## 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, 2014.

]		MBS Pass-Through Rates																						
UPB in millions	ons Less than 4			4.5% to less than 5.0%				% to less	;	5.5% to less than 6.0%				)% to less			% to less		7.09	% or great	ter		Total *	
MBS Product &			Loan	UPB	LIPB % Loan		UPB	upb %	Loan			Loan	UPB	upb %	Loan	UPB	UPB % Count		UPB UPB %		Loan	UPB	UPB %	Loan
Year of Issuance Conventional Fixed Rate			Count			Count			Count			Count			Count			Count			Count			Count
40 Year (CZ-prefix)																								
2011	-	-	-	\$0.1		1	\$0.7	7.20%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8		
2010	-	-	-	\$0.1	0.40%	1	-	-	-	-	-	-	-	-	- 4	-	-	-	-	-	-	\$0.1 \$1.1	0.17%	
2009 2008	-	-	-	-	-	-	\$0.2 \$0.2		1	- \$0.7	- 0.61%	- 3	\$0.8 \$0.6			\$0.1 -	0.27%	-	-	-	-	\$1.1 \$1.4	0.47% 0.52%	
2007	-	-	-	-	-	-	\$0.4		1	\$0.9		4	\$2.1	0.61%		\$0.5	0.46%	3	\$0.4	2.54%	1	\$4.4	0.63%	
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.59%	1	\$0.1	0.44%	1	-	-	-	\$0.3	0.40%	2
30 Year (CL-prefix) 2014	\$2.6	0.00%	18	\$1.8	0.01%	11	\$0.7	0.04%	3	-		-	-		-	-			-			\$5.1	0.00%	22
2014	<u>چو</u> \$64.9		379				\$0.7 \$0.7		6	-	-	-	-	-	-	-	-	-	-	-	-	\$74.1	0.00%	
2012	\$96.2	0.03%	526	\$6.7	0.09%	47	\$2.9	0.30%	21		0.04%	1	\$0.3			\$0.5	0.48%	4	\$0.2			\$106.9	0.03%	606
2011	\$26.3	0.03%	134	\$36.4		198	\$22.7		132		0.18%	21	\$0.7			\$0.3	0.23%	4	\$0.5			\$88.9	0.05%	
<u>    2010</u> 2009	\$20.5 \$15.8	0.03%	100 81	\$33.7 \$51.9		172 290	\$40.1 \$41.0	0.14% 0.15%	220 253	\$6.2 \$16.5	0.22% 0.19%	45 145	\$0.9 \$13.0			\$0.4 \$7.0	0.61%	5 77	\$0.2 \$3.1			\$101.9 \$148.3	0.07% 0.09%	
2009	φ10.0 -	-	-	\$2.9		12	\$21.2		113			265	\$13.0			\$7.0 \$16.2		142				\$140.3		
2007	-	-	-	\$0.3		3	\$5.1	0.21%	34	\$42.8	0.34%	248	\$74.3	0.46%	514	\$31.5	0.63%	273	\$16.5	0.87%	140	\$170.4	0.44%	1,212
2006	-	-	-	-	-	-	\$6.2		33			136	\$47.5			\$27.9		229				\$111.8		
2005 2004 and Earlier	\$0.2	0.27%	2	\$3.0 \$5.7		18 39	\$30.9 \$37.8		200 312	\$50.9 \$60.2	0.34% 0.16%	380 561	\$27.0 \$36.4	0.64%	251 403	\$5.1 \$16.9	0.86%	62 231				\$118.9 \$174.3		
2004 and Earlier 20 Year (CT-prefix)	-	-	-	ψΟ.7	0.1270		ψ57.0	0.1470	512	ψ00.2	0.1076	501	φ30.4	0.2270	403	φ10.9	0.2170	231	ψ17.0	0.2078	550	ψ174.5	0.1770	1,004
2014	\$0.2		2	\$0.1		1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3		3
2013	\$4.2		29		0.08%	1	-	-	-	-	-	-	-	-	-	-		-	-	-	-	\$4.3		
<u>2012</u> 2011	\$7.0 \$2.7		46 17		- 0.05%	- 11	-	-	-	-	-	-	-	-	-	-		-	-	-	-	\$7.0 \$4.2	0.02%	
2010				-	0.05%		\$0.5	0.08%	3	_	-	-	\$0.2	18.26%		-	-	-	-	-	-	\$3.9		20
2009	\$0.1		1	\$1.6		13	\$0.5	0.08%	5	\$0.1		1	\$0.1	0.44%	1	-	-	-	-	-	-	\$2.4	0.04%	21
2008	-	-	-	-	-	-	\$0.2	0.06%	2	\$0.5	0.13%	7	\$0.2			\$0.1	0.43%	1	\$0.1			\$1.2	0.11%	
<u>2007</u> 2006	-	-	-	-	-	-	- \$0.1	- 0.21%	- 2	\$0.5 \$0.5	0.12% 0.20%	4	\$0.9 \$0.9			\$0.0 \$0.1	0.05%	1	\$0.1	0.46%		\$1.5 \$1.7	0.15% 0.21%	
2000	-	-	-	\$0.3	0.31%	2	\$0.1		7	\$0.9		11	-			\$0.1	1.34%	2	-	-	-	\$1.7		
2004 and Earlier	-	-	-	\$0.3		3	\$1.8		22			28				\$0.2	0.08%	8	\$0.4	0.38%	12	\$5.0		
15 & 10 Year (CI & CN-prefixes)																								
2014	\$1.4	0.00%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.00%	
2013	\$8.0	0.01%	69		-	-	-	-	-	-	-	-	-	-	-	-	-	- 4	-	-	-	\$8.0	0.01%	
<u>2012</u> 2011	<u>\$9.4</u> \$7.4	0.01%	87 73		- 0.06%	- 11	-	-	-	- \$0.0	- 0.12%	- 3	-	-	-	\$0.0	0.19%	- 1	-	-	-	\$9.5 \$8.4	0.01% 0.01%	
2010	\$4.9		42			20	\$0.1	0.05%	2		-	-	-	-	-	-	-	-	-	-	-	\$6.9	0.02%	
2009	\$2.8	0.02%	30	Ŧ		46	\$1.3		26			6	\$0.2			\$0.1	0.19%	2	<b>\$</b> 0.1	0.45%	3	\$8.2		
2008	-	-	-	\$1.2		13	\$2.0 \$0.6		27		0.24%	40	\$1.2		23	\$0.5	0.37%	11		-	- 1	\$7.6	0.12%	114
2007 2006	-	-	-	\$0.2 \$0.0		3	\$0.6 \$0.3		0 7	\$1.5 \$1.2		20 16				\$0.2 \$0.3	0.17%	4	\$0.0 \$0.1		1	\$4.4 \$3.3	<u>0.15%</u> 0.14%	
2005	\$0.1		1	\$0.7	0.07%	12	\$1.0	0.06%	20	\$0.7	0.10%	17	\$0.4	0.37%	10	\$0.0	0.62%	1	\$0.0	2.88%		\$2.9	0.07%	63
2004 and Earlier	\$0.6	0.02%	13	\$3.8	0.04%	87	\$3.2	0.04%	91	\$1.2	0.05%	43	\$0.5	0.05%	25	\$0.2	0.09%	16	\$0.1	0.13%	11	\$9.6	0.04%	286
High Balance (CK-prefix) 2013	\$0.5	0.00%	1	-	-		-		-	-	_	_	-	-		-	_	_	-	-		\$0.5	0.00%	1
2013	\$1.7		3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.00%	
2011	\$1.7		3	-	-	-	\$0.7		1	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.03%	4
<u>    2010</u> 2009	\$1.0	0.03%	2	\$0.5 \$0.3		1	\$0.9 \$0.5		2	\$0.4 \$0.5	0.71% 0.26%	1	-	-	-	-	-	-	-	-	-	<u>\$2.9</u> \$1.3		
Interest Only (all "N"- prefixes)	-	-	-		0.03%		φ <b>0.</b> 5	0.00%	1	ΦU.O	0.20%	1	-	-	-	-	-	-	-	-	-	φι.3	0.00%	3
2008	-	-	-	-	-	-	\$0.1		1	\$0.8		5	\$1.2			-		-	-	-	-	\$2.1	0.25%	
2007	-	-	-	-	-	-	\$0.8	0.82%	4	\$8.3	0.75%	37	\$10.5	0.50%	46	\$5.0	0.88%	24			7	\$25.9	0.65%	118
2006	-	-	-	-	-	-	\$0.3	0.60%	1	\$4.2 \$0.9	0.85% 0.50%	17	\$5.9 \$0.5			\$1.9	0.46%	13	\$0.1	0.09%		<u>\$12.4</u> \$1.4	0.55% 0.43%	59 10
2005 2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.9 \$0.2		5 1	0.0 -	-	- 5	-	-	-	-	-	-	\$1.4 \$0.2		
Prepayment Premiums (all "K"- prefixes)										÷														
2008		-	-	-	-	-	\$0.4		1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4		
2007	-	-	-	-	-	-		14.58%	1	\$0.2	1.13%	1	\$0.2 \$0.1		1 1	\$0.2		2	-	-	-	\$1.0 \$0.1		
2006 2005	-	-	-	-	-	-	-	-	-	- \$0.2	- 2.67%	- 1	\$0.1	0.86%	- 1	-	-	-	- \$0.0	- ) 1.16%	- 1	\$0.1 \$0.2	0.23%	
2005 2004 and Earlier		-	-	- \$0.1	- 0.22%	- 1	- \$0.4	- 0.31%	- 7	\$0.2 \$0.6		7	- \$0.5	- 0.20%		- \$0.4	- 0.16%	- 5	\$0.0 \$1.0			\$0.2 \$3.0		
Total of Above Categories*	\$281.8	0.02%	1,681				\$227.7		1,571			2,086			÷÷	\$115.8		1,132						
*Some UPB totals may not foot due to rou	-			-		· · ·	-		-	-	· · · ·		-	· · · · ·	· · ·		I				<u> </u>	•		· · ·

\*Some UPB totals may not foot due to rounding.

## Scheduled unpaid principal balances (UPB) of 4+ month delinquent loans, those delinquencies as a percentage MBS pass-through rates and with corresponding product Delinquency information as o

ſ	MBS 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 Count			UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count										
Conventional ARMs																								
ARMs: Amortizing	<b>*</b> 1 •	0.040/																				<b>*</b> 4 •	0.0404	·
2013	\$1.3			-	-	-	-	-	-	-	-	-	-		-	-	-	-	-	-	-	\$1.3		4
2012	\$1.6			-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6		/
<u>2011</u> 2010	\$4.5 \$3.9	0.03%	22 18	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.5 \$3.9	0.03%	22 18
2010	<del>په ۵</del> .9 \$1.8		10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	<del>ه.9</del> \$1.8		10
2009	\$2.6		10	- \$0.2	0.15%	- 1	- \$0.1	- 0.11%	- 1	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.00%	16
2008	\$5.2		30	ψ0.2	-	- '	\$0.2		1	\$0.1	0.17%	1	-	-	-	-	-	-	-	-	-	\$5.5	0.22%	32
2006	\$3.8		21	-	-	-	-	-	- '	\$0.1		1	-		-	_	-	-	_	-	-	\$3.9	0.13%	32 22 67
2005	\$9.4	0.16%	64	\$0.1	0.23%	1	\$0.2	0.28%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$9.6		67
2004 and Earlier	\$18.4		228	\$0.1		2	\$0.0		1	\$0.2	1.66%	3	\$0.0	0.05%	1	-	-	-	-	-	-	\$18.7		235
ARMs: Interest Only				• -						• -			1									· -		
2009	\$0.7	0.04%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.04%	3
2008	\$1.6	0.06%	6	\$0.4	0.11%	1	\$0.5	0.18%	2	\$0.4	0.63%	1	-	-	-	-	-	-	-	-	-	\$2.9	0.08%	10
2007	\$6.9	0.15%	33	\$0.3	1.35%	1	-	-	-	\$1.6	0.41%	5	-	-	-	-	-	-	-	-	-	\$8.8	0.17%	39
2006	\$8.2	0.16%	38	-	-	-	\$0.7	1.74%	2	\$1.2	0.79%	5	\$1.2	1.33%	6	-	-	-	-	-	-	\$11.4	0.21%	51
2005	\$10.6	0.16%	55	\$0.1	0.12%	1	\$0.6	0.22%	3	\$0.6	4.04%	3	-	-	-	-	-	-	-	-	-	\$11.9	0.17%	62
2004 and Earlier	\$8.7	0.23%	46	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.7	0.23%	46
Conventional ARMs Total*	\$89.2	0.07%	599	\$1.2	0.13%	7	\$2.3	0.24%	12	\$4.2	0.55%	19	\$1.2	0.44%	7	-	-	-	-	-	-	\$98.1	0.08%	644
Other																								
2014	\$0.4	0.01%	2	\$0.5		2	\$0.5		3	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3		7
2013	\$46.7			\$2.4		18	\$0.3			-	-	-	\$0.1	1.84%	1	-	-	-	-	-	-	\$49.6		264
2012	\$64.5			\$3.8		20	\$0.2			\$0.3		2	-	-	-	\$0.1		1	\$0.0	0.60%		\$68.9		356
2011	\$5.1	0.20%				39	-			\$1.0		8	\$1.3		12	\$0.3		7	\$0.6			\$22.3		156
2010	\$1.2	0.12%	8	\$5.8	0.63%	32	\$7.2	0.58%	42	\$3.9	1.48%	28	\$0.4	0.31%	5	\$0.1	0.16%	2	\$0.3	0.33%	11	\$18.8	0.51%	128
2009	\$0.2	0.23%	3	\$3.7	3.16%	22	\$7.0	2.81%	52	\$7.6	4.97%	57	\$8.3	9.70%	53	\$9.8	13.86%	59	\$6.2	15.32%	43	\$42.8	5.42%	289
2008	-	-	-	\$0.1		1	\$0.6	0.41%	4	\$0.8	0.64%	8	\$0.5	0.84%	5	\$0.3	3.13%	3	\$0.3	20.28%	4	\$2.7	0.64%	25
2007	-	-	-	\$0.1		2	\$0.8		8	\$1.5		16	\$1.2		15	\$0.4		6	\$0.4			\$4.4	0.60%	54
2006	\$0.1			\$0.5		4	\$0.7		8	\$1.1		9	\$0.1		1	\$0.1		1	\$0.1		1	\$2.6		25 21
2005	\$0.1	0.21%		\$0.2		2	\$0.1		2	\$0.4		3	\$0.5		5	\$0.1		1	\$0.2		6	\$1.6		
2004 and Earlier	\$0.0	0.04%		\$0.5		5	\$0.7		7	\$0.6		9	\$1.1		15	\$3.0		54	\$7.7		199	\$13.8		
Other Total*	\$118.2			\$24.4		147	\$25.5		176	\$17.2		140	\$13.5		112	\$14.2		134	\$15.9			\$228.8		1,615
Total MBS 4+* *Some UPB totals may not foot due to rour	\$489.1	0.03%	2,902	\$195.7	0.07%	1,243	\$255.5	0.16%	1,759	\$296.7	0.26%	2,245	\$288.8	0.40%	2,346	\$130.0	0.49%	1,266	\$78.0	0.63%	1,086	\$1,733.6	0.07%	12,847

\*Some UPB totals may not foot due to rounding.

ge of the UPB of the related outstanding single-family MBS, and the corresponding loan count (categorized by	
uct type and vintage information (year of MBS issuance)).	
s of July 31, 2014 (continued)	