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, 2014.

Г	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)																								
2011	-	-	-	-	-	-	\$0.4	3.31%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.52%	1
2009	-	-	-	- 00.4	-	-	-	-	-	\$0.2		2	\$0.3			\$0.2	0.30%	1	-	-	-	\$0.7	0.28%	5
2008 2007	<u>-</u>	-	-	\$0.1	1.99%	1	\$0.2 \$0.3		1	\$0.7 \$0.9		3	\$0.3 \$2.1			\$0.1 \$0.8	0.26% 0.68%	1	\$0.2 \$0.1	4.68% 0.64%	1	\$1.7 \$4.2	0.57% 0.58%	22
2007		-	-	-	-	-	φυ. <u>σ</u>	- 0.91%	_	\$0.9 \$0.1	0.47%	1	\$0.1			φυ.o	-	-	φυ. i	- 0.04 %	- '	\$0.3	0.36%	22
30 Year (CL-prefix)										Ψ0.1.	0.1.70		ΨΟ	0.0070								ψ0.0	0.0070	
2014	\$7.6					4	\$0.7		4	•	-	-	-	-	-	-	-	-	-	-	-	\$8.9	0.01%	33 353
2013	\$55.0			\$5.6		33	\$0.3		2		- 0.000/	-	- #0.0	- 0.000/	- 4	- #0.0	- 0.000/		-	- 0.700/	- 4	\$60.9	0.01%	353
2012 2011	\$91.0 \$30.5	0.02%	477 151	\$7.8 \$40.0		60 216	\$2.3 \$24.8		15 144			2 17	\$0.3 \$0.9			\$0.3 \$0.2	0.29% 0.14%	3	\$0.3 \$0.4	0.76% 0.44%	4	\$102.1 \$98.9	0.03%	564 542
2010	\$21.5	0.03%				221	\$42.9		230			40				\$0.6	1.01%	5	\$0.4	0.66%	1	\$110.4	0.07%	597
2009	\$18.5	0.05%		\$58.0	0.07%	306	\$38.0	0.14%	252	\$16.8	0.19%	145	\$12.5	0.28%	119	\$6.2	0.33%	66	\$4.7	0.56%	49	\$154.7	0.10%	1,023
2008	-	- 0.4001	-	\$3.5		16	\$20.5		114	\$51.0		304	\$42.1			\$17.6	0.60%	144	\$11.6	1.02%	98	\$146.3	0.36%	961
2007	\$0.1			\$0.2		1	\$6.3		34			262	\$72.2		493 333	\$32.5	0.61%	266	\$18.9		164	\$174.5	0.43%	1,221
2006 2005	\$0.3 \$0.2			\$0.4 \$2.0		14	\$6.0 \$27.5		32 175			142 365	\$47.2 \$23.0			\$26.2 \$5.0	0.48% 0.80%	236 56	\$9.3 \$3.0	0.93% 1.11%	91 32	\$113.5 \$105.6	0.41% 0.28%	838 863
2004 and Earlier	\$0.3			\$7.5		55	\$33.0		287	\$61.2		555	\$35.4		386	\$17.9	0.22%	247	\$17.2		343	\$172.4	0.17%	1,875
20 Year (CT-prefix)	·			·			·						·			·			·			·		
2014	\$0.2				-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	2
2013 2012	\$4.3 \$4.7		31 35		- 0.15%	- 1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.3 \$4.8	0.01% 0.01%	31
2012	\$4.7 \$2.2			\$1.6		10	\$0.2	0.05%	1	-	-	-	-	-	-	-	-	-	<u>-</u>	-	-	\$4.0	0.01%	36 25
2010	\$0.7			\$1.8		10	\$0.4		4	-	-	-	\$0.2	18.26%	1	-	-	-	-	-	-	\$3.1	0.03%	19
2009	\$0.4			\$1.0		10	\$0.9	0.14%	7	\$0.2		2	-	-	-	\$0.2	5.05%	1	-	-	-	\$2.8	0.05%	24 24
2008	-	-	-	-	-	-	\$0.6		4	\$0.9		9	\$0.8			\$0.2	0.68%	2	-	-	-	\$2.5	0.22%	24
2007	-	-	-	-	-	-	\$0.1		1	\$0.3		4	\$1.0			\$0.6	0.75%	5	-	-	-	\$2.1	0.19%	26
2006 2005	-	-	-	-	-	-	\$0.1 \$0.8		10	\$0.6 \$1.0		14	\$1.3 \$0.2			\$0.1	0.13%	2	\$0.0	0.69%	1	\$2.2 \$1.9	0.27% 0.13%	25 27
2005 2004 and Earlier	-	-	-	\$0.5	0.08%	- 5	\$0.6 \$1.6		21	_		28	\$0.2			\$0.3	0.12%	7	\$0.2	0.24%	10	\$4.9	0.13%	79
15 & 10 Year (CI & CN-prefixes)				ψ0.0	0.0070		Ψ1.0	0.07 70	21	Ψ1.0	0.1070	20	ΨΟ.Ο	0.0070		ψ0.0	0.1270	,	Ψ0.2	0.2470	10	Ψ1.0	0.0070	
2014	\$4.2	0.02%	18	-	-	-	-	-	-	•	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.02%	18
2013	\$7.0		51		-	-	-	-	-	•	-	-	-	-	-	-	-	-	-	-	-	\$7.0	0.01%	51
2012	\$8.6				- 0.000/	-	- 0.4	- 0.000/	-	-	-	-	-	-	-	\$0.1	2.09%	1	-	-	-	\$8.7	0.01%	76
2011 2010	\$10.1 \$6.6	0.01%	80 59			18	\$0.1 \$0.1		1	- \$0.0	0.11%	- 1	- \$0.1	0.47%	- 1	\$0.0	0.15%	1		-	-	\$10.3 \$8.2	0.01% 0.02%	84 80
2009	\$2.3					56	\$1.0		24	_		11	\$0.3		8	\$0.0	0.07%	2	\$0.1	0.53%	2	\$8.3	0.02 %	126
2008	-	-	-	\$1.2		17	\$3.1		38		 	36	\$1.1			\$1.0	0.76%	21	\$0.0	0.12%	1	\$8.8	0.14%	134
2007	-	-	-	\$0.1		1	\$0.6		7	\$2.4		27	\$2.2			\$0.4	0.27%	12	\$0.1	0.62%	2	\$5.9	0.19%	82
2006	-	-	-	\$0.2		2	\$0.4		8	\$0.5		9	\$1.3	0.16%		\$0.2	0.30%	2	-	-	-	\$2.6	0.10%	48
2005	\$0.1	0.05%	3	\$0.5		12	\$1.9		28			23	\$0.3		8	\$0.0	0.75%	2	\$0.0	2.85%	2	\$3.9	0.09%	78 327
2004 and Earlier High Balance (CK-prefix)	\$1.0	0.03%	21	\$4.2	0.04%	91	\$4.8	0.05%	116	\$1.3	0.05%	43	\$0.9	0.09%	31	\$0.2	0.07%	12	\$0.1	0.11%	13	\$12.3	0.05%	321
2013	\$0.4	0.00%	1	-	-	_	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	1
2012	\$1.1	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	2
2011	\$1.4			\$0.4		1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.02%	3
2010	\$1.0	0.03%	2	\$1.0		2	\$0.7 \$0.6		1	\$0.4	0.65%	1	-	-	-	-	-	-	-	-	-	\$3.2	0.05%	6
2009 Interest Only (all "N"- prefixes)	-	+	-	\$0.8	0.07%		φυ.υ	0.07%	1	-	 	-	-		-	-	-	-	-	 	-	\$1.4	0.06%	3
2008	-	-	-	-	-	-	-	-	-	\$2.1	0.57%	10	\$3.3	0.90%	14	\$1.3	1.41%	7	-	-	-	\$6.7	0.73%	31
2007	-	-	-	-	-	-	\$0.7		4	\$7.7	0.65%	31	\$16.9	0.76%	79	\$5.1	0.85%	25	\$0.5		3	\$30.9	0.72%	31 142
2006	-	-	-	-	-	-	\$0.3		2	\$1.9		10	\$8.1			\$3.2	0.72%	16	\$1.0	1.44%	7	\$14.6	0.60%	72
2005	-	-	-	-	-	-	\$0.3	0.50%	1	\$0.8 \$0.5		5	\$0.2	0.25%	1	\$0.1	2.10%	1	-	-	-	\$1.5 \$0.5	0.45%	8
2004 and Earlier Prepayment Premiums	-	 -	-	-	-	-	-	-	-	\$0.5	1.71%		-	-	-	-	-	-	-	 -	-	\$0.5	0.82%	
(all "K"- prefixes)																								
2008	-	-	-	-	-	-	\$0.4	3.97%	2	-		-	-	_	-	-		-	-		-	\$0.4	1.24%	2
2007	-	-	-	-	-	-	-	-	-	\$0.3	1.36%	2	\$0.1	0.15%	1	\$0.3	0.86%	2	-	-	-	\$0.7	0.48%	5
2006	-	-	-	-	-	-	-	-	-	•	-	-	-	-	-	\$0.1	0.29%		-	-	-	\$0.1	0.09%	1
2004 and Earlier	-	-	-	\$0.0		1	\$0.3		3	\$0.7		9	\$0.6	-		\$0.4	0.17%		\$0.9		20	\$3.1	0.28%	45
Total of Above Categories*	\$281.5	0.02%	1,587	\$184.6	0.06%	1,170	\$223.0	0.14%	1,578	\$279.2	0.24%	2,128	\$276.2	0.36%	2,179	\$121.3	0.44%	1,163	\$68.9	0.55%	849	\$1,434.7	0.06%	10,654

^{*}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 May 31, 2014 (continued)

_																								
		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 ARMs																								
ARMs: Amortizing																								
2013	\$0.7	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7		3
2012	\$0.8	0.00%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8		5
2011	\$4.0	0.03%	20		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.0		20
2010	\$2.1	0.02%	10		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1		10
2009	\$2.1	0.07%	11		- 0.670/	-	- 00.0	- 720/	- 4	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1		11
2008 2007	\$1.8 \$6.6	0.06% 0.27%	10 34	\$1.2 \$0.1		1	\$0.8		4	- \$0.5	0.55%	- 2	- \$0.6	1.43%	- 3	-	- -	-	-	+	-	\$3.8 \$8.1		20 42
2007	\$5.8	0.27%	31	Φ U. I	0.25%		\$0.4	1.58%		\$0.5 \$0.2			φυ.δ	1.43%	- 3	-	 -	<u> </u>	-	+ -	<u>-</u>	\$6.0		32
2006	\$8.4	0.19%	61	\$0.1	0.22%	1	\$0.1	0.22%	2	φυ.z	0.7576			 -	 -	-	 	 -		+ -		\$8.6		64
2003 2004 and Earlier	\$20.4	0.14%	279	\$0.1		11	\$0.0		1	\$0.1	0.80%	2	\$0.0	0.05%	1		 	 		+		\$20.7		294
ARMs: Interest Only	Ψ20.4	0.1070	210	ψ0.2	0.2270	- ''	ψ0.0	0.0070	<u>'</u>	ψ0.1	0.0070		Ψ0.0	0.0070	'							Ψ20.7	0.1070	204
2011	\$0.7	0.04%	3	-	-	-	-	-	-	-	-	-	_	-	-	-	-	-	-	-	-	\$0.7	7 0.04%	3
2010	\$0.6	0.02%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6		2
2009	\$1.0	0.06%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0		5
2008	\$2.7	0.10%	9	\$2.0	0.47%	7	\$0.9	0.31%	3	-	-	-	\$0.2	5.51%	1	-	-	-	-	-	-	\$5.8	0.16%	20
2007	\$10.1	0.22%	43	-	-	-	\$0.7	0.82%	2	\$5.2	1.05%	16	\$1.1	0.87%	5	-	-	-	-	-	-	\$17.0	0.32%	66
2006	\$12.6	0.24%	53	_	-	-	\$0.6		2	\$0.7		3	\$0.3			\$0.1	2.15%	1	-	-	-	\$14.3		61
2005	\$11.0	0.17%	57		0.14%	1	\$0.8		4	\$0.6		3	-	-	-	-	-	-	-	-	-	\$12.6		65
2004 and Earlier	\$5.7		36		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.7		36
Conventional ARMs Total*	\$97.2	0.08%	672	\$3.7	0.35%	27	\$4.3	0.42%	20	\$7.3	0.80%	27	\$2.2	0.70%	12	\$0.1	0.47%	1	-	-	-	\$114.7		759
Other																								
2014	\$0.6	0.02%	4	\$0.2	0.02%	1	\$0.2	0.20%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.02%	6
2013	\$46.8	0.11%	261	\$3.5	0.14%	25	\$0.3	0.20%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$50.6	0.12%	288
2012	\$58.9	0.12%	306	\$2.4	0.10%	14	-	-	-	\$0.2	5.24%	1	-	-	-	\$0.1	2.16%	1	-	-	-	\$61.6		322
2011	\$4.7	0.18%	30	\$6.4	0.21%	37	\$6.6	0.34%	44	\$1.5		9	\$1.6	4.45%	13	\$0.7	2.63%	12	\$0.7	3.92%	14	\$22.2		159
2010	\$1.4	0.14%	8	\$6.1	0.64%	33	\$7.2		41	\$4.0		27				\$0.4	0.40%	4	\$0.4		11	\$19.7		127
2009	\$0.1	0.08%	1	\$2.6	2.19%	18	\$7.7	2.93%	56	\$8.7	5.42%	64				\$11.0	14.93%	66		15.76%	45	\$45.1		302
2008	-	-	-	\$0.2	0.35%	3	\$0.6	0.39%	6	\$1.4		13	\$0.9			\$0.3	2.68%	2		19.40%	4	\$3.7		36
2007	\$0.1	0.32%	1	\$0.2	0.27%	2	\$1.0		11	\$1.0		12				\$0.5	2.68%	8	\$0.9		8	\$4.7		56
2006	\$0.2	0.40%	2	\$0.2	0.19%	3	\$0.4	0.26%	6	\$1.1		11			2	\$0.1	1.99%		\$0.1		1	\$2.3		26
2005	\$0.1	0.16%	1	-	-	-	-	-	-	\$0.5		5	\$0.5			\$0.1	3.07%		\$0.1		5	\$1.3		17
2004 and Earlier	\$0.0	0.04%	1	\$0.3	0.25%	2	\$0.7	0.14%	9	\$1.0	0.42%	11	\$1.0	0.67%	14	\$3.5	2.24%	63	\$8.1	2.86%	207	\$14.7	1.01%	307
Other Total*	\$112.7	0.12%	615	\$22.1	0.20%	138	\$24.7		176	\$19.4		153				\$16.6	4.30%		\$17.4	3.71%	295			1,646
Total MBS 4+*	\$491.4	0.03%	2,874	\$210.4	0.07%	1,335	\$252.1	0.15%	1,774	\$305.9	0.26%	2,308	\$292.3	0.38%	2,302	\$138.0	0.49%	1,322	\$86.4	0.67%	1,144	\$1,776.4	0.07%	13,059

*Some UPB totals may not foot due to rounding.