

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, 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 *		
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)																								
2011	-	-	-	-	-	-	\$0.7	7.20%	2	-	-	-	\$0.2	5.23%	1	-	-	-	-	-	-	\$1.0	1.47%	3
2010	\$0.2	1.76%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.31%	1
2009	-	-	-	-	-	-	\$0.1	0.31%	1	-	-	-	-	-	-	\$0.1	0.15%	1	\$0.1	0.80%	1	\$0.2	0.10%	3
2008	-	-	-	-	-	-	\$1.3	2.50%	6	\$0.4	0.31%	1	\$0.9	1.06%	5	-	-	-	\$0.2	4.81%	1	\$2.7	0.99%	13
2007	-	-	-	-	-	-	\$0.2	0.86%	1	\$0.7	0.38%	5	\$2.3	0.69%	13	\$1.1	1.06%	6	-	-	-	\$4.4	0.66%	25
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.33%	1	-	-	-	-	-	-	\$0.1	0.17%	1
30 Year (CL-prefix)																								
2014	\$5.0	0.00%	29	\$4.3	0.02%	28	\$0.4	0.02%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$9.8	0.01%	60
2013	\$69.7	0.02%	397	\$9.0	0.05%	55	\$1.6	0.09%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$80.3	0.02%	456
2012	\$90.3	0.02%	501	\$9.0	0.12%	59	\$1.2	0.12%	13	\$0.2	0.12%	1	\$0.1	0.10%	1	\$0.1	0.06%	1	\$0.4	1.11%	5	\$101.3	0.03%	581
2011	\$29.2	0.03%	145	\$35.6	0.07%	211	\$25.0	0.15%	141	\$1.6	0.15%	14	\$0.5	0.21%	7	\$1.0	0.84%	11	\$0.6	0.73%	7	\$93.4	0.06%	536
2010	\$24.7	0.04%	118	\$36.5	0.07%	198	\$41.5	0.14%	227	\$6.7	0.24%	47	\$0.7	0.39%	5	\$0.2	0.39%	3	\$0.0	0.07%	1	\$110.3	0.07%	599
2009	\$17.3	0.05%	87	\$55.9	0.07%	280	\$41.7	0.16%	259	\$17.3	0.21%	157	\$13.7	0.33%	139	\$7.3	0.41%	83	\$3.8	0.49%	43	\$157.0	0.10%	1,048
2008	-	-	-	\$2.2	0.15%	10	\$22.9	0.26%	122	\$42.3	0.29%	255	\$43.2	0.49%	307	\$17.5	0.65%	160	\$10.7	1.03%	103	\$138.8	0.37%	957
2007	-	-	-	\$0.2	0.10%	1	\$5.3	0.22%	31	\$42.2	0.35%	241	\$71.3	0.45%	505	\$34.8	0.72%	291	\$17.4	0.95%	153	\$171.3	0.46%	1,222
2006	-	-	-	\$0.5	0.49%	3	\$5.8	0.31%	30	\$21.3	0.36%	130	\$43.5	0.38%	314	\$29.4	0.59%	260	\$7.7	0.84%	78	\$108.2	0.43%	815
2005	-	-	-	\$2.1	0.16%	14	\$28.3	0.19%	186	\$46.9	0.32%	377	\$23.8	0.58%	231	\$5.7	0.98%	67	\$1.7	0.66%	23	\$108.5	0.30%	898
2004 and Earlier	-	-	-	\$6.3	0.13%	46	\$37.5	0.14%	311	\$63.9	0.18%	599	\$36.0	0.22%	394	\$18.2	0.23%	249	\$17.1	0.28%	342	\$178.9	0.18%	1,941
20 Year (CT-prefix)																								
2014	\$0.3	0.00%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	2
2013	\$6.4	0.02%	39	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.4	0.02%	39
2012	\$6.0	0.02%	40	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.0	0.02%	40
2011	\$2.1	0.01%	13	\$0.6	0.02%	6	\$0.1	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.02%	20
2010	\$1.7	0.02%	13	\$1.0	0.03%	9	\$0.6	0.11%	5	-	-	-	\$0.2	18.27%	1	-	-	-	-	-	-	\$3.5	0.03%	28
2009	\$0.4	0.03%	4	\$1.4	0.05%	13	\$0.1	0.02%	1	\$0.1	0.05%	1	\$0.1	0.45%	1	-	-	-	-	-	-	\$2.2	0.04%	20
2008	-	-	-	-	-	-	\$0.6	0.14%	5	\$0.3	0.09%	4	\$0.7	0.40%	6	-	-	-	\$0.2	1.64%	3	\$1.7	0.17%	18
2007	-	-	-	-	-	-	-	-	-	\$0.7	0.19%	8	\$1.0	0.22%	14	\$0.2	0.20%	1	\$0.1	0.50%	1	\$2.0	0.20%	24
2006	-	-	-	-	-	-	\$0.2	0.27%	2	\$0.4	0.18%	6	\$0.6	0.17%	8	-	-	-	\$0.1	0.92%	1	\$1.3	0.17%	17
2005	-	-	-	\$0.4	0.52%	3	\$1.3	0.18%	11	\$0.8	0.16%	11	\$0.1	0.11%	2	-	-	-	-	-	-	\$2.6	0.18%	27
2004 and Earlier	-	-	-	\$0.5	0.08%	6	\$2.3	0.11%	27	\$1.7	0.10%	27	\$0.7	0.14%	14	\$0.4	0.17%	12	\$0.3	0.34%	11	\$5.9	0.11%	97
15 & 10 Year (CI & CN-prefixes)																								
2014	\$1.8	0.00%	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.00%	13
2013	\$9.6	0.01%	66	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.6	0.01%	66
2012	\$10.4	0.01%	85	-	-	-	\$0.0	0.38%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$10.4	0.01%	86
2011	\$6.8	0.01%	70	\$0.6	0.04%	9	\$0.0	0.04%	1	\$0.1	0.33%	3	-	-	-	-	-	-	-	-	-	\$7.5	0.01%	83
2010	\$6.0	0.02%	52	\$2.3	0.06%	27	\$0.1	0.04%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$8.4	0.02%	81
2009	\$2.6	0.02%	28	\$2.4	0.04%	46	\$1.2	0.08%	24	\$0.2	0.04%	5	\$0.2	0.09%	5	\$0.0	0.05%	1	\$0.1	0.44%	2	\$6.8	0.03%	111
2008	-	-	-	\$1.4	0.07%	14	\$2.0	0.10%	23	\$2.2	0.19%	34	\$1.6	0.34%	34	\$0.5	0.40%	12	-	-	-	\$7.7	0.13%	117
2007	-	-	-	\$0.2	0.11%	2	\$0.6	0.09%	6	\$1.4	0.13%	23	\$1.6	0.18%	28	\$0.1	0.08%	3	\$0.0	0.11%	1	\$3.9	0.13%	63
2006	-	-	-	\$0.0	0.01%	1	\$0.3	0.08%	7	\$0.8	0.10%	12	\$0.9	0.12%	20	\$0.1	0.18%	2	-	-	-	\$2.2	0.10%	42
2005	\$0.0	0.02%	3	\$0.5	0.05%	10	\$1.1	0.06%	21	\$1.2	0.16%	17	\$0.1	0.15%	5	\$0.0	0.63%	1	\$0.0	2.88%	2	\$3.1	0.08%	59
2004 and Earlier	\$0.6	0.02%	13	\$3.7	0.04%	88	\$3.9	0.05%	95	\$1.1	0.04%	38	\$0.7	0.08%	38	\$0.3	0.11%	14	\$0.2	0.31%	18	\$10.4	0.04%	304
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	\$1.8	0.03%	3	\$0.6	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.03%	4
2010	\$0.5	0.02%	1	\$2.7	0.11%	5	\$2.1	0.23%	4	\$0.4	0.75%	1	-	-	-	-	-	-	-	-	-	\$5.7	0.09%	11
2009	-	-	-	\$0.5	0.05%	1	-	-	-	\$0.4	0.23%	1	-	-	-	-	-	-	-	-	-	\$0.9	0.04%	2
Interest Only (all "N"- prefixes)																								
2008	-	-	-	-	-	-	\$0.2	0.24%	1	\$1.7	0.50%	8	\$2.2	0.67%	9	\$0.4	0.53%	2	\$0.1	1.09%	1	\$4.6	0.56%	21
2007	-	-	-	-	-	-	\$0.3	0.33%	2	\$6.7	0.62%	28	\$12.3	0.60%	56	\$4.4	0.81%	22	\$0.5	0.40%	3	\$24.3	0.62%	111
2006	-	-	-	-	-	-	-	-	-	\$3.3	0.67%	14	\$9.2	0.78%	41	\$3.8	0.95%	20	\$0.4	0.58%	3	\$16.7	0.76%	78
2005	-	-	-	-	-	-	\$0.5	0.74%	2	\$0.3	0.19%	2	\$0.5	0.67%	2	-	-	-	-	-	-	\$1.3	0.40%	6
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.3	1.09%	2	-	-	-	-	-	-	-	-	-	\$0.3	0.53%	2
Prepayment Premiums (all "K"- prefixes)																								
2008	-	-	-	-	-	-	-	-	-	\$0.1	1.31%	1	-	-	-	-	-	-	-	-	-	\$0.1	0.48%	1
2007	-	-	-	-	-	-	\$0.4	14.62%	1	-	-	-	\$0.2	0.30%	1	\$0.3	0.80%	2	-	-	-	\$0.9	0.65%	4
2006	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	4.22%	2	-	-	-	\$0.7	1.35%	2
2005	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.0	1.18%	1	\$0.0	0.15%	1
2004 and Earlier	-	-	-	-	-	-	\$0.3	0.22%	1	\$0.6	0.23%	7	\$0.9	0.37%	8	\$0.3	0.13%	4	\$1.3	0.93%	27	\$3.3	0.32%	47
Total of Above Categories*	\$295.4	0.02%	1,727	\$180.4	0.06%	1,146	\$231.8	0.15%	1,580	\$268.2	0.25%	2,080	\$270.0	0.38%	2,216	\$126.8	0.50%	1,230	\$62.9	0.54%	831	\$1,435.6	0.06%	10,810

*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, 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	\$0.2	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	1	
2012	\$2.6	0.02%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.02%	12	
2011	\$3.0	0.02%	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.02%	13	
2010	\$1.7	0.02%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.02%	7	
2009	\$2.4	0.08%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.08%	12	
2008	\$1.7	0.07%	12	\$0.4	0.25%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.07%	13	
2007	\$5.0	0.21%	27	-	-	-	-	-	-	\$0.3	0.46%	2	-	-	-	-	-	-	-	-	-	-	-	\$5.3	0.21%	29	
2006	\$5.1	0.17%	32	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	100.00%	1	-	-	\$5.2	0.17%	33	
2005	\$6.6	0.11%	48	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.6	0.11%	48	
2004 and Earlier	\$22.2	0.15%	271	\$0.1	0.10%	3	\$0.0	0.05%	1	\$0.0	0.33%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$22.3	0.15%	278
ARMs: Interest Only																											
2010	\$1.3	0.05%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.05%	5	
2009	\$1.0	0.07%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.06%	5	
2008	\$3.2	0.12%	12	\$0.8	0.20%	3	\$1.2	0.45%	4	\$0.6	0.85%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$5.7	0.17%	21
2007	\$7.9	0.17%	39	\$0.6	4.34%	2	\$0.2	0.30%	2	\$2.4	0.66%	7	\$1.0	1.04%	4	-	-	-	-	-	-	-	-	-	\$12.1	0.23%	54
2006	\$10.0	0.19%	48	-	-	-	\$0.3	0.84%	1	\$0.6	0.37%	3	\$1.0	1.14%	4	-	-	-	-	-	-	-	-	-	\$12.0	0.22%	56
2005	\$9.8	0.15%	52	\$0.2	0.25%	1	\$0.4	0.17%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.5	0.16%	55
2004 and Earlier	\$8.8	0.24%	51	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.8	0.24%	51
Conventional ARMs Total*																											
	\$92.6	0.07%	647	\$2.0	0.23%	10	\$2.2	0.24%	10	\$3.8	0.53%	17	\$2.0	0.77%	8	-	-	-	\$0.1	2.57%	1	\$102.7	0.08%	693			
Other																											
2014	\$1.0	0.02%	5	\$1.9	0.10%	9	\$0.2	0.14%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.05%	15	
2013	\$47.9	0.12%	249	\$5.3	0.21%	30	\$1.2	0.81%	6	-	-	-	\$0.1	1.84%	1	-	-	-	\$0.2	14.70%	1	\$54.7	0.13%	287			
2012	\$60.1	0.12%	324	\$4.1	0.19%	21	\$0.1	0.29%	1	\$0.3	6.78%	2	-	-	-	\$0.1	2.31%	1	-	-	-	-	-	\$64.7	0.13%	349	
2011	\$4.6	0.19%	30	\$6.0	0.20%	34	\$6.0	0.33%	42	\$1.1	1.24%	9	\$1.2	3.74%	11	\$0.4	1.66%	8	\$0.6	3.58%	13	\$19.9	0.27%	147			
2010	\$1.0	0.10%	6	\$5.0	0.55%	30	\$7.7	0.64%	45	\$3.3	1.30%	24	\$0.2	0.17%	5	\$0.2	0.26%	4	\$0.4	0.43%	12	\$17.8	0.49%	126			
2009	\$0.1	0.20%	2	\$3.0	2.62%	18	\$6.6	2.67%	51	\$7.1	4.77%	58	\$8.1	9.63%	54	\$9.4	13.68%	54	\$6.1	15.40%	44	\$40.4	5.23%	281			
2008	-	-	-	\$0.1	0.10%	1	\$0.7	0.51%	7	\$1.2	0.89%	12	\$0.7	1.16%	7	\$0.3	3.25%	3	\$0.4	21.52%	5	\$3.3	0.80%	35			
2007	\$0.1	0.31%	1	\$0.2	0.30%	3	\$0.3	0.10%	4	\$1.0	0.38%	11	\$1.5	1.94%	16	\$0.4	2.49%	6	\$0.3	3.83%	6	\$3.7	0.52%	47			
2006	\$0.1	0.17%	1	\$0.2	0.26%	3	\$0.5	0.28%	6	\$1.0	0.99%	10	\$0.1	0.72%	1	-	-	-	\$0.1	4.83%	1	\$2.0	0.47%	22			
2005	\$0.2	0.55%	3	\$0.1	0.13%	2	\$0.3	0.45%	3	\$0.4	1.94%	3	\$0.5	3.13%	5	\$0.1	3.19%	1	\$0.1	2.82%	5	\$1.8	0.69%	22			
2004 and Earlier	\$0.0	0.04%	1	\$0.3	0.27%	2	\$0.6	0.14%	6	\$0.6	0.25%	9	\$1.2	0.83%	18	\$2.9	1.95%	53	\$7.9	2.90%	207	\$13.5	0.99%	296			
Other Total*																											
	\$115.1	0.12%	622	\$26.2	0.24%	153	\$24.2	0.51%	172	\$16.0	1.29%	138	\$13.6	2.45%	118	\$13.9	3.80%	130	\$16.0	3.60%	294	\$225.0	0.20%	1,627			
Total MBS 4+*																											
	\$503.1	0.03%	2,996	\$208.7	0.07%	1,309	\$258.1	0.16%	1,762	\$288.0	0.26%	2,235	\$285.6	0.40%	2,342	\$140.7	0.54%	1,360	\$79.0	0.65%	1,126	\$1,763.3	0.07%	13,130			

*Some UPB totals may not foot due to rounding.