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 October 31, 2015

an IIPR	Delinquency information as of October 31, 2015 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 % Loan	3 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	
	Oddii		Count			Oount			Count			Count			Oount			Count			Count	
1 -	.1 0.09%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.08%	1	
		- 4.000/	- 4	\$0.2	1.30%	1	- 60.4	- 4.000/	-	- 00.4	- 0.040/	-	- 00.0	- 0.050/	-	-	-	-	\$0.2	0.46%	1	
\$0.:		0.2 1.82%	1	\$0.3	0.90%	1	\$0.4 \$0.1	1.08% 0.10%		\$0.1	0.31%		\$0.3	0.95%	1	-	-	-	\$1.4 \$0.1	0.80%	1	
+	+ - + -		-	\$0.4	2.03%	- 2	\$1.0	0.78%	4	\$1.9	0.87%	- 8	\$0.9	1.23%	- 7	\$0.5	4.57%	- 3	\$4.7	1.05%	24	
_				Ψ0ι	2.0070		Ψ1.0	0.7070		Ψ1.0	0.01 /0		ψ0.0	1.2070		ψ0.0	4.07 70	- J	Ψ4.7	1.0070	<u> </u>	
77 \$1.3	.7 0.00% 7	.3 0.03%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$15.0	0.01%	86	
1 \$4.	.1 0.07%		34		0.17%	454		0.25%	919	\$50.5	0.33%	559	\$20.7	0.32%	310		0.33%	348	\$240.3	0.24%	2,625	
378 \$30.			200	\$4.7	0.20%	35		-	-	\$0.3	0.27%	3	-	-	-	\$0.1	0.23%	3	\$109.2	0.05%	619	
858 \$15.8			106	\$1.5	0.12%	13		-	-	\$0.1	0.71%	1	-	-	-	-	-		\$164.9	0.05%	978	
623 \$5.2			47	\$1.0	0.14%	10	\$0.5	0.37%	12	\$0.4	0.63%	3	-	-	-	\$0.3 \$0.0	1.21%	5	\$114.2	0.03%	691	
128 \$39. 105 \$36.			230 206	\$17.1 \$36.5	0.13% 0.17%	119 213	\$1.2 \$4.4	0.14% 0.21%	38	\$0.3 \$0.6	0.14% 0.41%	3	\$0.4	0.84%	- 6	⊅ U.U	0.02%	_ 1	\$83.6 \$97.7	0.06%	493 572	
84 \$47.			273	\$31.6	0.17%	213		0.21%	129	\$10.8	0.41%	116		0.39%	71	\$3.8	0.64%	- 55	\$127.1	0.08%	942	
\$1.			6	\$12.7	0.21%	86	\$32.2	0.32%	211	\$32.5	0.52%	232		0.65%	117		1.10%	92	\$99.8	0.38%	744	
2 -	.5 0.59%		-	\$4.8	0.28%	25	\$29.7	0.35%	193	\$59.3	0.54%	466		0.76%	243		1.12%	148	\$135.8	0.52%	1,077	
1 \$0.	.1 0.32%	0.11%	1	\$3.6	0.27%	24		0.35%	99	\$34.6	0.43%	274		0.58%	209		0.94%	74	\$80.4	0.45%	682	
		\perp																			<u> </u>	
8 -	.7 0.00%		-	-	- 0.1001	-	-	- 0.1001	-	- 00	- 0.1001	-	-	- 0.0001	-	-	- 0.0001	-	\$0.7	0.00%	8	
\$0. 27 \$0.	.5 0.03% 2		6	\$2.4	0.12%	36	\$2.0	0.13%	30	\$0.4	0.10%	10	\$0.4	0.22%	13	\$0.2	0.36%	11	\$6.0 \$3.7	0.12% 0.03%	106	
58 \$0.			3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.7 \$7.3	0.03%	30	
41 -	.4 0.02%	0.10%	- '	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.4	0.03%	59 41	
12 \$1.		.7 0.08%	16	\$0.3	0.14%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$3.5	0.03%	30	
11 \$1.0			12	\$0.8	0.19%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$3.4	0.04%	30	
3 \$0.	.4 0.03%	0.03%	9	\$0.3	0.06%	5	\$0.2	0.17%	2	-	-		-	-		-	-	-	\$1.5	0.04%	19	
\$0.:			1	\$0.7	0.25%	9	\$0.9	0.32%	9	\$0.4	0.34%	5	\$0.0	0.24%	1	\$0.2	2.30%	3	\$2.5	0.33%	28 25	
\$0.		0.1 2.18%	1	\$0.3	0.61%	2	\$0.8	0.28%	7	\$0.9	0.28%	13	\$0.0	0.07%	1	\$0.1	0.64%	1	\$2.2	0.30%	25	
		-	-	\$0.1	0.13%	1	\$0.1	0.06%	2	\$0.4	0.16%	6	\$0.1	0.09%	2	\$0.0	0.79%	1	\$0.7	0.12%	12	
	.7 0.00%	+																	\$0.7	0.00%		
11 \$2.		2.7 0.05%	87	\$3.3	0.06%	104	\$1.6	0.09%	- 56	\$0.6	0.13%	- 37	\$0.1	0.14%	- 12	\$0.0	0.40%	- 11	\$8.8	0.06%	318	
87 \$0.	.2 0.02% 8	0.62%	1	-	-	-	- 41.0	-	-	-	-	-	- 40.1	-	- 12	-	-	- ''	\$9.3	0.02%	88	
104 -		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.7	0.01%	104	
100 -		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.9	0.01%	100	
91 \$0.			9	\$0.1	0.13%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$11.0	0.02%	101	
48 \$1.			16	\$0.2	0.17%	. 3	-	-	-	-	-	-	-		-	-	-	-	\$6.2	0.02%	67	
26 \$2.3 1 \$0.0	.3 0.03% 2 .1 0.06%		37 11	\$0.7 \$1.4	0.07%	19 21		0.05% 0.10%	6 16	\$0.1 \$0.7	0.10% 0.21%	8 19		0.12% 0.31%	9	\$0.2	2.31%	-	\$5.6 \$4.2	0.04%	99	
<u> </u>	.1 0.06%	0.05%	- !!	\$0.4	0.10% 0.10%	7	\$1.0	0.10%	15	\$1.5	0.21%	27		0.31%	7		2.31%		\$4.2	0.16%	79 56	
2 -	.1 0.54%	-	-	\$0.4	0.10%	5	\$0.4	0.14 %	10	\$0.6	0.12%	15		0.17 %	1	-	-	-	\$1.4	0.09%	33	
	0.0470			ψ0.0	0.0070		Ψ0	0.07 70	- 10	ψ0.0	0.12/0	- 10	ψ0.0	0.1070					Ψ1τ	0.0070		
1 -	.6 0.01%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.01%	1	
3 -	.5 0.05%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.05%	3	
2 -	.9 0.01%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.01%	2	
2 -	.9 0.01%	-	-	-	- 0.0001	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.01%	2	
3 - 3 \$0.0	.4 0.03% .4 0.07%	0.6 0.04%	- 4	\$0.4 \$0.9	0.33% 0.16%	1	\$0.4	1.10%	- 4	-	-	-	-	-	-	-	-	-	\$1.8 \$3.2	0.03% 0.08%	<u> 4</u>	
3 \$0.0 \$0.4	.4 0.07%		1	φU.9	0.16%		- \$∪.4	1.10%		-	-	-	+ -	-	-	+ -	-	-	\$3.2 \$0.4	0.08%	1 1	
φ0.	+ - + -	71 0.00/0	- 1	-	-	-	ļ <u> </u>	-	_	-	-	<u> </u>	† <u> </u>	_	<u> </u>	t -	_	-	φυ.+	0.00/0	 	
—		-	-	\$0.2	0.39%	2	\$0.3	0.24%	2	\$0.3	0.61%	2	-	-	-	-	-	-	\$0.8	0.34%	. 6	
				\$1.0	2.25%	3	\$2.5	1.17%	10	\$1.9	0.93%	9	\$0.1	0.12%	1	-	-	-	\$5.6	1.04%	23	
-		-	-	\$0.2	0.29%	2	\$4.2	0.57%	15		0.75%	50		1.19%	19		0.27%	1	\$19.0	0.73%	87	
		-	-	-	-	-	\$1.3	0.39%	7	\$5.1	0.65%	25	\$1.8	0.62%	12	\$0.1	0.22%	1	\$8.3	0.56%	45	
	1	0.000/					60.0	0.400/	_	60.0	0.040/		60.1	0.040/		00.7	0.000/	40	60.0	0.000/		
\$0.	 - -		2	-	-	-			5	\$0.6		9	\$0.4		6	\$0.7		13			35	
			-	-		-	⊅ ∪.1	1.97%	_ 1	-		-	-		-	so 1		- 1			1	
	 	- -	-	-	-	-	-	_	-	-	-	-	\$0.1		1	φ0.1	-	- '			1	
- -	.3 0.03% 2,90	5.1 0.09%	1,327	\$181.3	0.16%	1,426	\$210.7	0.27%	1,805	\$215.2	0.43%	1,905	\$95.4	0.51%	1,052	\$52.5	0.59%	774	\$1,427.6	0.06%	11,197	
		-	\$0.1 0.38%	\$0.1 0.38% 2 	\$0.1 0.38% 2 -	\$0.1 0.38% 2	\$0.1 0.38% 2	\$0.1 0.38% 2 \$0.2 \$0.1 \$0.1	\$0.1 0.38% 2 \$0.2 0.13% \$0.1 1.97%	\$1.3 0.39% 7 \$0.1 0.38% 2 \$0.2 0.13% 5 \$0.1 1.97% 1	\$1.3 0.39% 7 \$5.1 \$0.1 0.38% 2 \$0.2 0.13% 5 \$0.6 \$0.1 1.97% 1	\$1.3 0.39% 7 \$5.1 0.65% \$0.1 0.38% 2 \$0.2 0.13% 5 \$0.6 0.31% \$0.1 1.97% 1	\$1.3 0.39% 7 \$5.1 0.65% 25 \$0.1 0.38% 2 \$0.2 0.13% 5 \$0.6 0.31% 9 \$0.1 1.97% 1	\$1.3 0.39% 7 \$5.1 0.65% 25 \$1.8 \$0.1 0.38% 2 \$0.2 0.13% 5 \$0.6 0.31% 9 \$0.4 	\$1.3 0.39% 7 \$5.1 0.65% 25 \$1.8 0.62% \$0.1 0.38% 2 \$0.2 0.13% 5 \$0.6 0.31% 9 \$0.4 0.24% \$0.1 1.97% 1	- - - - - - \$1.3 0.39% 7 \$5.1 0.65% 25 \$1.8 0.62% 12	\$1.3 0.39% 7 \$5.1 0.65% 25 \$1.8 0.62% 12 \$0.1 \$0.1 0.38% 2 \$0.2 0.13% 5 \$0.6 0.31% 9 \$0.4 0.24% 6 \$0.7 \$0.1 1.97% 1	- - - - - \$1.3 0.39% 7 \$5.1 0.65% 25 \$1.8 0.62% 12 \$0.1 0.22% \$0.1 0.38% 2 - - - \$0.2 0.13% 5 \$0.6 0.31% 9 \$0.4 0.24% 6 \$0.7 0.66% - <td< td=""><td> \$1.3 0.39% 7 \$5.1 0.65% 25 \$1.8 0.62% 12 \$0.1 0.22% 1 \$0.1 0.38% 2 \$0.2 0.13% 5 \$0.6 0.31% 9 \$0.4 0.24% 6 \$0.7 0.66% 13 \$0.1 1.97% 1</td><td> \$1.3 0.39% 7 \$5.1 0.65% 25 \$1.8 0.62% 12 \$0.1 0.22% 1 \$8.3 \$0.1 0.38% 2 \$0.2 0.13% 5 \$0.6 0.31% 9 \$0.4 0.24% 6 \$0.7 0.66% 13 \$2.0 \$0.1 1.97% 1 \$0.1 0.59% 1 \$0.1 \$0.1 0.59% 1 \$0.1 \$0.1 0.78% 1 \$0.1 0.59% 1 \$0.1</td><td> \$1.3 0.39% 7 \$5.1 0.65% 25 \$1.8 0.62% 12 \$0.1 0.22% 1 \$8.3 0.56% \$0.1 0.38% 2 \$0.2 0.13% 5 \$0.6 0.31% 9 \$0.4 0.24% 6 \$0.7 0.66% 13 \$2.0 0.26% \$0.1 1.97% 1 \$0.1 0.59% 1 \$0.1 0.05% </td></td<>	\$1.3 0.39% 7 \$5.1 0.65% 25 \$1.8 0.62% 12 \$0.1 0.22% 1 \$0.1 0.38% 2 \$0.2 0.13% 5 \$0.6 0.31% 9 \$0.4 0.24% 6 \$0.7 0.66% 13 \$0.1 1.97% 1	\$1.3 0.39% 7 \$5.1 0.65% 25 \$1.8 0.62% 12 \$0.1 0.22% 1 \$8.3 \$0.1 0.38% 2 \$0.2 0.13% 5 \$0.6 0.31% 9 \$0.4 0.24% 6 \$0.7 0.66% 13 \$2.0 \$0.1 1.97% 1 \$0.1 0.59% 1 \$0.1 \$0.1 0.59% 1 \$0.1 \$0.1 0.78% 1 \$0.1 0.59% 1 \$0.1	\$1.3 0.39% 7 \$5.1 0.65% 25 \$1.8 0.62% 12 \$0.1 0.22% 1 \$8.3 0.56% \$0.1 0.38% 2 \$0.2 0.13% 5 \$0.6 0.31% 9 \$0.4 0.24% 6 \$0.7 0.66% 13 \$2.0 0.26% \$0.1 1.97% 1 \$0.1 0.59% 1 \$0.1 0.05% 	

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)).

Delinguency information as of October 31, 2015 (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																								
2015	\$0.3	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	1
2005 and Earlier	\$24.2	0.15%	257		0.06%	6	-	-	-	\$0.2	1.59%	1	\$0.0	0.02%	1	-	-	-	-	-	-	\$24.5	0.15%	265
2014	\$2.0	0.02%	9		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.02%	9
2013	\$2.9	0.03%	13		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.9	0.03%	13
2012	\$2.1	0.02%	10		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.02%	10
2011	\$4.2	0.05%	18		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.05%	18
2010	\$4.2	0.08%	19		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.08%	19
2009	\$0.3	0.01%	2		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.01%	2
2008	\$1.6	0.07%	10		-	-	\$0.3	1.06%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.09%	12
2007	\$3.1	0.17%	19		-	-	-	1	-	\$0.4	1.25%	2		-	-	-	-			-		\$3.5	0.19%	21
2006	\$5.9	0.25%	39		-	-	-	1	-		-	-		-	-	-	-			-		\$5.9	0.24%	39
ARMs: Interest Only																								
2005 and Earlier	\$33.0	0.41%	167	-	-	-	-	-	-		-	-	-	-	-	-	-	-	-	-	-	\$33.0	0.41%	167
2013	\$0.4	0.03%	1	-	-		-	-	-	-	-	-	-	-	-	-	-		-	-		\$0.4	0.03%	1
2010	\$0.2	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.01%	1
2009	\$0.1	0.00%	1	-	-	-		-	-	-	-	-	-	-	-	-	-	-	-		-	\$0.1	0.00%	1
2008	\$2.7	0.10%	9	-	-	-	\$0.2	0.38%	1	\$0.3	1.14%	1	-	-	-	-	-	-	-	-	-	\$3.2	0.11%	11
2007	\$7.6	0.18%	37		-	-	-	-	-	\$1.2	0.63%	3	\$0.1	0.27%	1	-	-	-	-	-	-	\$8.9	0.20%	41
2006	\$9.2	0.21%	45	-	-	-		-	-	\$0.2	0.20%	2	\$0.3	0.52%	2	-	-	-	-	-	-	\$9.7	0.21%	49
Conventional ARMs Total*	\$104.0	0.09%	658	\$0.0	0.01%	6	\$0.5	0.25%	3	\$2.2	0.59%	9	\$0.5	0.29%	4	-	-	-	-	-	-	\$107.2	0.10%	680
Other																								
2015	\$1.7	0.04%	11	\$0.1	0.07%	1		-	-	-	-		-	-	-	-	-	-	-	-	-	\$1.8	0.04%	12
2005 and Earlier	\$0.0	0.02%	1	\$0.1	0.03%	1	\$1.1	0.29%	10	\$0.9	0.46%	10	\$1.4		19	\$1.4	1.13%	26	\$3.4	1.79%	103	\$8.2	0.69%	170
2014	\$6.8	0.12%	40		0.32%	47		0.26%	4	-	-	-	\$0.2	13.66%	1	-	-	-	-	-	-	\$14.4	0.18%	92
2013	\$61.2	0.17%	340	\$6.9	0.30%	39	\$0.5	0.40%	4	-	-		-	-	-	-	-	-	\$0.0	4.16%	1	\$68.6	0.18%	384
2012	\$67.6	0.16%	380	\$4.1	0.22%	23	\$0.2	0.47%	1	\$0.1	4.32%	2	\$0.1	4.76%	1	-	-	-	\$0.7	30.98%	2	\$72.8	0.16%	409
2011	\$2.5	0.13%	18	\$6.4	0.28%	42	\$6.8	0.47%	44	\$1.3	1.95%	15	\$1.1	4.05%	10	\$0.6	2.81%	8	\$0.2	1.18%	4	\$18.9	0.33%	141
2010	\$1.2	0.16%	9	\$3.9	0.56%	22	\$6.3	0.72%	34	\$1.7	0.90%	14		0.65%	7	\$0.0	0.07%	2	\$0.2	0.21%	5	\$13.8	0.51%	93
2009	\$0.1	0.13%	1	\$2.1	2.50%	13	\$4.6	2.52%	39	\$4.5	4.07%	43	\$4.1	6.36%	28	\$7.6	14.46%	49	\$2.9	9.73%	23	\$25.8	4.43%	196
2008	-	-	-	\$0.1	0.28%	2	\$0.8	0.73%	9	\$0.9	0.89%	11			10		1.54%	1	\$0.2	15.47%	3	\$2.9	0.95%	36
2007	-	-	-	\$0.2	0.43%	3	\$0.6	0.31%	7	\$0.7	0.38%	10	\$1.4	2.45%	10	\$0.2	1.38%	3	\$0.2	4.07%	5	\$3.2	0.63%	38
2006	\$0.2	0.66%	2	\$0.5	0.74%	7	\$0.8	0.67%	8	\$0.5	0.72%	6	\$0.1	0.72%	1	-	-	-	\$0.1	5.50%	1	\$2.2	0.72%	25
Other Total*	\$141.4	0.15%	802	\$31.3	0.32%	200	\$22.1	0.61%	160	\$10.6	1.16%	111	\$9.7	2.37%	87	\$9.9	3.45%	89	\$7.8	2.42%	147	\$232.6	0.22%	1,596
Total MBS 4+*	\$722.6	0.03%	4,368	\$226.4	0.10%	1,533	\$203.9	0.17%	1,589	\$223.6	0.28%	1,925	\$225.3	0.44%	1,996	\$105.3	0.55%	1,141	\$60.3	0.65%	921	\$1,767.4	0.07%	13,473