

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 June 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	3.44%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.52%	1			
2009	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	1.07%	4	-	-	-	-	-	-	-	-	-	\$0.8	0.30%	4			
2008	-	-	-	-	-	-	\$0.5	0.90%	2	\$0.5	0.45%	2	\$0.4	0.46%	3	\$0.3	1.42%	1	-	-	-	-	-	-	-	-	-	\$1.7	0.59%	8
2007	-	-	-	-	-	-	-	-	-	\$0.6	0.32%	3	\$1.7	0.47%	10	\$0.2	0.19%	2	\$0.1	0.33%	1	-	-	-	-	-	-	\$2.6	0.36%	16
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.80%	2	\$0.2	1.38%	2	-	-	-	-	-	-	-	-	-	\$0.5	0.73%	4
30 Year (CL-prefix)																														
2014	\$2.6	0.00%	12	\$1.3	0.01%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.9	0.00%	21			
2013	\$63.1	0.02%	368	\$5.0	0.03%	31	\$1.0	0.06%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$69.1	0.02%	405			
2012	\$85.9	0.02%	448	\$4.9	0.06%	35	\$2.0	0.20%	18	\$0.3	0.17%	2	\$0.2	0.17%	2	-	-	-	\$0.2	0.54%	3	-	-	-	\$93.4	0.02%	508			
2011	\$30.0	0.03%	148	\$40.6	0.07%	210	\$21.4	0.12%	126	\$1.9	0.18%	15	\$0.7	0.28%	8	\$0.4	0.30%	5	\$0.6	0.66%	8	-	-	-	\$95.6	0.06%	520			
2010	\$19.9	0.03%	88	\$35.9	0.06%	190	\$43.2	0.14%	219	\$4.3	0.15%	42	\$0.5	0.27%	4	\$0.3	0.53%	4	\$0.2	0.68%	1	\$104.4	0.07%	548						
2009	\$16.0	0.04%	74	\$54.3	0.07%	271	\$34.5	0.13%	201	\$17.6	0.20%	155	\$12.2	0.28%	129	\$5.7	0.31%	67	\$4.6	0.56%	46	\$144.8	0.09%	943						
2008	-	-	-	\$2.8	0.18%	12	\$19.3	0.21%	104	\$41.8	0.27%	238	\$38.4	0.41%	265	\$15.8	0.56%	148	\$9.2	0.84%	85	\$127.5	0.32%	852						
2007	-	-	-	\$0.7	0.29%	3	\$6.9	0.27%	38	\$42.5	0.33%	247	\$69.8	0.42%	477	\$30.1	0.59%	243	\$15.8	0.81%	139	\$165.8	0.42%	1,147						
2006	\$0.1	0.14%	1	\$0.4	0.44%	3	\$5.2	0.27%	29	\$19.7	0.31%	122	\$47.1	0.39%	321	\$28.3	0.54%	234	\$9.5	0.98%	95	\$110.4	0.41%	805						
2005	-	-	-	\$1.4	0.09%	10	\$27.8	0.18%	181	\$45.9	0.30%	359	\$22.3	0.52%	204	\$6.0	0.99%	64	\$2.1	0.81%	25	\$105.4	0.28%	843						
2004 and Earlier	-	-	-	\$4.4	0.09%	35	\$36.2	0.13%	293	\$58.4	0.16%	547	\$33.0	0.20%	377	\$16.7	0.21%	243	\$17.6	0.28%	359	\$166.3	0.16%	1,854						
20 Year (CT-prefix)																														
2014	\$0.3	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	2			
2013	\$5.7	0.02%	40	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.7	0.02%	40			
2012	\$5.4	0.01%	38	\$0.1	0.15%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.5	0.01%	39			
2011	\$2.7	0.02%	21	\$1.5	0.05%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.02%	31			
2010	\$1.3	0.02%	8	\$1.5	0.04%	10	\$0.5	0.08%	3	-	-	-	\$0.2	18.26%	1	-	-	-	-	-	-	-	-	-	\$3.4	0.03%	22			
2009	\$0.3	0.02%	4	\$1.4	0.04%	10	\$0.1	0.02%	2	-	-	-	-	-	-	\$0.2	5.30%	1	-	-	-	-	-	-	\$2.0	0.04%	17			
2008	-	-	-	-	-	-	\$0.6	0.13%	4	\$0.7	0.17%	8	\$0.7	0.39%	6	\$0.1	0.43%	1	\$0.1	1.26%	2	-	-	-	\$2.2	0.20%	21			
2007	-	-	-	-	-	-	\$0.1	0.17%	1	\$1.2	0.30%	9	\$1.1	0.23%	14	\$0.1	0.16%	3	\$0.1	0.33%	1	-	-	-	\$2.6	0.25%	28			
2006	-	-	-	-	-	-	\$0.2	0.24%	2	\$0.4	0.14%	5	\$1.4	0.37%	13	\$0.3	0.38%	4	\$0.0	0.70%	1	-	-	-	\$2.3	0.29%	25			
2005	-	-	-	\$0.2	0.22%	1	\$1.1	0.15%	12	\$0.8	0.17%	15	\$0.3	0.29%	4	-	-	-	-	-	-	-	-	-	\$2.4	0.17%	32			
2004 and Earlier	-	-	-	\$0.1	0.02%	2	\$2.5	0.11%	33	\$1.6	0.09%	26	\$0.2	0.04%	6	\$0.2	0.08%	7	\$0.2	0.17%	8	\$4.8	0.09%	82						
15 & 10 Year (CI & CN-prefixes)																														
2014	\$0.8	0.00%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.00%	6			
2013	\$8.5	0.01%	66	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.5	0.01%	66			
2012	\$9.5	0.01%	80	\$0.0	0.07%	1	-	-	-	\$0.0	1.24%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$9.6	0.01%	82			
2011	\$7.8	0.01%	70	\$0.6	0.03%	6	\$0.1	0.10%	2	\$0.0	0.11%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$8.5	0.01%	80			
2010	\$6.6	0.02%	54	\$1.8	0.05%	17	\$0.1	0.04%	2	-	-	-	\$0.1	0.49%	1	-	-	-	-	-	-	-	-	-	\$8.6	0.02%	74			
2009	\$3.0	0.02%	29	\$3.1	0.04%	43	\$1.1	0.06%	20	\$0.3	0.05%	5	\$0.4	0.16%	12	\$0.0	0.08%	1	\$0.1	0.64%	4	-	-	-	\$8.0	0.04%	114			
2008	\$0.4	0.18%	2	\$1.9	0.09%	16	\$3.0	0.14%	35	\$2.8	0.24%	39	\$1.2	0.24%	23	\$0.4	0.27%	13	-	-	-	\$9.7	0.15%	128						
2007	-	-	-	\$0.1	0.06%	1	\$0.9	0.14%	10	\$0.9	0.08%	13	\$1.4	0.16%	24	\$0.3	0.19%	7	-	-	-	\$3.6	0.12%	55						
2006	-	-	-	\$0.1	0.04%	1	\$0.2	0.05%	6	\$1.2	0.13%	18	\$1.5	0.18%	23	\$0.2	0.36%	5	\$0.0	0.20%	1	-	-	-	\$3.2	0.13%	54			
2005	-	-	-	\$0.4	0.04%	10	\$1.7	0.09%	29	\$1.1	0.14%	19	\$0.3	0.34%	9	\$0.0	0.61%	1	\$0.0	2.88%	2	-	-	-	\$3.6	0.09%	70			
2004 and Earlier	\$0.9	0.03%	17	\$3.9	0.04%	82	\$3.9	0.05%	98	\$1.7	0.06%	55	\$1.0	0.10%	36	\$0.3	0.11%	17	\$0.1	0.18%	16	\$11.7	0.05%	321						
High Balance (CK-prefix)																														
2013	\$0.9	0.00%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.00%	2			
2012	\$0.6	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.00%	1			
2011	\$2.1	0.03%	4	-	-	-	\$1.2	0.52%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.3	0.04%	6			
2010	\$1.0	0.03%	2	\$1.1	0.04%	2	\$0.9	0.09%	2	\$0.4	0.69%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$3.4	0.05%	7			
2009	-	-	-	\$0.3	0.03%	1	\$0.9	0.11%	2	\$1.2	0.62%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.11%	5			
2008	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.81%	1	-	-	-	-	-	-	-	-	-	\$0.5	0.38%	1			
Interest Only (all "N"- prefixes)																														
2008	-	-	-	-	-	-	\$0.5	0.79%	2	\$1.8	0.49%	8	\$1.9	0.53%	8	-	-	-	-	-	-	-	-	-	-	-	-	\$4.1	0.47%	18
2007	-	-	-	-	-	-	\$0.6	0.59%	3	\$6.4	0.56%	26	\$12.0	0.56%	62	\$3.4	0.58%	17	\$0.4	0.33%	3	-	-	-	\$22.9	0.55%	111			
2006	-	-	-	-	-	-	\$0.5	0.98%	3	\$2.2	0.43%	12	\$6.2	0.49%	27	\$2.5	0.58%	15	\$0.1	0.08%	1	-	-	-	\$11.4	0.49%	58			
2005	-	-	-	-	-	-	-	-	-	\$1.2	0.68%	6	\$0.1	0.19%	1	-	-	-	-	-	-	-	-	-	\$1.3	0.40%	7			
2004 and Earlier	-	-	-	-	-	-	-	-	-	\$0.2	0.63%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.30%	1			
Prepayment Premiums (all "K"- prefixes)																														
2008	-	-	-	-	-	-	\$0.4	3.88%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	1.19%	1			
2007	-	-	-	-	-	-	\$0.4	14.54%	1	\$0.2	1.09%	1	\$0.4	0.63%	2	\$0.2	0.52%	1	-	-	-	-	-	-	\$1.2	0.88%	5			
2006	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	1.91%	1	-	-	-	\$0.1	0.24%	1			
2004 and Earlier	\$0.0	0.56%	1	\$0.0	0.10%	1	\$0.4	0.32%	5	\$0.7	0.25%	9	\$0.5	0.20%	5	\$0.4	0.18%	3	\$0.7	0.51%	14	\$2.8	0.26%	38						
Total of Above Categories*	\$275.4	0.02%	1,586	\$169.7	0.06%	1,024	\$220.3	0.14%	1,498	\$260.6	0.23%	2,013	\$258.8	0.35%	2,084	\$112.6	0.42%	1,109	\$61.8	0.51%	816	\$1,359.3	0.06%	10,130						

*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 June 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	\$1.1	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	4		
2012	\$0.6	0.00%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.00%	4	
2011	\$4.9	0.03%	21	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.9	0.03%	21	
2010	\$2.0	0.02%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.02%	11	
2009	\$1.7	0.06%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.05%	8	
2008	\$1.2	0.04%	6	\$0.6	0.34%	2	\$0.1	0.07%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.06%	9	
2007	\$5.3	0.22%	30	\$0.2	1.27%	1	\$0.2	0.95%	1	\$0.4	0.43%	1	\$0.2	0.58%	2	-	-	-	-	-	-	-	-	-	\$6.3	0.24%	35	
2006	\$4.7	0.16%	29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.7	0.15%	29	
2005	\$8.4	0.14%	54	-	-	-	\$0.4	0.66%	4	\$0.2	1.76%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$9.0	0.15%	59	
2004 and Earlier	\$18.6	0.12%	254	\$0.1	0.07%	5	\$0.2	0.37%	1	\$0.2	1.63%	2	\$0.0	0.05%	1	-	-	-	-	-	-	-	-	-	-	\$19.0	0.12%	263
ARMs: Interest Only																												
2010	\$0.2	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.01%	2	
2009	\$0.5	0.03%	2	-	-	-	\$0.4	3.11%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.05%	3	
2008	\$3.2	0.12%	9	\$0.5	0.13%	2	\$0.7	0.25%	3	\$0.3	0.39%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$4.7	0.13%	15	
2007	\$6.9	0.15%	30	-	-	-	-	-	-	\$1.8	0.42%	9	\$1.2	1.07%	5	-	-	-	-	-	-	-	-	-	\$9.9	0.19%	44	
2006	\$9.5	0.18%	46	-	-	-	\$0.4	1.08%	2	\$1.0	0.59%	5	\$0.2	0.24%	1	-	-	-	-	-	-	-	-	-	\$11.1	0.20%	54	
2005	\$13.6	0.21%	75	\$0.3	0.34%	2	\$1.0	0.36%	5	\$0.5	2.88%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$15.4	0.22%	84	
2004 and Earlier	\$5.5	0.15%	28	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.5	0.14%	28	
Conventional ARMs Total*	\$87.9	0.07%	613	\$1.8	0.18%	12	\$3.4	0.34%	18	\$4.2	0.50%	21	\$1.6	0.56%	9	-	-	-	-	-	-	-	-	-	\$98.9	0.08%	673	
Other																												
2014	\$0.4	0.01%	2	\$1.1	0.07%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.03%	9	
2013	\$47.9	0.12%	252	\$4.2	0.16%	22	\$0.9	0.60%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$53.0	0.12%	278	
2012	\$58.9	0.12%	308	\$4.2	0.18%	20	-	-	-	\$0.2	5.25%	1	-	-	-	\$0.1	2.24%	1	-	-	-	-	-	-	\$63.4	0.12%	330	
2011	\$4.0	0.16%	24	\$7.1	0.24%	39	\$7.8	0.41%	50	\$1.3	1.48%	9	\$1.1	3.33%	10	\$0.6	2.23%	10	\$0.7	4.21%	15	\$22.7	0.30%	157				
2010	\$1.0	0.09%	6	\$5.5	0.59%	32	\$6.0	0.48%	36	\$4.1	1.54%	26	\$0.5	0.41%	5	\$0.2	0.24%	4	\$0.4	0.43%	14	\$17.7	0.47%	123				
2009	\$0.1	0.08%	1	\$3.0	2.53%	20	\$7.2	2.80%	53	\$8.2	5.25%	62	\$8.4	9.61%	53	\$10.1	14.04%	62	\$6.2	15.17%	43	\$43.1	5.37%	294				
2008	-	-	-	\$0.0	0.04%	1	\$0.7	0.46%	5	\$1.4	1.04%	14	\$0.5	0.91%	5	\$0.3	2.73%	2	\$0.3	20.22%	4	\$3.3	0.76%	31				
2007	-	-	-	\$0.2	0.33%	2	\$0.8	0.27%	9	\$0.8	0.30%	10	\$1.5	1.74%	15	\$0.9	5.05%	10	\$0.4	5.83%	7	\$4.6	0.61%	53				
2006	\$0.1	0.24%	1	-	-	-	\$0.4	0.21%	5	\$1.3	1.19%	10	\$0.1	0.69%	1	\$0.1	2.10%	1	\$0.1	4.70%	1	\$2.0	0.46%	19				
2005	-	-	-	-	-	-	\$0.2	0.30%	1	\$0.4	1.86%	3	\$0.6	3.34%	6	\$0.1	3.11%	1	\$0.1	3.01%	5	\$1.4	0.51%	16				
2004 and Earlier	\$0.0	0.04%	1	\$0.5	0.45%	4	\$0.8	0.16%	9	\$0.9	0.38%	11	\$1.1	0.72%	14	\$3.2	2.09%	58	\$7.9	2.81%	200	\$14.3	1.01%	297				
Other Total*	\$112.3	0.12%	595	\$25.7	0.23%	147	\$24.6	0.51%	172	\$18.7	1.44%	146	\$13.8	2.38%	109	\$15.5	4.10%	149	\$16.3	3.53%	289	\$226.9	0.20%	1,607				
Total MBS 4+*	\$475.6	0.03%	2,794	\$197.2	0.07%	1,183	\$248.3	0.15%	1,688	\$283.5	0.24%	2,180	\$274.2	0.37%	2,202	\$128.1	0.47%	1,258	\$78.1	0.62%	1,105	\$1,685.0	0.07%	12,410				

*Some UPB totals may not foot due to rounding.