

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 May 31, 2015

UPB in millions		MBS Pass-Through Rates																					Total*																																																																																																																																															
		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																																																																																																																																																		
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)																																																																																																																																																																						
	2010	-	-	-	\$0.2	0.71%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.31%	1																																																																																																																																										
	2009	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	1.03%	3	\$0.1	0.38%	2	-	-	-	-	-	-	-	-	-	\$0.7	0.35%	5																																																																																																																																							
	2008	-	-	-	-	-	-	\$0.4	0.93%	2	-	-	-	-	-	-	\$0.3	0.57%	1	\$0.1	0.89%	1	-	-	-	-	-	-	\$0.9	0.41%	4																																																																																																																																							
	2007	-	-	-	-	-	-	\$0.1	0.44%	1	\$0.2	0.14%	1	\$1.3	0.50%	6	\$0.2	0.22%	1	\$0.1	0.46%	1	-	-	-	-	-	-	\$1.8	0.35%	10																																																																																																																																							
	2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.34%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.17%	1																																																																																																																																							
30 Year (CL-prefix)																																																																																																																																																																						
	2015	\$1.4	0.00%	7	\$0.2	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.00%	8																																																																																																																																							
	2005 and Earlier	\$0.1	0.07%	1	\$3.9	0.07%	32	\$49.9	0.14%	395	\$77.7	0.18%	708	\$45.3	0.27%	493	\$16.2	0.23%	238	\$15.7	0.29%	312	\$208.9	0.19%	2,179	\$52.9	0.02%	295	\$112.2	0.03%	650	\$92.6	0.03%	525	\$71.0	0.05%	418	\$82.4	0.06%	459	\$107.2	0.08%	786																																																																																																																											
	2014	\$32.8	0.02%	165	\$18.5	0.07%	111	\$1.2	0.04%	13	-	-	-	\$0.1	0.07%	1	\$0.0	0.21%	1	\$0.3	0.40%	4	-	-	-	-	-	-	\$52.9	0.02%	295	\$112.2	0.03%	650	\$92.6	0.03%	525	\$71.0	0.05%	418	\$82.4	0.06%	459	\$107.2	0.08%	786																																																																																																																								
	2013	\$96.7	0.03%	544	\$13.9	0.09%	94	\$1.5	0.10%	11	-	-	-	\$0.1	1.09%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$52.9	0.02%	295	\$112.2	0.03%	650	\$92.6	0.03%	525	\$71.0	0.05%	418	\$82.4	0.06%	459	\$107.2	0.08%	786																																																																																																																								
	2012	\$86.7	0.03%	475	\$4.0	0.06%	29	\$1.1	0.14%	13	\$0.2	0.11%	1	\$0.1	0.08%	1	\$0.6	0.63%	6	-	-	-	-	-	-	-	-	-	\$52.9	0.02%	295	\$112.2	0.03%	650	\$92.6	0.03%	525	\$71.0	0.05%	418	\$82.4	0.06%	459	\$107.2	0.08%	786																																																																																																																								
	2011	\$24.8	0.03%	131	\$23.2	0.05%	144	\$20.3	0.14%	115	\$1.4	0.15%	13	\$0.2	0.12%	4	\$1.0	0.99%	8	\$0.1	0.17%	3	-	-	-	-	-	-	\$52.9	0.02%	295	\$112.2	0.03%	650	\$92.6	0.03%	525	\$71.0	0.05%	418	\$82.4	0.06%	459	\$107.2	0.08%	786																																																																																																																								
	2010	\$16.6	0.03%	87	\$27.7	0.06%	145	\$32.8	0.13%	187	\$5.0	0.21%	35	\$0.1	0.09%	2	\$0.2	0.44%	3	-	-	-	-	-	-	-	-	-	\$52.9	0.02%	295	\$112.2	0.03%	650	\$92.6	0.03%	525	\$71.0	0.05%	418	\$82.4	0.06%	459	\$107.2	0.08%	786																																																																																																																								
	2009	\$11.0	0.03%	59	\$39.4	0.06%	222	\$26.2	0.12%	176	\$13.9	0.20%	126	\$9.0	0.26%	99	\$4.9	0.33%	65	\$2.9	0.44%	39	-	-	-	-	-	-	\$52.9	0.02%	295	\$112.2	0.03%	650	\$92.6	0.03%	525	\$71.0	0.05%	418	\$82.4	0.06%	459	\$107.2	0.08%	786																																																																																																																								
	2008	-	-	-	\$1.7	0.14%	11	\$12.7	0.19%	77	\$29.1	0.25%	185	\$26.4	0.37%	189	\$11.6	0.53%	98	\$8.4	1.00%	76	-	-	-	-	-	-	\$52.9	0.02%	295	\$112.2	0.03%	650	\$92.6	0.03%	525	\$71.0	0.05%	418	\$82.4	0.06%	459	\$107.2	0.08%	786																																																																																																																								
	2007	\$0.2	0.24%	2	\$1.5	0.78%	6	\$4.2	0.22%	24	\$26.0	0.27%	160	\$47.2	0.38%	332	\$24.1	0.62%	197	\$13.7	0.92%	133	\$116.8	0.39%	854	-	-	-	-	-	-	\$52.9	0.02%	295	\$112.2	0.03%	650	\$92.6	0.03%	525	\$71.0	0.05%	418	\$82.4	0.06%	459	\$107.2	0.08%	786																																																																																																																					
	2006	-	-	-	\$0.2	0.22%	1	\$3.4	0.23%	21	\$14.3	0.30%	80	\$31.0	0.34%	238	\$19.1	0.47%	161	\$5.9	0.78%	59	-	-	-	-	-	-	\$52.9	0.02%	295	\$112.2	0.03%	650	\$92.6	0.03%	525	\$71.0	0.05%	418	\$82.4	0.06%	459	\$107.2	0.08%	786																																																																																																																								
20 Year (CT-prefix)																																																																																																																																																																						
	2005 and Earlier	-	-	-	\$0.3	0.05%	3	\$1.9	0.08%	24	\$1.6	0.09%	23	\$0.4	0.08%	9	\$0.2	0.10%	7	\$0.1	0.20%	7	-	-	-	-	-	-	\$4.5	0.08%	73	\$2.5	0.02%	19	\$6.2	0.02%	50	\$4.5	0.01%	33	\$2.3	0.02%	17	\$5.1	0.05%	35	\$0.8	0.02%	7																																																																																																																					
	2014	\$2.5	0.02%	19	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.5	0.01%	33	\$2.3	0.02%	17	\$5.1	0.05%	35	\$0.8	0.02%	7																																																																																																																														
	2013	\$6.0	0.02%	49	\$0.2	0.21%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.5	0.01%	33	\$2.3	0.02%	17	\$5.1	0.05%	35	\$0.8	0.02%	7																																																																																																																														
	2012	\$4.2	0.01%	32	\$0.3	0.80%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.5	0.01%	33	\$2.3	0.02%	17	\$5.1	0.05%	35	\$0.8	0.02%	7																																																																																																																														
	2011	\$0.9	0.01%	7	\$1.1	0.04%	8	\$0.3	0.10%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.5	0.01%	33	\$2.3	0.02%	17	\$5.1	0.05%	35	\$0.8	0.02%	7																																																																																																																														
	2010	\$2.0	0.03%	16	\$2.0	0.06%	15	\$1.1	0.23%	3	\$0.1	1.54%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.5	0.01%	33	\$2.3	0.02%	17	\$5.1	0.05%	35	\$0.8	0.02%	7																																																																																																																														
	2009	\$0.2	0.02%	1	\$0.5	0.02%	5	-	-	-	-	-	-	\$0.1	0.45%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$4.5	0.01%	33	\$2.3	0.02%	17	\$5.1	0.05%	35	\$0.8	0.02%	7																																																																																																																														
	2008	-	-	-	-	-	-	\$0.4	0.12%	4	\$0.9	0.28%	9	\$0.3	0.19%	4	\$0.1	0.44%	1	-	-	-	-	-	-	-	-	-	\$4.5	0.01%	33	\$2.3	0.02%	17	\$5.1	0.05%	35	\$0.8	0.02%	7																																																																																																																														
	2007	-	-	-	-	-	-	\$0.2	0.33%	2	\$0.5	0.15%	5	\$0.6	0.15%	7	\$0.0	0.04%	1	-	-	-	-	-	-	-	-	-	\$4.5	0.01%	33	\$2.3	0.02%	17	\$5.1	0.05%	35	\$0.8	0.02%	7																																																																																																																														
	2006	-	-	-	-	-	-	\$0.1	0.11%	1	\$0.6	0.29%	6	\$0.7	0.23%	10	\$0.3	0.40%	4	-	-	-	-	-	-	-	-	-	\$4.5	0.01%	33	\$2.3	0.02%	17	\$5.1	0.05%	35	\$0.8	0.02%	7																																																																																																																														
15 & 10 Year (CI & CN-prefixes)																																																																																																																																																																						
	2015	\$0.3	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	1	\$7.6	0.04%	276	\$5.1	0.01%	44	\$9.5	0.01%	95	\$10.9	0.01%	98	\$7.8	0.02%	85	\$3.3	0.01%	47	\$2.2	0.02%	86	\$1.1	0.07%	78	\$0.2	0.19%	3	\$0.8	0.15%	7	\$1.4	0.17%	19	\$1.3	0.19%	24	\$0.9	0.23%	17	\$0.4	0.39%	7	\$0.0	0.19%	1	\$4.2	0.18%	57	\$0.1	0.06%	2	\$0.3	0.10%	6	\$0.4	0.06%	9	\$0.7	0.12%	12	\$0.2	0.37%	5	-	-	-	-	-	-	\$2.0	0.01%	4	\$0.5	0.01%	1	-	-	-	-	-	-	\$0.9	0.05%	2	\$0.6	0.07%	1	\$0.5	0.08%	1	-	-	-	\$0.7	1.15%	3	\$0.1	0.05%	1	\$0.2	0.36%	3	\$0.2	0.26%	11	\$7.3	0.47%	35	\$4.4	1.05%	24	\$0.9	0.91%	5	\$15.0	0.50%	76	\$0.5	1.25%	2	\$1.4	0.35%	6	\$4.8	0.52%	21	\$1.9	0.60%	11	\$1.0	1.69%	5	\$9.5	0.55%	45
	2005 and Earlier	\$0.7	0.03%	16	\$2.0	0.03%	64	\$2.9	0.04%	98	\$1.2	0.05%	48	\$0.6	0.09%	30	\$0.1	0.09%	10	\$0.1	0.33%	10	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	1	\$7.6	0.04%	276	\$5.1	0.01%	44	\$9.5	0.01%	95	\$10.9	0.01%	98	\$7.8	0.02%	85	\$3.3	0.01%	47	\$2.2	0.02%	86	\$1.1	0.07%	78	\$0.2	0.19%	3	\$0.8	0.15%	7	\$1.4	0.17%	19	\$1.3	0.19%	24	\$0.9	0.23%	17	\$0.4	0.39%	7	\$0.0	0.19%	1	\$4.2	0.18%	57	\$0.1	0.06%	2	\$0.3	0.10%	6	\$0.4	0.06%	9	\$0.7	0.12%	12	\$0.2	0.37%	5	-	-	-	-	-	-	\$2.0	0.01%	4	\$0.5	0.01%	1	-	-	-	\$0.9	0.05%	2	\$0.6	0.07%	1	\$0.5	0.08%	1	-	-	-	\$0.7	1.15%	3	\$0.1	0.05%	1	\$0.2	0.36%	3	\$0.2	0.26%	11	\$7.3	0.47%	35	\$4.4	1.05%	24	\$0.9	0.91%	5	\$15.0	0.50%	76	\$0.5	1.25%	2	\$1.4	0.35%	6	\$4.8	0.52%	21	\$1.9	0.60%	11	\$1.0	1.69%	5	\$9.5	0.55%	45
	2014	\$5.1	0.01%	44	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	1	\$7.6	0.04%	276	\$5.1	0.01%	44	\$9.5	0.01%	95	\$10.9	0.01%	98	\$7.8	0.02%	85	\$3.3	0.01%	47	\$2.2	0.02%																																																																																																																			

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 May 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	\$20.4	0.11%	251	\$0.1	0.14%	2	\$0.1	0.27%	1	-	-	-	\$0.1	0.29%	2	-	-	-	-	-	-	-	-	-	\$20.7	0.11%	256			
2014	\$1.7	0.01%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.01%	5		
2013	\$2.0	0.02%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.02%	8		
2012	\$2.7	0.02%	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.02%	13		
2011	\$5.4	0.05%	25	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.4	0.05%	25		
2010	\$2.6	0.04%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.04%	11		
2009	\$1.0	0.04%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.04%	7		
2008	\$1.7	0.07%	7	-	-	-	\$0.2	0.43%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.08%	8		
2007	\$3.1	0.16%	21	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	6.26%	1	-	-	-	-	-	-	-	\$3.2	0.16%	22		
2006	\$2.8	0.11%	19	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.11%	19		
ARMs: Interest Only																														
2005 and Earlier	\$30.2	0.34%	157	\$0.4	0.63%	1	\$1.3	0.78%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$31.9	0.35%	164		
2012	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1	
2011	\$0.1	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.01%	1	
2010	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1	
2008	\$4.5	0.17%	15	-	-	-	\$0.8	0.70%	3	\$0.4	1.22%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.7	0.19%	19	
2007	\$5.6	0.13%	29	-	-	-	\$0.2	0.54%	1	\$1.0	0.46%	5	\$0.3	0.49%	1	-	-	-	-	-	-	-	-	-	-	-	\$7.1	0.15%	36	
2006	\$7.5	0.16%	39	\$0.3	6.72%	1	-	-	-	\$0.3	0.26%	1	-	-	-	\$0.3	11.43%	1	-	-	-	-	-	-	-	-	\$8.4	0.17%	42	
Conventional ARMs Total*																														
	\$91.5	0.08%	610	\$0.8	0.18%	4	\$2.6	0.58%	12	\$1.7	0.36%	7	\$0.3	0.20%	3	\$0.4	3.98%	2	-	-	-	-	-	-	-	-	\$97.5	0.08%	638	
Other																														
2015	\$0.6	0.03%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.03%	2	
2005 and Earlier	\$0.0	0.02%	1	\$0.3	0.15%	3	\$0.9	0.23%	9	\$0.9	0.45%	11	\$1.5	1.20%	20	\$1.9	1.47%	36	\$4.9	2.37%	132	-	-	-	-	-	-	\$10.5	0.80%	212
2014	\$5.0	0.09%	28	\$5.7	0.25%	32	\$0.7	0.49%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.4	0.14%	63	
2013	\$52.0	0.14%	282	\$7.3	0.30%	40	\$0.4	0.32%	4	-	-	-	\$0.1	2.12%	1	-	-	-	\$0.2	15.88%	1	-	-	-	-	\$60.0	0.15%	328		
2012	\$57.3	0.13%	306	\$4.1	0.20%	21	-	-	-	\$0.3	7.00%	2	-	-	-	-	-	-	\$0.0	0.78%	1	-	-	-	-	\$61.7	0.13%	330		
2011	\$3.3	0.16%	22	\$6.5	0.26%	38	\$5.4	0.34%	37	\$1.2	1.60%	12	\$1.1	3.75%	10	\$0.6	2.71%	9	\$0.2	1.45%	4	\$0.2	1.45%	4	\$0.3	0.34%	8	\$18.3	0.29%	132
2010	\$1.1	0.14%	6	\$3.3	0.42%	21	\$6.7	0.67%	40	\$2.5	1.16%	19	\$0.2	0.19%	4	\$0.2	0.22%	4	\$0.3	0.34%	8	\$0.3	0.34%	8	\$14.3	0.47%	102			
2009	-	-	-	\$2.1	2.30%	14	\$4.8	2.32%	39	\$4.6	3.68%	44	\$5.4	7.81%	38	\$7.4	12.79%	49	\$3.3	10.09%	25	\$27.7	4.26%	209						
2008	-	-	-	-	-	-	\$0.5	0.45%	4	\$1.1	1.00%	10	\$0.3	0.74%	2	\$0.1	1.38%	1	\$0.2	16.81%	4	\$2.3	0.67%	21						
2007	-	-	-	-	-	-	\$0.6	0.27%	6	\$0.6	0.27%	7	\$2.1	3.28%	21	\$0.3	1.99%	4	\$0.2	3.57%	5	\$3.8	0.65%	43						
2006	\$0.3	0.82%	4	\$0.4	0.53%	5	\$0.4	0.33%	5	\$0.5	0.62%	5	\$0.3	2.42%	2	-	-	-	\$0.1	5.53%	1	\$2.1	0.60%	22						
Other Total*																														
	\$119.6	0.13%	651	\$29.6	0.28%	174	\$20.6	0.51%	147	\$11.6	1.14%	110	\$11.1	2.44%	98	\$10.5	3.34%	103	\$9.4	2.68%	181	\$212.5	0.19%	1,464						
Total MBS 4+*																														
	\$539.5	0.03%	3,246	\$178.3	0.07%	1,141	\$188.6	0.14%	1,382	\$194.4	0.22%	1,612	\$193.3	0.34%	1,663	\$97.4	0.46%	970	\$59.2	0.58%	851	\$1,450.6	0.06%	10,865						

*Some UPB totals may not foot due to rounding