

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 August 31, 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	
Conventional Fixed Rate																									
40 Year (CZ-prefix)																									
2009	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.19%	1	\$0.3	0.89%	2	-	-	-	\$0.4	0.23%	3	
2008	-	-	-	-	-	-	-	-	-	\$0.2	0.24%	2	\$0.3	0.61%	3	-	-	-	\$0.5	0.27%	5				
2007	-	-	-	-	-	-	-	-	-	\$1.7	1.25%	9	\$1.0	0.43%	5	\$1.5	1.87%	9	\$0.5	4.49%	3	\$4.6	0.98%	26	
2006	-	-	-	-	-	-	-	-	-	\$0.3	2.84%	1	-	-	-	-	-	-	-	-	-	\$0.3	0.68%	1	
30 Year (CL-prefix)																									
2015	\$8.5	0.00%	45	\$0.6	0.02%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.1	0.00%	53		
2005 and Earlier	\$0.1	0.05%	1	\$5.4	0.11%	48	\$52.3	0.16%	441	\$88.3	0.22%	830	\$48.1	0.30%	534	\$18.5	0.27%	271	\$17.1	0.33%	333	\$229.8	0.22%	2,458	
2014	\$55.2	0.03%	285	\$23.6	0.10%	149	\$1.4	0.06%	14	-	-	-	\$0.2	0.16%	2	-	-	-	\$0.1	0.21%	2	\$80.6	0.04%	452	
2013	\$120.9	0.03%	667	\$12.7	0.09%	80	\$1.5	0.11%	11	-	-	-	\$0.1	1.45%	2	-	-	-	-	-	-	\$135.2	0.04%	760	
2012	\$97.4	0.03%	556	\$5.9	0.09%	45	\$1.0	0.13%	9	-	-	-	\$0.6	0.83%	4	\$0.3	0.37%	4	\$0.3	0.88%	4	\$105.4	0.03%	622	
2011	\$27.1	0.03%	140	\$42.2	0.10%	225	\$16.5	0.12%	117	\$1.5	0.18%	13	\$0.6	0.28%	5	\$0.5	0.50%	4	-	-	-	\$88.4	0.06%	504	
2010	\$18.3	0.04%	107	\$29.7	0.07%	175	\$34.9	0.15%	191	\$5.1	0.23%	33	-	-	-	\$0.2	0.47%	4	-	-	-	\$88.3	0.07%	510	
2009	\$14.1	0.05%	71	\$44.3	0.08%	264	\$28.6	0.14%	199	\$14.7	0.22%	130	\$9.0	0.27%	104	\$6.6	0.48%	81	\$2.8	0.45%	41	\$120.0	0.10%	890	
2008	-	-	-	\$2.0	0.17%	10	\$14.4	0.23%	88	\$26.4	0.25%	175	\$24.8	0.38%	193	\$14.6	0.72%	125	\$8.5	1.07%	87	\$90.6	0.33%	678	
2007	\$0.3	0.37%	2	\$0.5	0.31%	4	\$7.0	0.39%	39	\$23.9	0.27%	154	\$48.2	0.42%	379	\$26.8	0.74%	234	\$14.3	1.03%	137	\$121.1	0.44%	949	
2006	\$0.0	0.18%	1	\$0.1	0.09%	1	\$2.7	0.19%	23	\$10.3	0.23%	69	\$32.6	0.38%	274	\$17.8	0.47%	176	\$6.8	0.96%	76	\$70.3	0.37%	620	
20 Year (CT-prefix)																									
2015	\$0.2	0.00%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	2		
2005 and Earlier	-	-	-	\$0.4	0.09%	4	\$2.0	0.09%	34	\$1.7	0.10%	31	\$0.6	0.14%	14	\$0.5	0.25%	15	\$0.3	0.41%	14	\$5.4	0.11%	112	
2014	\$2.8	0.02%	22	\$0.1	0.09%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.9	0.02%	24		
2013	\$6.4	0.02%	52	\$0.3	0.31%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.7	0.02%	54		
2012	\$5.0	0.02%	41	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.02%	41		
2011	\$1.8	0.02%	14	\$1.9	0.08%	16	\$0.2	0.08%	1	-	-	-	-	-	-	-	-	-	-	-	\$3.9	0.03%	31		
2010	\$1.0	0.02%	6	\$1.5	0.05%	12	\$0.9	0.21%	6	\$0.1	1.66%	1	-	-	-	-	-	-	-	-	\$3.5	0.04%	25		
2009	\$0.5	0.05%	4	\$0.9	0.04%	9	\$0.8	0.17%	7	\$0.1	0.11%	1	-	-	-	-	-	-	-	-	\$2.3	0.06%	21		
2008	-	-	-	\$0.5	1.88%	2	\$0.4	0.13%	4	\$1.1	0.39%	12	\$0.1	0.08%	3	-	-	-	\$0.0	0.34%	1	\$2.2	0.27%	22	
2007	-	-	-	-	-	-	\$0.1	0.19%	1	\$1.0	0.33%	9	\$1.1	0.33%	14	\$0.2	0.34%	2	-	-	-	\$2.4	0.31%	26	
2006	-	-	-	-	-	-	\$0.1	0.12%	1	\$0.2	0.10%	2	\$0.5	0.16%	7	\$0.4	0.57%	5	-	-	-	\$1.1	0.18%	15	
15 & 10 Year (CI & CN-prefixes)																									
2015	\$0.2	0.00%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	5		
2005 and Earlier	\$0.3	0.02%	8	\$2.7	0.04%	88	\$3.7	0.06%	121	\$1.6	0.08%	55	\$0.7	0.13%	35	\$0.1	0.06%	8	\$0.1	0.37%	10	\$9.0	0.05%	325	
2014	\$5.7	0.01%	51	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.7	0.01%	51		
2013	\$14.8	0.01%	133	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$14.8	0.01%	133		
2012	\$11.6	0.01%	101	\$0.0	0.17%	1	-	-	-	\$0.0	1.44%	1	-	-	-	-	-	-	-	-	-	\$11.6	0.01%	103	
2011	\$9.6	0.02%	94	\$0.5	0.04%	8	\$0.0	0.05%	1	-	-	-	-	-	-	-	\$0.1	0.74%	2	-	-	-	\$10.2	0.02%	105
2010	\$4.7	0.02%	46	\$1.5	0.06%	19	\$0.3	0.23%	2	\$0.0	0.04%	1	-	-	-	-	-	-	-	-	\$6.6	0.02%	68		
2009	\$1.9	0.02%	29	\$1.8	0.04%	30	\$0.6	0.05%	19	\$0.3	0.09%	9	\$0.2	0.13%	6	\$0.1	0.22%	3	-	-	-	\$4.7	0.03%	96	
2008	\$0.3	0.16%	2	\$1.5	0.10%	15	\$1.6	0.11%	25	\$1.0	0.12%	17	\$1.0	0.27%	19	\$0.3	0.31%	5	\$0.0	0.41%	1	\$5.6	0.13%	84	
2007	\$0.0	0.46%	1	-	-	-	\$0.4	0.09%	5	\$0.7	0.09%	5	\$1.6	0.25%	25	\$0.2	0.18%	6	\$0.0	0.16%	1	\$2.9	0.14%	54	
2006	\$0.1	0.52%	2	\$0.2	0.24%	3	\$0.5	0.17%	8	\$0.4	0.07%	12	\$0.7	0.14%	14	\$0.1	0.38%	2	-	-	-	\$2.2	0.13%	41	
High Balance (CK-prefix)																									
2014	-	-	-	\$0.5	0.76%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.01%	1	
2013	\$2.6	0.02%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.02%	5		
2012	\$1.6	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.01%	3		
2011	\$2.7	0.06%	5	\$0.7	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.4	0.05%	6		
2010	\$1.4	0.07%	3	\$1.7	0.10%	3	\$0.5	0.08%	1	-	-	-	-	-	-	-	-	-	-	-	\$3.6	0.08%	7		
2009	-	-	-	\$0.8	0.11%	2	\$0.4	0.08%	1	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.08%	3		
Interest Only (all "N"- prefixes)																									
2005 and Earlier	-	-	-	-	-	-	\$0.3	0.70%	2	\$0.1	0.09%	1	\$0.1	0.16%	1	-	-	-	-	-	-	\$0.6	0.22%	4	
2008	-	-	-	-	-	-	\$0.2	0.50%	1	\$1.8	0.76%	6	\$1.9	0.86%	7	-	-	-	-	-	-	\$4.0	0.69%	14	
2007	-	-	-	-	-	-	\$0.2	0.21%	1	\$5.2	0.68%	22	\$9.0	0.64%	47	\$3.9	1.00%	18	\$0.7	0.78%	5	\$19.0	0.69%	93	
2006	-	-	-	-	-	-	\$0.5	1.56%	2	\$0.8	0.22%	5	\$5.6	0.67%	23	\$1.7	0.58%	12	\$1.0	1.89%	6	\$9.6	0.61%	48	
Prepayment Premiums (all "K"- prefixes)																									
2005 and Earlier	-	-	-	\$0.1	0.31%	2	\$0.1	0.08%	3	\$0.0	0.02%	3	\$0.4	0.18%	6	\$0.3	0.20%	8	\$0.6	0.50%	10	\$1.5	0.18%	32	
2007	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.50%	2	\$0.2	0.89%	3	\$0.3	2.94%	1	\$0.7	0.73%	6	
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	1.97%	2	-	-	-	-	-	-	\$0.2	0.62%	2	
Total of Above Categories*	\$417.1	0.02%	2,504	\$184.7	0.08%	1,229	\$173.9	0.15%	1,378	\$188.5	0.23%	1,620	\$189.4	0.36%	1,729	\$95.3	0.48%	1,001	\$53.4	0.57%	732	\$1,302.2	0.06%	10,193	

*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 August 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
Conventional ARMs																									
ARMs: Amortizing																									
	2005 and Earlier	\$21.9	0.13%	248	\$0.2	0.23%	6	\$0.1	0.55%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2014	\$0.9	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2013	\$1.7	0.02%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2012	\$2.8	0.02%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2011	\$5.6	0.06%	27	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2010	\$3.6	0.07%	15	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2009	\$1.0	0.04%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2008	\$3.1	0.13%	14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2007	\$3.7	0.21%	21	-	-	-	-	-	-	\$0.4	1.09%	2	-	-	-	-	-	-	-	-	-	-	-	-
	2006	\$5.5	0.22%	31	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
ARMs: Interest Only																									
	2005 and Earlier	\$28.2	0.34%	150	\$0.8	2.43%	4	\$0.4	0.43%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2012	\$0.4	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2010	\$0.4	0.02%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2009	\$0.1	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2008	\$2.7	0.10%	9	\$0.2	0.21%	1	\$0.2	0.28%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2007	\$9.4	0.22%	43	-	-	-	\$0.2	0.42%	1	\$0.2	0.11%	1	\$0.2	0.41%	1	-	-	-	-	-	-	-	-	-
	2006	\$7.4	0.16%	37	-	-	-	-	-	-	\$0.4	0.35%	2	-	-	-	-	-	-	-	-	-	-	-	-
Conventional ARMs Total*		\$98.3	0.09%	630	\$1.2	0.37%	11	\$0.9	0.30%	5	\$1.0	0.24%	5	\$0.2	0.13%	1	-	-	-	-	-	-	-	-	-
Other																									
	2005 and Earlier	\$0.0	0.03%	2	\$0.6	0.35%	3	\$0.8	0.21%	7	\$0.8	0.41%	12	\$1.3	1.12%	18	\$1.4	1.13%	28	\$3.9	1.97%	112	\$8.8	0.71%	182
	2014	\$5.5	0.10%	36	\$7.6	0.34%	44	\$0.6	0.40%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2013	\$58.1	0.16%	330	\$6.4	0.27%	40	\$0.4	0.28%	3	-	-	-	\$0.1	3.78%	1	-	-	-	\$0.1	6.17%	1	\$65.0	0.16%	375
	2012	\$66.6	0.15%	368	\$4.9	0.25%	30	-	-	-	\$0.1	1.47%	1	-	-	-	-	-	-	\$0.0	0.72%	1	\$71.5	0.16%	400
	2011	\$2.7	0.14%	20	\$8.6	0.36%	51	\$6.0	0.40%	40	\$1.1	1.53%	11	\$1.0	3.67%	9	\$0.7	3.22%	10	\$0.1	0.59%	2	\$20.1	0.34%	143
	2010	\$1.0	0.13%	8	\$3.7	0.51%	21	\$6.2	0.67%	34	\$2.6	1.29%	20	\$0.2	0.23%	4	\$0.1	0.11%	1	\$0.2	0.24%	6	\$13.8	0.49%	94
	2009	\$0.1	0.15%	2	\$1.8	2.08%	12	\$4.1	2.13%	32	\$4.6	3.98%	42	\$4.7	7.04%	32	\$7.8	14.39%	51	\$2.9	9.29%	24	\$25.9	4.26%	195
	2008	-	-	-	\$0.1	0.16%	1	\$0.5	0.48%	6	\$0.6	0.57%	6	\$0.7	1.63%	6	\$0.1	1.50%	1	\$0.2	15.10%	3	\$2.2	0.69%	23
	2007	-	-	-	\$0.2	0.53%	3	\$0.7	0.32%	8	\$0.9	0.45%	11	\$1.5	2.45%	12	\$0.2	1.37%	3	\$0.3	5.04%	6	\$3.7	0.67%	43
	2006	\$0.3	0.88%	3	\$0.4	0.55%	5	\$0.6	0.47%	6	\$0.3	0.39%	4	\$0.1	0.99%	1	-	-	-	\$0.1	5.51%	1	\$1.8	0.55%	20
Other Total*		\$134.3	0.15%	769	\$34.2	0.34%	210	\$19.8	0.53%	140	\$10.8	1.13%	107	\$9.6	2.24%	83	\$10.3	3.45%	94	\$7.6	2.29%	156	\$226.5	0.21%	1,559
Total MBS 4+*		\$649.6	0.03%	3,903	\$220.1	0.09%	1,450	\$194.6	0.16%	1,523	\$200.3	0.24%	1,732	\$199.2	0.37%	1,813	\$105.6	0.53%	1,095	\$61.0	0.63%	888	\$1,630.4	0.06%	12,404

*Some UPB totals may not foot due to rounding