | 25 | \$13.5 | 0.30\% | 86 | \$32.6 | 0.37\% | 262 | \$18.7 | 0.48\% | 169 | \$5.9 | 0.81\% | 71 | \$74.6 | 0.38\% | 614 |
| 20 Year (CT-prefix) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2015 | \$0.1 | 0.00\% | 2 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$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\% | 94 |
| 2014 | \$3.4 | 0.03\% | 20 | \$0.1 | 0.03\% |  |  | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$3.5 | 0.03\% | 21 |
| 2013 | \$6.3 | 0.02\% | 48 | \$0.2 | 0.21\% | 1 | - | - | - | - | - | - | - | - |  | - | - | - |  | - | - | \$6.5 | 0.02\% | 49 |
| 2012 | \$3.8 | 0.01\% | 29 |  | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$3.8 | 0.01\% |  |
| 2011 | \$1.1 | 0.01\% | 9 | \$1.4 | 0.06\% | 12 | \$0.2 | 0.08\% |  | - | - | - | - | - | - | - | - | - |  | - | - | \$2.7 | 0.02\% | 22 |
| 2010 | \$1.4 | 0.03\% | 9 | \$1.5 | 0.05\% | 12 | \$1.8 | 0.41\% | 7 | \$0.1 | 1.58\% |  | - | - | - | - | - | - | - | - | - | \$4.8 | 0.05\% |  |
| 2009 | \$0.6 | 0.05\% | 5 | \$1.4 | 0.06\% | 12 | \$1.0 | 0.21\% | 7 | \$0.1 | 0.11\% | 1 | - | - | - | - | - | - | - | - | - | \$3.1 | 0.08\% | 25 |
| 2008 |  | - | - |  | - | - | \$0.2 | 0.07\% | 3 | \$1.2 | 0.40\% | 12 | \$0.2 | 0.16\% |  |  |  | - |  |  | - | \$1.6 | 0.20\% |  |
| 2007 | - | - | - | - | - | - |  |  | - | \$0.5 | 0.18\% | 6 | \$0.8 | 0.23\% | 11 | - | - | - | \$0.1 | 0.40\% | 1 | \$1.4 | 0.18\% | 18 |
| 15 \& 10 Year (CI \& CN-prefixes) |  | - | - | - | - | - | \$0.1 | 0.12\% |  | \$0.5 | 0.27\% | 6 | \$0.3 | 0.12\% | 4 | \$0.4 | 0.60\% | 6 | - | - | - | \$1.3 | 0.22\% | 17 |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2015 | \$0.7 | 0.00\% | 7 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |  | - | - | \$0.7 | 0.00\% |  |
| 2005 and Earlier | \$0.5 | 0.03\% | 14 | \$2.7 | 0.04\% | 86 | \$3.8 | 0.06\% | 119 | \$1.8 | 0.09\% | 67 | \$0.9 | 0.17\% | 37 | \$0.2 | 0.13\% | 13 | \$0.0 | 0.27\% | 10 | \$9.9 | 0.06\% | 346 |
| 2014 | \$5.7 | 0.01\% | 47 |  | - | - |  |  | - |  |  | - | - | - | - |  |  | - |  |  | - | \$5.7 | 0.01\% |  |
| 2013 | \$13.8 | 0.01\% | 122 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$13.8 | 0.01\% | 122 |
| 2012 | \$11.0 | 0.01\% | 105 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$11.0 | 0.01\% | 105 |
| 2011 | \$9.0 | 0.02\% | 91 | \$0.3 | 0.03\% | 5 | - | $00 \%$ | - | , |  | - 1 | - | - | - | \$0.0 | 0.15\% | 1 | - | - | - | \$9.3 | 0.02\% | 97 |
| 2010 | \$3.7 | 0.01\% | 43 | \$1.3 | 0.04\% | 14 | \$0.1 | 0.06\% | 2 | \$0.0 | 0.03\% | 1 | - | - | - | - | - | - | - | - | - | \$5.1 | 0.02\% | 60 |
| 2009 | \$1.1 | 0.01\% | 19 | \$2.0 | 0.04\% | 30 | \$0.8 | 0.07\% | 20 | \$0.4 | 0.13\% | 13 | \$0.2 | 0.12\% |  | - | - | - | \$0.0 | 0.30\% | 2 | \$4.5 | 0.03\% | 92 |
| 2008 | \$0.1 | 0.03\% | 1 | \$1.2 | 0.08\% | 14 | \$1.8 | 0.12\% | 24 | \$0.8 | 0.09\% | 15 | \$0.7 | 0.18\% | 12 | \$0.5 | 0.46\% | 10 | $-$ | - | - | \$4.9 | 0.11\% | 76 |
| 2007 |  | 0.5 | - | \$0.1 | 0.05\% |  | \$0.1 | 0.02\% |  | \$0.8 | 0.10\% | 16 | \$1.3 | 0.19\% | 22 | \$0.5 | 0.44\% | 9 | \$0.0 | 0.16\% | $1$ | \$2.7 | 0.13\% |  |
| 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\% | 46 |
| High Balance (CK-prefix) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2013 | \$1.2 | 0.01\% | 2 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$1.2 | 0.01\% | 2 |
| 2012 | \$1.5 | 0.01\% |  | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$1.5 | 0.01\% |  |
| 2011 | \$0.5 | 0.01\% | 1 | \$0.7 | 0.05\% | 1 | \$0.2 | 0.13\% |  | - | - | - | - | - | - | - | - | - | - | - | - | \$1.3 | 0.02\% |  |
| 2010 | \$0.5 | 0.02\% |  | \$1.1 | 0.06\% | , |  |  | - |  |  | - |  |  | - |  | - |  |  | - | - | \$1.6 | 0.04\% |  |
| 2009 | - |  | - | \$1.2 | 0.17\% | 3 | - | - | - | \$0.5 | 0.42\% | 1 | - | - | - | - | - | - | - | - | - | \$1.7 | 0.11\% | 4 |
| Interest Only (all "N"- prefixes) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2005 and Earlier | - | - | - | - | - | - | \$0.4 | 0.76\% | 3 | \$0.7 | 0.53\% | 3 | \$0.6 | 1.01\% | 3 | - | - | - | - | - | - | \$1.7 | 0.66\% |  |
| 2008 | - | - | - | - | - | - | \$0.2 | 0.49\% |  | \$1.0 | 0.42\% | 5 | \$1.6 | 0.68\% | 6 | - | - | - | - |  | - - | \$2.9 | 0.48\% | 12 |
| 2007 | - | - | - | - | - | - | \$0.8 | 0.99\% | 3 | \$2.6 | 0.33\% | 14 | \$8.0 | 0.54\% | 40 | \$4.3 | 1.07\% | 20 | \$0.6 | 0.60\% | 2 | \$16.2 | 0.57\% | 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\% | 50 |
| Prepayment Premiums (all "K"- prefixes) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2005 and Earlier | - | - | - | - | - | - | \$0.4 | 0.47\% | 6 | \$0.1 | 0.06\% | 3 | \$0.2 | 0.09\% | 5 | \$0.5 | 0.27\% | 10 | \$0.7 | 0.63\% | 11 | \$1.9 | 0.23\% | 35 |
| 2007 | - | - | - | - | - | - | - | - | - | - | - | - | \$0.1 | 0.25\% | 2 | \$0.1 | 0.25\% | 1 | \$0.4 | 3.86\% | 2 | \$0.6 | 0.53\% |  |
| 2006 |  | - |  |  |  |  |  |  |  |  |  |  |  |  |  | \$0.1 | 1.21\% | 1 |  | - | - | \$0.1 | 0.38\% |  |
| Total of Above Categories* $\$ 373.6$ <br> *Some UPB totals may not foot due to rounding  |  | 0.02\% | 2,271 | \$169.2 | 0.07\% | 1,124 | \$174.1 | 0.14\% | 1,324 | \$185.9 | 0.22\% | 1,595 | \$180.5 | 0.33\% | 1,606 | \$90.2 | 0.45\% | 918 | \$50.1 | 0.53\% | 706 | \$1,223.6 | 0.05\% | 9,544 |

Delinquency information as of July 31, 2015 (continued)


