

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 June 30, 2015

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		
<b>Conventional Fixed Rate</b>																										
<b>40 Year (CZ-prefix)</b>																										
2011	\$0.2	0.71%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.28%	1	
2009	-	-	-	\$0.2	1.44%	1	-	-	-	\$0.2	0.46%	1	\$0.1	0.18%	1	\$0.1	0.30%	1	-	-	-	-	-	\$0.6	0.31%	4
2008	-	-	-	-	-	-	-	-	-	\$0.9	1.08%	5	\$0.5	0.79%	2	\$0.1	0.90%	1	-	-	-	-	-	\$1.5	0.73%	8
2007	-	-	-	-	-	-	-	-	-	\$1.1	0.78%	5	\$0.8	0.32%	4	\$0.4	0.44%	3	\$0.1	0.59%	1	-	-	\$2.3	0.46%	13
2006	-	-	-	-	-	-	-	-	-	\$0.1	0.52%	1	\$0.1	0.58%	1	-	-	-	-	-	-	-	-	\$0.2	0.41%	2
<b>30 Year (CL-prefix)</b>																										
2015	\$2.6	0.00%	13	\$0.2	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.00%	15
2005 and Earlier	\$0.1	0.05%	1	\$3.9	0.08%	32	\$49.2	0.14%	417	\$79.9	0.19%	725	\$47.8	0.29%	519	\$17.1	0.24%	256	\$15.4	0.29%	315	\$213.4	0.20%	2,265		
2014	\$37.1	0.02%	185	\$17.3	0.07%	98	\$1.7	0.07%	11	-	-	-	\$0.1	0.06%	1	\$0.0	0.21%	1	\$0.1	0.20%	2	\$56.4	0.02%	298		
2013	\$108.8	0.03%	601	\$12.5	0.08%	75	\$1.4	0.10%	9	\$0.1	1.37%	1	-	-	-	-	-	-	-	-	-	-	\$122.7	0.03%	686	
2012	\$82.6	0.02%	477	\$4.9	0.08%	36	\$1.0	0.13%	10	-	-	-	\$0.1	0.18%	2	\$0.6	0.74%	6	\$0.1	0.37%	1	\$89.5	0.03%	532		
2011	\$22.2	0.03%	121	\$30.5	0.07%	170	\$14.9	0.10%	101	\$1.6	0.18%	13	\$0.3	0.16%	5	\$0.9	0.91%	8	\$0.1	0.16%	3	\$70.5	0.05%	421		
2010	\$15.2	0.03%	78	\$31.6	0.07%	175	\$35.8	0.15%	193	\$4.7	0.20%	36	-	-	-	\$0.3	0.58%	4	-	-	-	\$87.6	0.07%	486		
2009	\$13.3	0.04%	67	\$41.4	0.07%	226	\$26.0	0.12%	183	\$13.0	0.19%	119	\$8.9	0.26%	93	\$4.9	0.34%	59	\$3.5	0.55%	44	\$111.1	0.09%	791		
2008	-	-	-	\$1.9	0.16%	9	\$11.2	0.17%	69	\$31.1	0.28%	189	\$23.6	0.34%	173	\$12.4	0.58%	107	\$8.3	1.00%	76	\$88.5	0.31%	623		
2007	\$0.1	0.12%	1	\$0.7	0.38%	3	\$4.9	0.26%	31	\$29.9	0.32%	176	\$47.9	0.39%	353	\$26.4	0.69%	222	\$13.0	0.89%	132	\$122.8	0.42%	918		
2006	-	-	-	-	-	-	\$3.7	0.25%	25	\$14.1	0.30%	91	\$33.8	0.38%	261	\$18.3	0.46%	156	\$6.8	0.92%	73	\$76.8	0.39%	606		
<b>20 Year (CT-prefix)</b>																										
2015	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1
2005 and Earlier	-	-	-	\$0.4	0.07%	5	\$1.5	0.07%	24	\$1.8	0.10%	29	\$0.3	0.06%	6	\$0.3	0.16%	11	\$0.2	0.32%	12	\$4.5	0.08%	87		
2014	\$2.9	0.02%	23	\$0.0	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.02%	24	
2013	\$7.5	0.03%	53	\$0.3	0.34%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.8	0.03%	56	
2012	\$3.6	0.01%	30	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.6	0.01%	30	
2011	\$1.1	0.01%	8	\$0.8	0.03%	7	\$0.3	0.11%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.02%	17	
2010	\$1.9	0.03%	12	\$1.7	0.06%	13	\$1.7	0.37%	7	\$0.1	1.58%	1	-	-	-	-	-	-	-	-	-	-	\$5.4	0.06%	33	
2009	\$0.3	0.03%	3	\$1.6	0.07%	12	\$0.1	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.05%	16	
2008	-	-	-	-	-	-	\$0.1	0.04%	1	\$0.7	0.22%	7	\$0.1	0.07%	2	\$0.1	0.44%	1	-	-	-	-	\$1.0	0.12%	11	
2007	-	-	-	-	-	-	-	-	-	\$1.0	0.32%	8	\$0.7	0.19%	10	-	-	-	-	-	-	-	-	\$1.7	0.21%	18
2006	-	-	-	-	-	-	\$0.2	0.39%	2	\$0.5	0.27%	5	\$0.3	0.09%	6	\$0.3	0.50%	4	-	-	-	-	-	\$1.3	0.21%	17
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																										
2015	\$0.3	0.00%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	3
2005 and Earlier	\$0.3	0.02%	11	\$2.6	0.04%	82	\$3.8	0.06%	137	\$2.0	0.09%	75	\$0.7	0.12%	30	\$0.3	0.19%	12	\$0.1	0.34%	10	\$9.9	0.05%	357		
2014	\$5.4	0.01%	45	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.4	0.01%	45	
2013	\$9.2	0.01%	92	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.2	0.01%	92	
2012	\$10.2	0.01%	95	\$0.1	0.26%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.3	0.01%	96	
2011	\$10.0	0.02%	89	\$0.6	0.05%	7	\$0.1	0.12%	1	\$0.0	0.12%	1	-	-	-	-	-	-	-	-	-	-	\$10.7	0.02%	98	
2010	\$3.5	0.01%	38	\$1.3	0.05%	18	\$0.4	0.23%	3	\$0.0	0.13%	1	-	-	-	-	-	-	-	-	-	-	\$5.2	0.02%	60	
2009	\$1.2	0.01%	18	\$2.2	0.04%	27	\$0.8	0.07%	18	\$0.4	0.12%	14	\$0.2	0.09%	7	-	-	-	\$0.0	0.02%	1	\$4.7	0.03%	85		
2008	-	-	-	\$1.0	0.06%	13	\$0.9	0.06%	18	\$1.5	0.18%	22	\$0.6	0.15%	14	\$0.3	0.27%	7	-	-	-	\$4.3	0.09%	74		
2007	-	-	-	\$0.1	0.07%	2	\$0.2	0.04%	3	\$1.3	0.16%	20	\$1.2	0.18%	16	\$0.7	0.64%	11	\$0.0	0.17%	1	\$3.5	0.16%	53		
2006	-	-	-	\$0.0	0.04%	1	\$0.4	0.12%	7	\$0.7	0.11%	14	\$0.7	0.12%	17	\$0.1	0.13%	1	\$0.0	0.45%	1	\$1.9	0.11%	41		
<b>High Balance (CK-prefix)</b>																										
2013	\$1.5	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.01%	3	
2012	\$0.9	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.01%	2	
2011	\$0.5	0.01%	1	\$1.1	0.08%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.02%	3	
2010	\$0.6	0.03%	1	\$1.5	0.08%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.04%	4	
2009	-	-	-	\$0.4	0.05%	1	\$0.3	0.05%	1	\$0.5	0.42%	1	-	-	-	-	-	-	-	-	-	-	\$1.2	0.08%	3	
2008	-	-	-	-	-	-	\$0.4	11.63%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.50%	1	
<b>Interest Only (all "N"- prefixes)</b>																										
2005 and Earlier	-	-	-	-	-	-	\$0.3	0.48%	2	\$0.6	0.45%	3	\$0.1	0.15%	1	-	-	-	-	-	-	-	-	\$1.0	0.37%	6
2008	-	-	-	-	-	-	\$0.2	0.48%	1	\$1.8	0.70%	7	\$1.9	0.78%	7	-	-	-	-	-	-	-	-	\$3.9	0.63%	15
2007	-	-	-	-	-	-	\$0.4	0.51%	2	\$2.4	0.30%	13	\$8.7	0.57%	39	\$3.3	0.79%	18	\$1.3	1.40%	8	\$16.1	0.55%	80		
2006	-	-	-	-	-	-	\$0.4	1.12%	2	\$0.8	0.21%	4	\$4.5	0.50%	19	\$1.4	0.44%	10	\$0.5	0.95%	4	\$7.6	0.45%	39		
<b>Prepayment Premiums (all "K"- prefixes)</b>																										
2005 and Earlier	-	-	-	-	-	-	\$0.1	0.06%	2	\$0.3	0.14%	6	\$0.3	0.16%	6	\$0.2	0.10%	6	\$0.5	0.45%	10	\$1.4	0.16%	30		
2007	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.48%	2	\$0.1	0.30%	1	\$0.1	0.57%	1	\$0.4	0.37%	4		
2006	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.86%	1	-	-	-	\$0.1	0.27%	1		
<b>Total of Above Categories*</b>	\$343.3	0.02%	2,073	\$160.9	0.07%	1,025	\$162.4	0.13%	1,284	\$193.2	0.22%	1,593	\$184.5	0.33%	1,597	\$88.5	0.43%	907	\$50.2							

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 June 30, 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			
<b>Conventional ARMs</b>																												
<b>ARMs: Amortizing</b>																												
	2005 and Earlier	\$19.0	0.11%	227	\$0.2	0.21%	5	-	-	-	-	-	-	\$0.0	0.23%	1	-	-	-	-	-	-	-	-	-	\$19.2	0.11%	233
	2014	\$2.1	0.01%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.01%	6
	2013	\$1.3	0.01%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.01%	7
	2012	\$1.3	0.01%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.01%	5
	2011	\$4.5	0.04%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.5	0.04%	20
	2010	\$1.2	0.02%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.02%	5
	2009	\$0.6	0.02%	4	\$0.2	0.69%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.03%	5
	2008	\$2.2	0.09%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.09%	11
	2007	\$3.4	0.18%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.4	0.17%	20
	2006	\$3.7	0.14%	23	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.7	0.14%	23
<b>ARMs: Interest Only</b>																												
	2005 and Earlier	\$27.2	0.31%	139	\$0.3	0.49%	2	\$0.6	0.45%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$28.1	0.32%	144
	2010	\$0.3	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.01%	1
	2009	\$1.2	0.09%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.09%	4
	2008	\$2.5	0.09%	6	\$0.3	0.20%	1	\$0.4	0.39%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.11%	9
	2007	\$8.7	0.20%	37	-	-	-	\$0.2	0.42%	1	\$1.0	0.49%	4	\$0.5	0.84%	2	-	-	-	-	-	-	-	-	-	\$10.3	0.22%	44
	2006	\$4.9	0.11%	28	-	-	-	-	-	-	\$0.3	0.29%	1	\$0.2	0.21%	1	-	-	-	-	-	-	-	-	-	\$5.4	0.11%	30
<b>Conventional ARMs Total*</b>		\$83.9	0.07%	543	\$0.9	0.22%	9	\$1.2	0.30%	6	\$1.4	0.31%	5	\$0.7	0.38%	4	-	-	-	-	-	-	-	-	-	\$88.1	0.08%	567
<b>Other</b>																												
	2015	\$0.5	0.02%	3	\$0.2	0.24%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.03%	4
	2005 and Earlier	\$0.1	0.12%	3	\$0.3	0.16%	4	\$0.9	0.22%	7	\$1.2	0.57%	12	\$1.4	1.17%	20	\$1.8	1.36%	34	\$4.8	2.36%	129	\$10.4	0.81%	209			
	2014	\$4.9	0.08%	28	\$5.8	0.26%	38	\$0.6	0.42%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.3	0.14%	70
	2013	\$50.2	0.13%	284	\$6.6	0.28%	36	\$0.3	0.19%	2	\$0.0	0.98%	1	\$0.1	2.11%	1	-	-	-	\$0.2	15.92%	1	-	-	-	\$57.3	0.14%	325
	2012	\$60.2	0.13%	334	\$4.1	0.20%	22	-	-	-	\$0.3	7.17%	2	-	-	-	-	-	-	\$0.0	0.76%	1	-	-	-	\$64.5	0.14%	359
	2011	\$3.2	0.16%	22	\$5.9	0.24%	36	\$3.2	0.21%	27	\$1.2	1.68%	12	\$1.1	3.79%	10	\$0.6	2.75%	9	\$0.2	1.21%	3	\$15.4	0.25%	119			
	2010	\$0.8	0.11%	6	\$4.0	0.53%	23	\$4.5	0.47%	29	\$3.2	1.54%	21	\$0.2	0.19%	3	\$0.2	0.22%	4	\$0.1	0.13%	4	\$13.1	0.44%	90			
	2009	-	-	-	\$2.0	2.15%	13	\$4.5	2.24%	36	\$4.6	3.74%	43	\$5.0	7.28%	36	\$7.0	12.36%	46	\$3.3	10.17%	25	\$26.4	4.14%	199			
	2008	-	-	-	\$0.1	0.15%	1	\$0.6	0.55%	6	\$1.1	1.04%	9	\$0.4	0.87%	3	\$0.2	2.08%	2	\$0.2	18.06%	4	\$2.6	0.78%	25			
	2007	\$0.1	0.47%	1	\$0.1	0.16%	1	\$0.7	0.32%	6	\$1.1	0.55%	10	\$2.4	3.89%	19	\$0.2	1.33%	3	\$0.2	3.70%	5	\$4.8	0.84%	45			
	2006	\$0.1	0.27%	1	\$0.2	0.30%	3	\$0.3	0.20%	3	\$0.2	0.25%	3	\$0.1	0.93%	1	-	-	-	\$0.1	5.52%	1	\$1.0	0.29%	12			
<b>Other Total*</b>		\$120.1	0.13%	682	\$29.1	0.28%	178	\$15.7	0.40%	120	\$12.9	1.29%	113	\$10.7	2.41%	93	\$9.9	3.19%	98	\$9.1	2.63%	173	\$207.5	0.19%	1,457			
<b>Total MBS 4+*</b>		\$547.3	0.03%	3,298	\$191.0	0.08%	1,212	\$179.3	0.14%	1,410	\$207.5	0.24%	1,711	\$195.9	0.35%	1,694	\$98.4	0.47%	1,005	\$59.3	0.59%	868	\$1,478.7	0.06%	11,198			

\*Some UPB totals may not foot due to rounding