

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 March 31, 2015

UPB in millions		MBS Pass-Through Rates																					Total*						
		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									
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	\$0.1	0.40%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.15%	1		
	2009	-	-	-	-	-	-	-	-	-	\$0.4	0.79%	2	-	-	-	\$0.2	0.34%	1	\$0.1	0.26%	1	-	-	-	\$0.7	0.32%	4	
	2008	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.63%	3	\$0.1	0.82%	1	-	-	-	-	-	-	\$0.5	0.23%	4	
	2007	-	-	-	-	-	-	\$0.3	1.32%	2	\$0.2	0.11%	1	\$1.6	0.60%	10	\$1.0	1.09%	4	\$0.1	0.83%	1	\$0.1	0.83%	1	\$3.2	0.58%	18	
	2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	1.37%	2	\$0.1	0.97%	1	-	-	-	-	-	-	\$0.5	0.91%	3	
<b>30 Year (CL-prefix)</b>																													
	2005 and Earlier	\$0.2	0.11%	2	\$4.9	0.09%	37	\$50.0	0.14%	404	\$80.7	0.18%	739	\$49.6	0.28%	530	\$17.8	0.24%	257	\$18.4	0.33%	349	\$221.5	0.19%	2,318	\$46.3	0.02%	251	
	2014	\$32.5	0.02%	164	\$11.6	0.04%	70	\$1.8	0.07%	12	-	-	-	\$0.1	0.04%	1	-	-	-	\$0.3	0.49%	4	-	-	-	\$110.7	0.03%	613	
	2013	\$97.7	0.03%	537	\$11.4	0.07%	65	\$1.3	0.09%	9	\$0.2	1.88%	1	\$0.1	1.07%	1	-	-	-	-	-	-	-	-	-	\$96.1	0.03%	555	
	2012	\$88.6	0.02%	502	\$5.9	0.09%	37	\$0.9	0.10%	9	\$0.2	0.14%	2	\$0.3	0.41%	2	\$0.2	0.25%	3	\$0.0	0.06%	1	\$0.0	0.06%	1	\$70.7	0.05%	432	
	2011	\$22.4	0.03%	127	\$30.3	0.06%	183	\$16.0	0.10%	102	\$1.2	0.12%	10	\$0.4	0.19%	6	\$0.4	0.40%	3	\$0.0	0.06%	1	\$0.1	0.27%	1	\$94.1	0.07%	520	
	2010	\$17.2	0.03%	86	\$33.1	0.07%	175	\$37.0	0.14%	208	\$5.7	0.23%	41	\$0.9	0.56%	6	\$0.1	0.28%	3	\$0.1	0.27%	1	\$0.1	0.27%	1	\$108.1	0.08%	805	
	2009	\$11.7	0.04%	61	\$39.5	0.06%	225	\$25.3	0.11%	173	\$12.6	0.17%	117	\$11.7	0.32%	121	\$4.7	0.30%	65	\$2.7	0.40%	43	\$10.1	0.08%	658	\$93.2	0.30%	921	
	2008	\$0.5	1.21%	2	\$0.8	0.07%	5	\$10.9	0.15%	58	\$32.1	0.26%	200	\$30.3	0.41%	217	\$10.5	0.46%	101	\$7.9	0.90%	75	\$93.2	0.30%	658	\$119.7	0.38%	921	
	2007	\$0.1	0.15%	1	\$0.7	0.35%	3	\$3.9	0.19%	23	\$27.8	0.27%	172	\$47.6	0.36%	367	\$25.7	0.63%	218	\$13.8	0.88%	137	\$119.7	0.38%	921	\$79.6	0.37%	618	
	2006	\$0.1	0.46%	2	\$0.4	0.45%	2	\$5.1	0.32%	29	\$16.0	0.32%	94	\$33.9	0.35%	255	\$18.4	0.44%	174	\$5.7	0.72%	62	\$79.6	0.37%	618	-	-	-	
<b>20 Year (CT-prefix)</b>																													
	2005 and Earlier	-	-	-	\$0.3	0.05%	2	\$1.6	0.06%	21	\$2.5	0.13%	39	\$0.6	0.12%	13	\$0.4	0.22%	14	\$0.1	0.15%	6	\$5.5	0.10%	95	\$1.2	0.01%	10	
	2014	\$1.2	0.01%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.1	0.01%	38	
	2013	\$4.0	0.01%	36	\$0.2	0.16%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.4	0.02%	35	
	2012	\$5.4	0.02%	35	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.5	0.03%	34	
	2011	\$2.3	0.02%	17	\$1.4	0.05%	12	\$0.8	0.30%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.4	0.04%	29	
	2010	\$1.4	0.02%	10	\$2.5	0.08%	16	\$0.4	0.09%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.04%	16	
	2009	\$0.2	0.02%	2	\$0.8	0.03%	8	\$0.5	0.11%	5	\$0.0	0.04%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.17%	15	
	2008	-	-	-	\$0.2	0.62%	1	\$0.4	0.13%	4	\$0.7	0.21%	8	\$0.2	0.13%	2	-	-	-	-	-	-	-	-	-	\$1.8	0.21%	25	
	2007	-	-	-	-	-	-	\$0.1	0.14%	1	\$1.1	0.34%	12	\$0.4	0.11%	9	\$0.0	0.07%	1	\$0.1	0.97%	2	\$0.1	0.97%	2	\$2.4	0.36%	26	
	2006	-	-	-	-	-	-	\$0.1	0.11%	1	\$0.9	0.45%	9	\$0.9	0.29%	9	\$0.4	0.56%	5	\$0.1	1.28%	2	\$2.4	0.36%	26	-	-	-	
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																													
	2005 and Earlier	\$0.6	0.03%	14	\$3.1	0.04%	79	\$3.4	0.05%	117	\$1.5	0.06%	55	\$0.7	0.10%	36	\$0.1	0.07%	11	\$0.1	0.24%	10	\$9.5	0.05%	322	\$4.1	0.01%	44	
	2014	\$4.1	0.01%	44	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$13.1	0.01%	111	
	2013	\$13.1	0.01%	111	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.7	0.01%	82	
	2012	\$9.7	0.01%	82	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.9	0.01%	79	
	2011	\$7.2	0.01%	71	\$0.5	0.04%	5	-	-	-	\$0.1	0.28%	1	-	-	-	\$0.1	0.75%	2	-	-	-	-	-	-	\$6.8	0.02%	73	
	2010	\$5.4	0.02%	54	\$1.2	0.04%	17	\$0.1	0.06%	2	\$0.3	0.08%	14	\$0.2	0.08%	6	\$0.1	0.18%	2	\$0.1	0.59%	3	\$4.8	0.03%	93	\$5.0	0.10%	84	
	2009	\$1.1	0.01%	16	\$2.4	0.04%	36	\$0.6	0.05%	16	\$0.3	0.08%	14	\$0.2	0.08%	6	\$0.1	0.18%	2	\$0.1	0.59%	3	\$4.8	0.03%	93	\$3.5	0.15%	55	
	2008	-	-	-	\$1.1	0.07%	13	\$1.7	0.10%	23	\$1.3	0.14%	26	\$0.6	0.14%	13	\$0.3	0.31%	9	-	-	-	-	-	-	\$5.0	0.10%	84	
	2007	-	-	-	\$0.4	0.08%	5	\$1.2	0.14%	18	\$1.4	0.20%	22	\$0.4	0.31%	9	\$0.1	0.37%	1	\$0.1	0.37%	1	\$3.5	0.15%	55	\$2.7	0.14%	52	
	2006	-	-	-	\$0.2	0.14%	2	\$0.7	0.20%	12	\$0.7	0.09%	12	\$1.1	0.17%	23	\$0.1	0.19%	2	\$0.0	0.28%	1	\$2.7	0.14%	52	-	-	-	
<b>High Balance (CK-prefix)</b>																													
	2013	\$0.9	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.01%	2	
	2012	\$0.4	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	1	
	2010	\$1.1	0.04%	2	\$0.7	0.03%	1	\$0.4	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.04%	4	
	2009	-	-	-	\$0.7	0.08%	1	\$0.4	0.07%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.06%	2	
<b>Interest Only (all "N"- prefixes)</b>																													
	2005 and Earlier	-	-	-	-	-	-	\$0.1	0.15%	1	\$0.1	0.08%	1	\$0.5	0.76%	4	-	-	-	-	-	-	-	-	-	-	\$0.7	0.25%	6
	2008	-	-	-	-	-	-	\$0.2	0.40%	1	\$0.5	0.19%	2	\$1.0	0.39%	5	\$0.1	0.22%	1	-	-	-	-	-	-	-	\$1.9	0.29%	9
	2007	-	-	-	\$0.3	10.03%	1	\$0.7	0.82%	2	\$5.0	0.55%	19	\$7.4	0.45%	40	\$2.4	0.55%	13	\$0.4	0.42%	4	\$16.3	0.51%	79	\$6.5	0.36%	35	
	2006	-	-	-	-	-	-	-	-	-	\$1.5	0.37%	10	\$3.3	0.33%	16	\$1.3	0.38%	6	\$0.5	0.83%	3	\$6.5	0.36%	35	-	-	-	
<b>Prepayment Premiums (all "K"- prefixes)</b>																													
	2005 and Earlier	-	-	-	-	-	-	\$0.5	0.53%	4	\$0.3	0.12%	7	\$0.5	0.23%	8	\$0.0	0.02%	1	\$0.5	0.39%	11	\$1.8	0.20%	31	\$0.1	0.43%	1	
	2008	-	-	-	-	-	-	-	-	-	\$0.1	1.21%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.60%	4	
	2007	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	2.42%	4	-	-	-	-	-	-	\$0.1	0.21%	1	
	2006	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.65%	1	-	-	-	-	-	-	\$0.1	0.21%	1	
<b>Total of Above Categories*</b>		\$329.2	0.02%	1,992	\$154.1	0.06%	998	\$165.8	0.12%	1,254	\$194.8	0.21%	1,614	\$196.3	0.33%	1,728	\$85.7	0.39%	912	\$51.1	0.50%	716	\$1,177.1	0.05%	9,214	-	-	-	

\*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 March 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								
<b>Conventional ARMs</b>																																
<b>ARMs: Amortizing</b>																																
2005 and Earlier	\$18.2	0.10%	231	\$0.0	0.03%	1	\$0.1	0.15%	1	\$0.0	0.15%	1	\$0.0	0.15%	1	-	-	-	-	-	-	-	-	-	\$18.4	0.10%	235					
2014	\$0.7	0.00%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.00%	3				
2013	\$1.1	0.01%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	6				
2012	\$1.9	0.01%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.01%	8				
2011	\$5.0	0.04%	21	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.04%	21				
2010	\$3.9	0.06%	15	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.9	0.06%	15				
2009	\$2.0	0.08%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.08%	8				
2008	\$1.5	0.06%	10	\$0.3	0.28%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.08%	12				
2007	\$2.3	0.12%	12	-	-	-	-	-	-	\$0.1	0.31%	1	-	-	-	\$0.2	9.95%	1	-	-	-	-	-	-	-	\$2.5	0.12%	13				
2006	\$4.9	0.18%	32	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.9	0.18%	32				
<b>ARMs: Interest Only</b>																																
2005 and Earlier	\$24.8	0.27%	129	-	-	-	\$0.6	0.32%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$25.5	0.27%	132			
2010	\$1.0	0.05%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.05%	4			
2009	\$0.5	0.04%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.04%	2			
2008	\$3.8	0.15%	15	\$0.1	0.03%	1	\$1.1	0.66%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.1	0.16%	19			
2007	\$5.8	0.13%	26	-	-	-	\$0.4	1.01%	1	\$1.3	0.55%	7	\$0.2	0.27%	1	-	-	-	-	-	-	-	-	-	-	-	\$7.6	0.16%	35			
2006	\$7.6	0.16%	39	-	-	-	-	-	-	\$0.6	0.48%	2	\$0.1	0.14%	1	-	-	-	-	-	-	-	-	-	-	-	\$8.3	0.16%	42			
<b>Conventional ARMs</b>																																
	\$85.0	0.07%	561	\$0.5	0.07%	3	\$2.3	0.38%	8	\$2.0	0.41%	11	\$0.5	0.25%	4	-	-	-	-	-	-	-	-	-	-	-	\$90.2	0.07%	587			
<b>Other</b>																																
2005 and Earlier	\$0.0	0.02%	1	\$0.3	0.17%	3	\$0.8	0.19%	10	\$1.1	0.50%	14	\$1.5	1.16%	20	\$2.4	1.79%	43	\$5.4	2.48%	148	\$11.5	0.83%	239								
2014	\$3.1	0.05%	18	\$4.3	0.19%	24	\$0.3	0.22%	2	-	-	-	\$0.1	4.49%	1	-	-	-	-	-	-	-	-	-	-	-	\$7.9	0.09%	45			
2013	\$44.3	0.11%	248	\$5.4	0.22%	29	\$0.2	0.16%	1	-	-	-	-	-	-	-	-	-	\$0.2	15.81%	1	\$50.1	0.12%	279								
2012	\$55.0	0.12%	299	\$2.2	0.11%	16	\$0.1	0.19%	1	\$0.3	6.64%	2	-	-	-	-	-	-	-	-	-	\$0.0	0.81%	1	\$57.6	0.12%	319					
2011	\$4.6	0.21%	28	\$7.0	0.27%	44	\$4.3	0.26%	35	\$1.1	1.44%	11	\$1.1	3.69%	11	\$0.6	2.50%	8	\$0.4	2.86%	9	\$19.1	0.29%	146								
2010	\$1.0	0.12%	6	\$4.5	0.55%	26	\$6.8	0.64%	41	\$3.9	1.73%	29	\$0.2	0.22%	4	\$0.1	0.15%	3	\$0.7	0.74%	13	\$17.1	0.53%	122								
2009	-	-	-	\$1.9	1.95%	13	\$5.0	2.29%	40	\$5.8	4.45%	49	\$6.3	8.59%	40	\$7.9	13.18%	49	\$3.9	11.66%	32	\$30.9	4.55%	223								
2008	-	-	-	\$0.2	0.27%	2	\$0.4	0.30%	3	\$0.8	0.75%	9	\$0.5	1.03%	4	\$0.1	1.37%	1	\$0.3	22.61%	5	\$2.3	0.65%	24								
2007	-	-	-	\$0.0	0.08%	1	\$0.7	0.30%	7	\$0.4	0.21%	6	\$1.7	2.56%	16	\$0.3	1.98%	4	\$0.2	3.36%	5	\$3.4	0.56%	39								
2006	\$0.1	0.35%	2	\$0.2	0.23%	2	\$0.4	0.29%	6	\$0.6	0.70%	7	\$0.2	1.24%	2	-	-	-	\$0.1	4.88%	1	\$1.6	0.44%	20								
<b>Other Total*</b>																																
	\$108.2	0.11%	602	\$26.1	0.24%	160	\$19.0	0.45%	146	\$14.0	1.31%	127	\$11.5	2.45%	98	\$11.5	3.52%	108	\$11.2	3.05%	215	\$201.4	0.18%	1,456								
<b>Total MBS 4+*</b>																																
	\$522.4	0.03%	3,155	\$180.7	0.07%	1,161	\$187.1	0.13%	1,408	\$210.8	0.22%	1,752	\$208.3	0.34%	1,830	\$97.2	0.44%	1,020	\$62.3	0.59%	931	\$1,468.8	0.06%	11,257								

\*Some UPB totals may not foot due to rounding