

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 November 30, 2015**

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				
<b>Conventional Fixed Rate</b>																												
<b>40 Year (CZ-prefix)</b>																												
2010	-	-	-	-	-	-	\$0.3	1.91%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.67%	1		
2009	-	-	-	\$0.5	4.23%	2	-	-	-	\$1.1	2.83%	4	\$0.7	1.62%	4	-	-	-	-	-	-	-	-	-	\$2.4	1.39%	10	
2008	-	-	-	-	-	-	\$0.2	0.49%	1	\$0.1	0.11%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.14%	2	
2007	-	-	-	-	-	-	\$0.4	2.11%	2	\$1.3	1.10%	7	\$2.8	1.31%	12	\$0.8	1.18%	7	\$0.3	3.07%	2	\$5.8	1.31%	30	-	-	-	
<b>30 Year (CL-prefix)</b>																												
2015	\$24.1	0.01%	124	\$1.6	0.04%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$25.7	0.01%	135		
2006 and Earlier	\$0.3	0.18%	3	\$5.4	0.12%	45	\$56.9	0.18%	485	\$107.0	0.26%	984	\$85.1	0.37%	847	\$38.4	0.39%	484	\$23.0	0.41%	430	\$316.1	0.27%	3,278	-	-	-	
2014	\$88.9	0.05%	463	\$35.2	0.16%	218	\$4.9	0.21%	36	\$0.1	0.12%	1	\$0.2	0.16%	3	-	-	-	\$0.1	0.13%	2	\$129.3	0.05%	723	-	-	-	
2013	\$141.7	0.04%	829	\$18.1	0.13%	118	\$2.0	0.16%	15	-	-	-	\$0.1	0.13%	1	-	-	-	-	-	-	-	-	\$161.7	0.04%	963	-	-
2012	\$107.0	0.03%	617	\$5.8	0.10%	44	\$1.3	0.18%	11	\$0.5	0.36%	4	\$0.1	0.13%	1	\$0.2	0.26%	3	\$0.3	0.96%	4	\$115.2	0.03%	684	-	-	-	
2011	\$25.1	0.03%	146	\$38.7	0.09%	221	\$20.0	0.15%	126	\$1.2	0.15%	15	-	-	-	\$0.3	0.33%	2	\$0.5	0.72%	6	\$85.7	0.07%	516	-	-	-	
2010	\$20.4	0.04%	111	\$36.7	0.09%	215	\$37.1	0.17%	215	\$4.2	0.20%	29	\$0.3	0.21%	3	\$0.6	1.30%	5	-	-	-	\$99.2	0.09%	578	-	-	-	
2009	\$13.3	0.05%	71	\$50.1	0.09%	289	\$34.0	0.18%	226	\$12.6	0.20%	115	\$10.5	0.34%	109	\$4.8	0.37%	65	\$3.3	0.57%	47	\$128.7	0.12%	922	-	-	-	
2008	-	-	-	\$2.8	0.26%	18	\$13.3	0.23%	93	\$30.5	0.31%	210	\$28.7	0.47%	214	\$12.6	0.67%	119	\$8.4	1.13%	81	\$96.2	0.38%	735	-	-	-	
2007	\$0.5	0.59%	2	-	-	-	\$4.2	0.25%	27	\$28.1	0.34%	191	\$51.5	0.48%	404	\$25.1	0.74%	236	\$14.3	1.09%	148	\$123.6	0.49%	1,008	-	-	-	
<b>20 Year (CT-prefix)</b>																												
2015	\$1.1	0.01%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	10		
2006 and Earlier	-	-	-	\$0.5	0.10%	5	\$2.8	0.13%	37	\$2.6	0.15%	43	\$1.0	0.15%	21	\$0.5	0.21%	16	\$0.2	0.26%	8	\$7.4	0.14%	130	-	-	-	
2014	\$4.1	0.03%	30	\$0.2	0.15%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.3	0.03%	32		
2013	\$6.7	0.02%	55	\$0.1	0.10%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.7	0.02%	56		
2012	\$5.2	0.02%	36	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.2	0.02%	36		
2011	\$1.3	0.01%	13	\$1.7	0.07%	13	\$0.4	0.19%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.4	0.02%	29		
2010	\$1.1	0.02%	9	\$1.7	0.06%	20	\$1.3	0.33%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.05%	35		
2009	\$0.2	0.02%	2	\$1.7	0.08%	15	\$0.3	0.06%	4	\$0.0	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.06%	22		
2008	-	-	-	\$0.2	1.00%	1	\$0.4	0.14%	5	\$0.7	0.24%	6	\$0.2	0.21%	5	\$0.3	1.53%	4	-	-	-	\$1.9	0.26%	21	-	-	-	
2007	-	-	-	-	-	-	-	-	-	\$0.4	0.13%	3	\$0.6	0.18%	10	\$0.2	0.40%	5	-	-	-	\$1.2	0.17%	18	-	-	-	
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																												
2015	\$2.3	0.00%	18	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.00%	18		
2006 and Earlier	\$0.4	0.03%	15	\$2.4	0.04%	88	\$3.4	0.06%	119	\$2.1	0.09%	73	\$1.0	0.11%	43	\$0.1	0.11%	7	\$0.0	0.16%	5	\$9.5	0.06%	350	-	-	-	
2014	\$9.7	0.02%	90	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.7	0.02%	90		
2013	\$16.6	0.01%	144	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$16.6	0.01%	144		
2012	\$9.4	0.01%	98	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.4	0.01%	98		
2011	\$7.5	0.02%	78	\$0.8	0.07%	9	\$0.1	0.21%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.4	0.02%	89		
2010	\$5.4	0.02%	59	\$1.1	0.04%	15	\$0.1	0.07%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.6	0.02%	76		
2009	\$1.8	0.02%	25	\$2.2	0.05%	35	\$0.5	0.06%	16	\$0.2	0.07%	7	\$0.2	0.15%	8	\$0.0	0.04%	1	-	-	-	\$4.9	0.03%	92	-	-	-	
2008	-	-	-	\$1.3	0.10%	16	\$1.6	0.12%	23	\$0.6	0.08%	12	\$1.2	0.35%	27	\$0.4	0.39%	11	\$0.0	0.24%	1	\$5.0	0.12%	90	-	-	-	
2007	-	-	-	\$0.1	0.10%	2	\$0.3	0.06%	4	\$0.8	0.11%	12	\$1.0	0.17%	22	\$0.3	0.30%	8	\$0.0	0.38%	1	\$2.4	0.13%	49	-	-	-	
<b>High Balance (CK-prefix)</b>																												
2014	\$1.5	0.05%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.05%	3		
2013	\$1.4	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.01%	3		
2011	\$0.9	0.02%	2	-	-	-	\$0.4	0.34%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.02%	3		
2010	\$0.4	0.02%	1	\$1.0	0.07%	2	\$0.6	0.12%	1	\$0.4	1.11%	1	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.06%	5		
2009	-	-	-	-	-	-	\$0.4	0.10%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.03%	1		
<b>Interest Only (all "N"- prefixes)</b>																												
2006 and Earlier	-	-	-	-	-	-	-	-	-	\$3.8	0.88%	18	\$5.0	0.62%	24	\$1.7	0.61%	13	\$0.3	0.63%	2	\$10.8	0.66%	57	-	-	-	
2008	-	-	-	-	-	-	\$0.6	1.35%	2	\$2.6	1.22%	8	\$1.3	0.66%	5	-	-	-	-	-	-	\$4.5	0.86%	15	-	-	-	
2007	-	-	-	\$0.2	12.90%	1	\$0.5	0.69%	3	\$4.3	0.61%	17	\$10.1	0.77%	49	\$4.5	1.26%	21	\$1.6	1.90%	8	\$21.1	0.84%	99	-	-	-	
<b>Prepayment Premiums (all "K"- prefixes)</b>																												
2006 and Earlier	-	-	-	\$0.1	0.35%	3	-	-	-	\$0.4	0.19%	4	\$0.2	0.12%	3	\$0.2	0.11%	4	\$0.6	0.50%	12	\$1.4	0.18%	26	-	-	-	
2008	-	-	-	-	-	-	-	-	-	\$0.1	1.96%	1	-	-	-	-	-	-	-	-	-	\$0.1	0.76%	1	-	-	-	
2007	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.59%	2	-	-	-	\$0.1	0.14%	2	-	-	-	
<b>Total of Above Categories*</b>	<b>\$498.0</b>	<b>0.03%</b>	<b>3,057</b>	<b>\$210.1</b>	<b>0.10%</b>	<b>1,409</b>	<b>\$188.4</b>	<b>0.17%</b>	<b>1,467</b>	<b>\$205.3</b>	<b>0.27%</b>	<b>1,767</b>	<b>\$201.8</b>	<b>0.41%</b>	<b>1,815</b>	<b>\$91.2</b>	<b>0.49%</b>	<b>1,013</b>	<b>\$52.8</b>	<b>0.60%</b>	<b>757</b>	<b>\$1,447.6</b>	<b>0.06%</b>	<b>11,285</b>	-	-	-	

\*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 November 30, 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	UPB	UPB %	Loan Count			
<b>Conventional ARMs</b>																															
<b>ARMs: Amortizing</b>																															
	2015	\$0.4	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2006 and Earlier	\$29.2	0.16%	290	\$0.2	0.24%	6	\$0.0	0.01%	1	\$0.2	0.64%	1	\$0.0	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-			
	2014	\$1.5	0.01%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2013	\$2.4	0.02%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2012	\$2.3	0.02%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2011	\$4.1	0.05%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2010	\$3.8	0.08%	18	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2009	\$1.3	0.06%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2008	\$1.9	0.09%	12	\$0.1	0.82%	1	\$0.1	0.30%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2007	\$3.5	0.20%	19	-	-	-	-	-	-	\$0.8	2.92%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
<b>ARMs: Interest Only</b>																															
	2006 and Earlier	\$43.7	0.36%	226	-	-	-	\$0.1	0.39%	1	\$0.2	0.16%	1	\$0.1	0.13%	1	-	-	-	-	-	-	-	-	-	-	-	-			
	2012	\$0.2	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2010	\$1.8	0.11%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2009	\$0.8	0.06%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2008	\$2.7	0.10%	9	-	-	-	\$0.5	1.19%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2007	\$8.1	0.19%	41	-	-	-	-	-	-	\$0.9	0.50%	5	\$0.1	0.22%	1	-	-	-	-	-	-	-	-	-	-	-	-			
	<b>Conventional ARMs Total*</b>	\$107.4	0.10%	679	\$0.3	0.11%	7	\$0.8	0.44%	5	\$2.0	0.57%	10	\$0.2	0.12%	3	-	-	-	-	-	-	-	-	-	-	-	-			
<b>Other</b>																															
	2015	\$2.3	0.05%	11	\$0.4	0.40%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.06%	13			
	2006 and Earlier	\$0.2	0.20%	3	\$0.7	0.31%	10	\$1.7	0.34%	16	\$1.6	0.64%	18	\$1.5	1.19%	20	\$1.2	0.96%	23	\$3.6	1.94%	109	-	-	-	-	-	-	\$10.4	0.71%	199
	2014	\$7.3	0.13%	40	\$6.7	0.31%	45	\$0.6	0.42%	5	-	-	-	\$0.2	14.51%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$14.7	0.19%	91
	2013	\$59.4	0.16%	346	\$9.5	0.41%	50	\$0.6	0.47%	5	\$0.0	0.98%	1	-	-	-	-	-	-	\$0.0	4.47%	1	-	-	-	-	-	-	\$69.6	0.18%	403
	2012	\$66.2	0.16%	364	\$3.4	0.18%	18	\$0.2	0.48%	1	\$0.1	4.40%	2	\$0.1	5.32%	1	-	-	-	\$0.0	0.65%	1	-	-	-	-	-	-	\$70.0	0.16%	387
	2011	\$2.8	0.15%	17	\$6.7	0.30%	43	\$5.2	0.37%	39	\$1.3	1.96%	14	\$1.2	4.53%	12	\$0.7	3.14%	8	\$0.2	1.32%	4	-	-	-	-	-	-	\$18.0	0.32%	137
	2010	\$1.2	0.16%	9	\$3.8	0.56%	25	\$6.3	0.73%	38	\$1.7	0.94%	13	\$0.6	0.74%	7	\$0.0	0.03%	1	\$0.2	0.25%	5	\$13.9	0.52%	98	-	-	-	-	-	-
	2009	-	-	-	\$1.9	2.38%	11	\$4.6	2.58%	41	\$4.8	4.41%	47	\$4.2	6.63%	29	\$7.6	14.52%	48	\$3.0	10.40%	25	\$26.0	4.57%	201	-	-	-	-	-	-
	2008	-	-	-	\$0.2	0.35%	2	\$0.9	0.82%	8	\$1.2	1.28%	15	\$0.8	1.96%	8	\$0.1	1.62%	1	\$0.2	15.62%	3	\$3.3	1.12%	37	-	-	-	-	-	-
	2007	-	-	-	\$0.2	0.39%	3	\$0.5	0.23%	5	\$1.2	0.68%	14	\$0.9	1.76%	11	\$0.3	1.98%	5	\$0.2	4.24%	5	\$3.2	0.63%	43	-	-	-	-	-	-
	<b>Other Total*</b>	\$139.2	0.15%	790	\$33.4	0.34%	209	\$20.5	0.58%	158	\$12.0	1.35%	124	\$9.5	2.38%	89	\$9.8	3.46%	86	\$7.4	2.37%	153	\$231.9	0.22%	1,609	-	-	-	-	-	-
	<b>Total MBS 4+*</b>	\$744.7	0.04%	4,526	\$243.8	0.11%	1,625	\$209.6	0.18%	1,630	\$219.4	0.28%	1,901	\$211.5	0.42%	1,907	\$100.9	0.54%	1,099	\$60.2	0.66%	910	\$1,790.1	0.07%	13,598	-	-	-	-	-	-

\*Some UPB totals may not foot due to rounding