

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 April 30, 2015																									
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	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	1.06%	1	-	-	-	-	-	-	\$0.1	0.23%	1	-	-	-	-	-	-	-	\$0.3	0.14%	2
2008	-	-	-	-	-	-	\$0.1	0.31%	1	\$1.1	1.20%	4	\$0.2	0.34%	1	-	-	-	-	-	-	-	\$1.4	0.65%	6
2007	-	-	-	-	-	-	\$0.1	0.48%	1	\$0.6	0.42%	5	\$1.6	0.63%	9	\$0.2	0.28%	2	\$0.2	1.59%	2	\$2.8	0.53%	19	
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.89%	1	\$0.2	1.53%	2	-	-	-	\$0.4	0.80%	3	
30 Year (CL-prefix)																									
2005 and Earlier	\$0.1	0.07%	1	\$5.2	0.10%	43	\$54.1	0.15%	414	\$86.0	0.20%	782	\$49.7	0.29%	523	\$16.7	0.23%	237	\$18.0	0.32%	326	\$229.9	0.20%	2,326	
2014	\$32.9	0.02%	165	\$16.9	0.07%	99	\$0.8	0.03%	8	-	-	-	\$0.1	0.07%	1	\$0.2	1.20%	4	\$0.1	0.19%	2	\$51.0	0.02%	279	
2013	\$97.5	0.03%	544	\$12.1	0.08%	81	\$1.8	0.13%	11	-	-	-	\$0.2	1.93%	2	-	-	-	-	-	-	\$111.6	0.03%	638	
2012	\$81.2	0.02%	475	\$6.6	0.10%	45	\$0.8	0.09%	7	\$0.1	0.05%	1	\$0.2	0.33%	1	\$1.0	1.13%	9	-	-	-	\$89.9	0.03%	538	
2011	\$24.9	0.03%	129	\$29.6	0.06%	168	\$18.3	0.12%	116	\$1.6	0.17%	15	\$0.4	0.20%	7	\$0.4	0.39%	3	\$0.1	0.19%	3	\$75.3	0.05%	441	
2010	\$15.3	0.03%	78	\$29.5	0.06%	160	\$30.6	0.12%	184	\$4.3	0.18%	32	\$0.5	0.31%	5	-	-	-	\$0.1	0.28%	1	\$80.3	0.06%	460	
2009	\$11.9	0.04%	60	\$34.2	0.05%	201	\$24.0	0.11%	168	\$11.1	0.15%	102	\$8.0	0.22%	87	\$4.1	0.27%	51	\$3.2	0.47%	42	\$96.4	0.07%	711	
2008	-	-	-	\$1.7	0.14%	8	\$10.8	0.15%	65	\$34.3	0.29%	205	\$30.5	0.42%	218	\$11.0	0.50%	101	\$9.1	1.06%	87	\$97.4	0.32%	684	
2007	\$0.2	0.24%	2	\$0.6	0.29%	3	\$4.5	0.23%	24	\$24.9	0.25%	155	\$51.3	0.40%	384	\$23.9	0.60%	205	\$10.9	0.71%	111	\$116.2	0.38%	884	
2006	\$0.1	0.27%	1	\$0.1	0.14%	1	\$4.7	0.30%	29	\$12.2	0.25%	80	\$33.5	0.36%	254	\$18.6	0.45%	175	\$5.2	0.67%	57	\$74.4	0.36%	597	
20 Year (CT-prefix)																									
2005 and Earlier	-	-	-	\$0.2	0.04%	2	\$2.0	0.08%	25	\$2.0	0.11%	34	\$0.3	0.06%	8	\$0.3	0.14%	10	\$0.2	0.24%	9	\$4.9	0.09%	88	
2014	\$1.3	0.01%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.01%	10	
2013	\$6.0	0.02%	49	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.0	0.02%	49	
2012	\$4.8	0.01%	39	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.8	0.01%	39	
2011	\$2.7	0.02%	17	\$0.9	0.03%	6	\$0.3	0.12%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$3.9	0.03%	25	
2010	\$1.6	0.03%	11	\$2.1	0.07%	14	\$0.4	0.08%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$4.0	0.04%	28	
2009	\$0.3	0.03%	1	\$0.4	0.02%	4	\$0.5	0.10%	4	\$0.3	0.22%	2	-	-	-	-	-	-	-	-	-	\$1.5	0.03%	11	
2008	-	-	-	\$0.2	0.63%	1	\$0.9	0.27%	8	\$0.8	0.25%	8	\$0.2	0.12%	3	\$0.1	0.44%	1	\$0.1	0.69%	1	\$2.3	0.26%	22	
2007	-	-	-	-	-	-	\$0.3	0.56%	2	\$0.8	0.27%	9	\$0.7	0.18%	12	\$0.1	0.17%	2	-	-	-	\$1.9	0.23%	25	
2006	-	-	-	-	-	-	\$0.1	0.17%	2	\$0.6	0.28%	7	\$0.5	0.18%	8	\$0.2	0.35%	3	-	-	-	\$1.5	0.23%	20	
15 & 10 Year (CI & CN-prefixes)																									
2005 and Earlier	\$0.7	0.04%	17	\$3.3	0.04%	82	\$3.9	0.05%	117	\$1.8	0.08%	63	\$0.5	0.08%	31	\$0.3	0.19%	14	\$0.1	0.31%	10	\$10.6	0.05%	334	
2014	\$4.0	0.01%	37	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.0	0.01%	37	
2013	\$11.2	0.01%	101	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.2	0.01%	101	
2012	\$10.9	0.01%	88	-	-	-	-	-	-	-	-	-	-	-	\$0.0	0.13%	1	-	-	-	\$10.9	0.01%	89		
2011	\$7.9	0.01%	75	\$0.3	0.02%	4	\$0.1	0.08%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$8.3	0.01%	81	
2010	\$4.0	0.01%	44	\$0.9	0.03%	11	\$0.2	0.09%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$5.1	0.01%	57	
2009	\$1.7	0.02%	19	\$2.2	0.04%	30	\$0.7	0.06%	18	\$0.4	0.11%	9	\$0.2	0.14%	6	\$0.0	0.06%	2	\$0.1	0.66%	3	\$5.3	0.03%	87	
2008	\$0.1	0.03%	1	\$0.7	0.05%	9	\$1.0	0.06%	17	\$1.4	0.16%	25	\$0.7	0.17%	16	\$0.4	0.33%	9	-	-	-	\$4.2	0.09%	77	
2007	-	-	-	\$0.2	0.12%	4	\$0.9	0.18%	12	\$0.9	0.11%	12	\$1.6	0.22%	22	\$0.5	0.40%	8	-	-	-	\$4.0	0.17%	58	
2006	-	-	-	\$0.2	0.12%	4	\$0.3	0.09%	6	\$0.4	0.06%	9	\$0.7	0.12%	16	\$0.1	0.25%	3	-	-	-	\$1.6	0.09%	34	
High Balance (CK-prefix)																									
2013	\$0.9	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.01%	2	
2012	\$0.9	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.01%	2	
2011	\$0.5	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.01%	1	
2010	\$0.5	0.02%	1	\$0.4	0.02%	1	\$0.5	0.08%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.03%	3	
2009	-	-	-	\$1.1	0.13%	2	\$0.6	0.10%	2	\$0.7	0.52%	2	-	-	-	-	-	-	-	-	-	\$2.4	0.14%	6	
Interest Only (all "N"- prefixes)																									
2005 and Earlier	-	-	-	-	-	-	\$0.3	0.49%	2	\$0.2	0.14%	2	\$0.3	0.51%	3	-	-	-	-	-	-	\$0.8	0.29%	7	
2008	-	-	-	-	-	-	-	-	-	\$0.4	0.17%	2	\$0.7	0.27%	3	\$0.1	0.23%	1	\$0.2	2.14%	1	\$1.5	0.23%	7	
2007	-	-	-	-	-	-	\$0.2	0.23%	1	\$3.8	0.43%	16	\$8.5	0.53%	41	\$3.2	0.73%	14	\$0.7	0.70%	3	\$16.3	0.53%	75	
2006	-	-	-	-	-	-	\$0.2	0.46%	1	\$1.8	0.46%	8	\$6.7	0.70%	30	\$1.8	0.53%	12	\$0.9	1.59%	5	\$11.4	0.64%	56	
Prepayment Premiums																									
2005 and Earlier	-	-	-	\$0.1	0.27%	1	\$0.2	0.19%	2	\$0.3	0.14%	7	\$0.3	0.15%	5	\$0.1	0.04%	2	\$0.7	0.56%	13	\$1.7	0.19%	30	
2008	-	-	-	-	-	-	-	-	-	\$0.1	1.24%	1	-	-	-	-	-	-	-	-	-	\$0.1	0.44%	1	
2007	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.41%	1	\$0.2	0.92%	2	-	-	-	\$0.5	0.43%	3	
Total of Above Categories*	\$323.8	0.02%	1,970	\$149.6	0.06%	981	\$164.2	0.13%	1,257	\$193.0	0.21%	1,597	\$198.8	0.34%	1,699	\$83.7	0.39%	873	\$49.8	0.49%	676	\$1,162.9	0.05%	9,053	

*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 April 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	
Conventional ARMs																									
ARMs: Amortizing																									
2005 and Earlier	\$18.8	0.10%	235	-	-	-	-	-	-	\$0.2	1.49%	3	\$0.0	0.07%	1	-	-	-	-	-	-	-	-	-	239
2014	\$1.4	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	4
2013	\$1.9	0.02%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	9
2012	\$1.8	0.01%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	7
2011	\$3.7	0.03%	17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	17
2010	\$2.5	0.04%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	9
2009	\$1.3	0.05%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	9
2008	\$2.0	0.08%	11	-	-	-	\$0.3	0.48%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	12
2007	\$4.3	0.23%	23	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	23
2006	\$4.9	0.19%	31	\$0.1	14.74%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	32
ARMs: Interest Only																									
2005 and Earlier	\$27.0	0.30%	132	\$0.7	1.06%	3	\$1.2	0.65%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	141
2010	\$0.2	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1
2008	\$5.5	0.21%	19	\$0.2	0.10%	1	\$0.6	0.42%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	22
2007	\$6.7	0.15%	31	-	-	-	-	-	-	\$1.2	0.52%	4	\$0.6	0.91%	2	-	-	-	-	-	-	-	-	-	37
2006	\$5.7	0.12%	31	-	-	-	-	-	-	\$0.2	0.18%	1	-	-	-	-	-	-	-	-	-	-	-	-	32
Conventional ARMs	\$87.6	0.07%	569	\$1.0	0.18%	5	\$2.1	0.40%	9	\$1.6	0.33%	8	\$0.6	0.32%	3	-	-	-	-	-	-	-	-	-	594
Other																									
2005 and Earlier	\$0.0	0.02%	1	\$0.5	0.28%	5	\$0.9	0.22%	11	\$0.7	0.33%	10	\$1.5	1.18%	20	\$2.1	1.56%	36	\$5.0	2.38%	137	\$10.7	0.80%	220	
2014	\$4.3	0.07%	26	\$3.9	0.17%	26	\$0.3	0.18%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	53
2013	\$52.5	0.14%	299	\$6.0	0.25%	33	\$0.6	0.44%	4	-	-	-	\$0.1	2.12%	1	-	-	-	\$0.2	15.85%	1	\$59.3	0.15%	338	
2012	\$58.1	0.13%	309	\$2.8	0.14%	18	-	-	-	\$0.3	6.64%	2	-	-	-	-	-	-	\$0.0	0.80%	1	\$61.1	0.13%	330	
2011	\$3.3	0.15%	21	\$6.3	0.24%	40	\$4.1	0.25%	33	\$1.1	1.48%	11	\$0.9	3.18%	9	\$0.6	2.67%	9	\$0.4	2.42%	6	\$16.7	0.26%	129	
2010	\$0.9	0.10%	5	\$3.5	0.44%	23	\$7.0	0.68%	39	\$3.7	1.68%	25	\$0.3	0.29%	5	\$0.2	0.21%	4	\$0.3	0.37%	7	\$15.8	0.50%	108	
2009	\$0.1	0.11%	1	\$2.1	2.24%	14	\$4.8	2.25%	39	\$5.4	4.23%	47	\$5.7	8.01%	39	\$7.8	13.13%	51	\$3.7	11.10%	29	\$29.6	4.46%	220	
2008	-	-	-	\$0.1	0.22%	1	\$0.6	0.46%	5	\$1.1	0.97%	9	\$0.4	0.90%	3	\$0.1	1.38%	1	\$0.3	22.84%	5	\$2.6	0.75%	24	
2007	-	-	-	-	-	-	\$0.5	0.24%	6	\$0.6	0.30%	8	\$1.7	2.61%	10	\$0.4	2.42%	5	\$0.2	3.99%	5	\$3.4	0.58%	42	
2006	\$0.2	0.45%	3	\$0.3	0.37%	3	\$0.3	0.23%	4	\$0.6	0.71%	6	-	-	-	-	-	-	\$0.1	5.54%	1	\$1.4	0.41%	17	
Other Total*	\$119.3	0.13%	665	\$25.4	0.24%	163	\$19.0	0.46%	142	\$13.5	1.29%	118	\$10.6	2.30%	95	\$11.1	3.46%	106	\$10.2	2.85%	192	\$209.2	0.19%	1,481	
Total MBS 4+*	\$530.7	0.03%	3,204	\$176.0	0.07%	1,149	\$185.3	0.14%	1,408	\$208.1	0.23%	1,723	\$210.0	0.36%	1,797	\$94.8	0.44%	979	\$60.0	0.58%	868	\$1,464.9	0.06%	11,128	

*Some UPB totals may not foot due to rounding