

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 September 30, 2014.

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 *					
	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	UPB	UPB %	Loan Count
Conventional Fixed Rate																											
40 Year (CZ-prefix)																											
2011	-	-	-	-	-	-	\$0.4	3.90%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.59%	1
2009	-	-	-	\$0.7	4.38%	2	\$0.2	0.46%	1	\$0.1	0.23%	1	-	-	-	\$0.3	0.74%	2	-	-	-	-	-	-	\$1.3	0.58%	6
2008	-	-	-	-	-	-	\$0.2	0.46%	1	\$0.9	0.85%	4	\$0.7	0.94%	5	-	-	-	\$0.2	3.92%	2	-	-	-	\$2.0	0.77%	12
2007	-	-	-	-	-	-	-	-	-	\$1.1	0.64%	7	\$1.8	0.55%	14	\$0.6	0.57%	4	-	-	-	-	-	-	\$3.5	0.54%	25
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	1.96%	4	\$0.0	0.20%	1	-	-	-	-	-	-	\$0.7	1.04%	5
30 Year (CL-prefix)																											
2014	\$4.3	0.00%	25	\$5.3	0.02%	38	\$1.5	0.07%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.1	0.01%	75
2013	\$84.0	0.02%	478	\$11.1	0.06%	74	\$0.4	0.03%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$95.6	0.02%	555
2012	\$100.6	0.03%	549	\$6.2	0.09%	46	\$2.5	0.27%	19	\$0.5	0.30%	3	\$0.3	0.34%	2	\$0.3	0.26%	2	\$0.1	0.19%	2	\$110.4	0.03%	623			
2011	\$29.6	0.03%	149	\$38.8	0.07%	224	\$20.6	0.12%	131	\$1.8	0.17%	13	\$0.8	0.35%	10	\$0.4	0.38%	5	\$0.9	1.03%	9	\$92.9	0.06%	541			
2010	\$19.0	0.03%	95	\$36.4	0.07%	197	\$39.3	0.14%	215	\$7.1	0.26%	49	\$0.4	0.24%	6	\$0.3	0.45%	5	-	-	-	\$102.4	0.07%	567			
2009	\$16.3	0.04%	85	\$51.3	0.07%	273	\$36.6	0.14%	243	\$14.8	0.18%	135	\$11.8	0.29%	136	\$5.3	0.31%	73	\$4.4	0.58%	50	\$140.5	0.09%	995			
2008	\$0.2	0.55%	1	\$1.6	0.11%	8	\$21.3	0.25%	117	\$40.1	0.28%	258	\$40.4	0.47%	285	\$14.8	0.56%	127	\$9.6	0.94%	101	\$128.0	0.35%	897			
2007	-	-	-	\$0.2	0.11%	1	\$7.7	0.33%	47	\$42.3	0.36%	261	\$67.0	0.44%	486	\$31.0	0.66%	255	\$15.8	0.88%	149	\$163.9	0.45%	1,199			
2006	-	-	-	\$0.1	0.11%	1	\$5.5	0.30%	34	\$18.2	0.31%	117	\$45.8	0.41%	325	\$27.4	0.57%	257	\$8.8	0.98%	90	\$105.8	0.43%	824			
2005	-	-	-	\$1.7	0.13%	13	\$28.3	0.20%	186	\$45.4	0.31%	363	\$22.2	0.55%	218	\$5.4	0.95%	64	\$2.2	0.90%	28	\$105.3	0.30%	872			
2004 and Earlier	\$0.1	0.07%	1	\$5.0	0.10%	38	\$36.8	0.14%	323	\$61.2	0.17%	576	\$37.3	0.24%	414	\$19.4	0.25%	271	\$16.3	0.27%	330	\$176.1	0.18%	1,953			
20 Year (CT-prefix)																											
2014	\$0.2	0.00%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	2
2013	\$5.3	0.02%	41	\$0.1	0.11%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.4	0.02%	42
2012	\$3.5	0.01%	26	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.5	0.01%	26
2011	\$4.8	0.03%	26	\$2.2	0.07%	14	\$0.2	0.08%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.2	0.04%	41
2010	\$1.4	0.02%	11	\$1.7	0.05%	13	\$0.4	0.07%	2	\$0.0	0.58%	1	\$0.2	18.27%	1	-	-	-	-	-	-	-	-	-	\$3.7	0.03%	28
2009	\$0.3	0.02%	1	\$1.1	0.04%	12	\$0.1	0.02%	1	\$0.1	0.05%	1	\$0.1	0.46%	1	-	-	-	-	-	-	-	-	-	\$1.7	0.03%	16
2008	-	-	-	-	-	-	\$1.1	0.26%	7	\$0.7	0.17%	7	\$0.5	0.30%	4	\$0.1	0.33%	1	-	-	-	-	-	-	\$2.3	0.22%	19
2007	-	-	-	-	-	-	-	-	-	\$0.9	0.24%	7	\$1.2	0.27%	16	\$0.2	0.31%	3	\$0.4	2.17%	5	\$2.7	0.27%	31			
2006	-	-	-	-	-	-	\$0.1	0.15%	1	\$0.3	0.12%	3	\$0.9	0.27%	10	-	-	-	\$0.1	0.92%	1	\$1.4	0.18%	15			
2005	-	-	-	\$0.2	0.23%	1	\$1.8	0.25%	16	\$0.8	0.18%	10	\$0.1	0.12%	3	-	-	-	-	-	-	\$2.9	0.22%	30			
2004 and Earlier	-	-	-	\$0.5	0.09%	6	\$1.7	0.08%	27	\$1.7	0.10%	23	\$0.6	0.12%	15	\$0.4	0.16%	9	\$0.2	0.28%	8	\$5.1	0.10%	88			
15 & 10 Year (CI & CN-prefixes)																											
2014	\$2.0	0.00%	14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.00%	14
2013	\$9.4	0.01%	89	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.4	0.01%	89
2012	\$10.6	0.01%	87	-	-	-	-	-	-	\$0.0	0.34%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$10.7	0.01%	88
2011	\$8.6	0.01%	76	\$1.2	0.08%	12	-	-	-	\$0.0	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$9.9	0.02%	89
2010	\$4.9	0.01%	47	\$2.7	0.08%	27	\$0.1	0.06%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.7	0.02%	77
2009	\$3.4	0.03%	33	\$1.9	0.03%	32	\$0.8	0.05%	17	\$0.3	0.06%	7	\$0.2	0.10%	7	-	-	-	\$0.1	0.29%	1	\$6.7	0.03%	97			
2008	\$0.1	0.06%	1	\$1.8	0.09%	19	\$1.4	0.07%	18	\$1.3	0.12%	25	\$1.1	0.23%	23	\$0.3	0.24%	11	-	-	-	\$6.0	0.10%	97			
2007	-	-	-	\$0.7	0.50%	5	\$0.4	0.07%	4	\$1.6	0.15%	23	\$1.5	0.18%	23	\$0.4	0.27%	8	\$0.0	0.15%	1	\$4.7	0.17%	64			
2006	-	-	-	-	-	-	\$0.4	0.11%	10	\$1.1	0.13%	15	\$0.8	0.11%	17	\$0.1	0.19%	3	\$0.0	0.41%	1	\$2.5	0.11%	46			
2005	\$0.1	0.04%	2	\$0.5	0.05%	11	\$1.4	0.08%	26	\$1.1	0.15%	20	\$0.2	0.19%	6	\$0.0	0.71%	2	\$0.0	2.91%	2	\$3.3	0.09%	69			
2004 and Earlier	\$0.9	0.04%	19	\$2.6	0.03%	66	\$3.9	0.05%	107	\$1.4	0.06%	50	\$0.5	0.06%	28	\$0.4	0.17%	16	\$0.1	0.21%	17	\$9.7	0.04%	303			
High Balance (CK-prefix)																											
2013	\$1.5	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.01%	3
2012	\$0.5	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	1
2011	\$4.0	0.06%	7	\$0.5	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.5	0.05%	8
2010	\$1.0	0.03%	2	\$1.7	0.07%	3	-	-	-	\$0.4	0.79%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.05%	6
2009	-	-	-	-	-	-	\$1.1	0.15%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.05%	3
Interest Only (all "N"- prefixes)																											
2008	-	-	-	-	-	-	-	-	-	\$2.0	0.61%	8	\$2.5	0.77%	11	-	-	-	-	-	-	-	-	-	\$4.5	0.56%	19
2007	-	-	-	-	-	-	\$0.7	0.69%	3	\$3.5	0.33%	15	\$14.3	0.72%	64	\$4.3	0.81%	18	\$1.0	0.86%	7	\$23.7	0.63%	107			
2006	-	-	-	-	-	-	\$0.3	0.55%	1	\$2.9	0.62%	11	\$7.1	0.62%	36	\$2.7	0.70%	14	\$0.7	1.07%	4	\$13.7	0.65%	66			
2005	-	-	-	-	-	-	-	-	-	\$0.2	0.12%	1	\$0.3	0.45%	1	-	-	-	-	-	-	-	-	-	\$0.5	0.16%	2
2004 and Earlier	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	2.20%	2	-	-	-	-	-	-	-	-	-	\$0.3	0.65%	2
Prepayment Premiums (all "K"- prefixes)																											
2008	-	-	-	-	-	-	-	-	-	\$0.1	1.32%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.49%	1
2007	-	-	-	-	-	-	\$0.4	14.66%	1	\$0.2	1.37%	1	\$0.0	0.05%	1	\$0.2	0.55%	1	-	-	-	-	-	-	\$0.8	0.66%	4
2006	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	1.25%	1	\$0.1	1.25%	1	\$0.1	0.16%	1
2005	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	1.73%	1	\$0.1	2.70%	1	\$0.2	0.52%	2			
2004 and Earlier	-	-	-	-	-	-	\$0.0	0.04%	2	\$0.9	0.38%	10	\$0.4	0.16%	4	\$0.3	0.13%	7	\$1.1	0.79%	21	\$2.7	0.27%	44			
Total of Above Categories*	\$316.5	0.02%	1,871	\$178.1	0.06%	1,138	\$217.6	0.14%	1,583	\$255.1	0.24%	2,029	\$261.8	0.38%	2,178	\$114.7	0.46%	1,160	\$62.1	0.54%	831	\$1,405.9	0.06%	10,790			

*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 September 30, 2014 (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																											
2013	\$1.0	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.01%	4	
2012	\$2.6	0.02%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.02%	11	
2011	\$5.3	0.04%	21	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.3	0.04%	21	
2010	\$4.3	0.06%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.3	0.06%	20	
2009	\$1.6	0.06%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.05%	11	
2008	\$1.8	0.07%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.06%	9	
2007	\$5.8	0.28%	30	-	-	-	-	-	-	\$0.2	0.37%	3	-	-	-	-	-	-	\$0.4	25.90%	1	-	-	\$6.4	0.30%	34	
2006	\$5.5	0.19%	30	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.5	0.19%	30	
2005	\$7.2	0.13%	51	-	-	-	\$0.3	0.47%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.5	0.13%	52	
2004 and Earlier	\$18.3	0.13%	239	\$0.1	0.14%	4	\$0.0	0.06%	1	\$0.0	0.36%	2	-	-	-	-	-	-	-	-	-	-	-	\$18.5	0.13%	246	
ARMs: Interest Only																											
2010	\$0.9	0.04%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.04%	4	
2009	\$1.1	0.07%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.07%	3	
2008	\$1.6	0.06%	6	\$0.6	0.14%	3	\$0.3	0.14%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.08%	10	
2007	\$8.5	0.18%	39	\$0.3	1.21%	1	\$0.1	0.15%	1	\$1.1	0.34%	4	\$0.7	0.86%	3	-	-	-	-	-	-	-	-	\$10.7	0.21%	48	
2006	\$10.0	0.20%	50	-	-	-	\$0.3	0.89%	1	\$0.3	0.20%	2	\$0.4	0.52%	2	-	-	-	-	-	-	-	-	-	\$11.1	0.21%	55
2005	\$10.6	0.17%	58	\$0.5	0.51%	2	\$1.0	0.38%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$12.1	0.18%	65	
2004 and Earlier	\$10.1	0.28%	62	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.1	0.28%	62	
Conventional ARMs Total*		\$96.2	0.08%	648	\$1.4	0.16%	10	\$2.0	0.24%	10	\$1.6	0.24%	11	\$1.2	0.49%	5	-	-	\$0.4	10.10%	1	\$102.8	0.08%	685			
Other																											
2014	\$0.6	0.01%	4	\$1.0	0.05%	7	\$0.3	0.16%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.03%	12	
2013	\$56.7	0.14%	301	\$4.1	0.16%	21	\$0.3	0.23%	2	-	-	-	-	-	-	-	-	\$0.2	14.73%	1	\$61.3	0.14%	325				
2012	\$64.9	0.13%	346	\$4.5	0.20%	23	\$0.3	0.74%	2	\$0.3	6.78%	2	-	-	-	\$0.1	2.33%	1	-	-	\$70.0	0.14%	374				
2011	\$4.8	0.20%	29	\$6.5	0.22%	41	\$6.5	0.36%	44	\$0.9	1.05%	7	\$1.3	4.00%	12	\$0.7	2.78%	10	\$0.7	4.08%	16	\$21.4	0.29%	159			
2010	\$1.1	0.11%	7	\$5.0	0.56%	31	\$6.6	0.56%	38	\$3.8	1.51%	27	\$0.4	0.32%	8	\$0.2	0.25%	4	\$0.7	0.73%	17	\$17.8	0.50%	132			
2009	\$0.1	0.09%	1	\$3.1	2.74%	16	\$6.2	2.54%	49	\$7.1	4.84%	57	\$7.8	9.60%	53	\$8.7	13.14%	54	\$6.3	16.05%	47	\$39.3	5.18%	277			
2008	-	-	-	\$0.1	0.08%	1	\$0.6	0.39%	5	\$1.1	0.87%	11	\$0.7	1.19%	7	\$0.3	3.25%	3	\$0.3	20.78%	4	\$3.0	0.75%	31			
2007	-	-	-	\$0.3	0.47%	4	\$1.3	0.47%	14	\$1.0	0.41%	11	\$1.3	1.70%	14	\$0.4	2.54%	6	\$0.3	3.97%	6	\$4.6	0.65%	55			
2006	-	-	-	\$0.2	0.19%	2	\$0.3	0.22%	3	\$0.8	0.75%	7	\$0.3	1.64%	3	-	-	-	\$0.1	4.84%	1	\$1.7	0.40%	16			
2005	\$0.1	0.25%	2	\$0.1	0.13%	3	\$0.5	0.82%	5	\$0.2	1.13%	2	\$0.5	3.15%	5	\$0.1	3.20%	1	\$0.0	1.20%	3	\$1.6	0.65%	21			
2004 and Earlier	\$0.0	0.04%	1	\$0.3	0.32%	3	\$0.4	0.10%	5	\$0.4	0.20%	7	\$1.1	0.80%	17	\$3.1	2.10%	58	\$7.8	2.93%	205	\$13.2	0.99%	296			
Other Total*		\$128.2	0.13%	691	\$25.1	0.23%	152	\$23.3	0.50%	168	\$15.7	1.29%	131	\$13.4	2.46%	119	\$13.6	3.81%	137	\$16.4	3.76%	300	\$235.8	0.21%	1,698		
Total MBS 4+*		\$540.9	0.03%	3,210	\$204.7	0.07%	1,300	\$243.0	0.16%	1,761	\$272.4	0.25%	2,171	\$276.4	0.40%	2,302	\$128.3	0.51%	1,297	\$78.9	0.66%	1,132	\$1,744.5	0.07%	13,173		

*Some UPB totals may not foot due to rounding.