pass-through rates and with corresponding product type and vintage information (year of MBS issuance)).

Delinquency information as of October 31, 2015

| Delinquency information as of October 31, 2015 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | 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 \% | $\begin{array}{\|l} \hline \text { Loan } \\ \text { Count } \end{array}$ | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Cunt } \end{aligned}$ | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Cunt } \end{aligned}$ | UPB | UPB \% | Loan | UPB | UPB \% | $\begin{aligned} & \text { Loan } \\ & \text { Count } \end{aligned}$ |
| Conventional Fixed Rate |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2012 | \$0.1 | 0.09\% |  |  | - | - |  | - | - | - | - | - | - | - | - |  | - | - | - | - | - | \$0.1 | 0.08\% |  |
| 2010 | - | - | - | - | - | - | \$0.2 | 1.30\% |  | - | - | - | - |  | - | - |  | - | - | - | - | \$0.2 | 0.46\% |  |
| 2009 |  | - | - | \$0.2 | 1.82\% | 1 | \$0.3 | 0.90\% | 1 | \$0.4 | 1.08\% | 2 | \$0.1 | 0.31\% |  | \$0.3 | 0.95\% |  |  |  |  | \$1.4 | 0.80\% |  |
| 2008 | - | - | - | - | - | - |  |  | - | \$0.1 | 0.10\% | 1 | - |  | - |  |  | - | - | - | - | \$0.1 | 0.04\% |  |
| 2007 |  | - | - | - | - | - | \$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 |
| 30 Year (CL-prefix) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2015 | \$13.7 | 0.00\% | 77 | \$1.3 | 0.03\% | 9 |  | - | - |  | - | - |  |  | - |  | - | - |  | - | - | \$15.0 | 0.01\% | 86 |
| 2005 and Earlier | \$0.1 | 0.07\% | 1 | \$4.1 | 0.09\% | 34 | \$52.8 | 0.17\% | 454 | \$95.7 | 0.25\% | 919 | \$50.5 | 0.33\% | 559 | \$20.7 | 0.32\% | 310 | \$16.3 | 0.33\% | 348 | \$240.3 | 0.24\% | 2,625 |
| 2014 | \$73.4 | 0.04\% | 378 | \$30.7 | 0.13\% | 200 | \$4.7 | 0.20\% | 35 |  | - | - | \$0.3 | 0.27\% | 3 |  | - | - | \$0.1 | 0.23\% | 3 | \$109.2 | 0.05\% | 619 |
| 2013 | \$147.6 | 0.04\% | 858 | \$15.8 | 0.11\% | 106 | \$1.5 | 0.12\% | 13 | - | - | - | \$0.1 | 0.71\% | 1 | - | - | - | - |  | - | \$164.9 | 0.05\% | 978 |
| 2012 | \$106.7 | 0.03\% | 623 | \$5.2 | 0.09\% | 47 | $\$ 1.0$ | 0.14\% | 10 | \$0.5 | 0.37\% | 3 | \$0.4 | 0.63\% | 3 |  | - | - | \$0.3 | 1.21\% | 5 | \$114.2 | 0.03\% | 691 |
| 2011 | \$25.4 | 0.03\% | 128 | \$39.7 | 0.09\% | 230 | \$17.1 | 0.13\% | 119 | \$1.2 | 0.14\% | 12 | \$0.3 | 0.14\% | 3 | - | - | - | \$0.0 | 0.02\% | 1 | \$83.6 | 0.06\% | 493 |
| 2010 | \$19.5 | 0.04\% | 105 | \$36.3 | 0.09\% | 206 | \$36.5 | 0.17\% | 213 | \$4.4 | 0.21\% | 38 | \$0.6 | 0.41\% | 4 | \$0.4 | 0.84\% | 6 |  |  | - | \$97.7 | 0.08\% | 572 |
| 2009 | \$14.8 | 0.05\% | 84 | \$47.1 | 0.09\% | 273 | \$31.6 | 0.16\% | 214 | \$13.9 | 0.22\% | 129 | \$10.8 | 0.34\% | 116 | \$5.2 | 0.39\% | 71 | \$3.8 | 0.64\% | 55 | \$127.1 | 0.11\% | 942 |
| 2008 |  |  | - | \$1.5 | 0.13\% | 6 | \$12.7 | 0.21\% | 86 | \$32.2 | 0.32\% | 211 | \$32.5 | 0.52\% | 232 | \$12.6 | 0.65\% | 117 | \$8.3 | 1.10\% | 92 | \$99.8 | 0.38\% | 744 |
| 2007 | \$0.5 | 0.59\% |  | - | - | - | \$4.8 | 0.28\% | 25 | \$29.7 | 0.35\% | 193 | \$59.3 | 0.54\% | 466 | \$26.6 | 0.76\% | 243 | \$14.9 | 1.12\% | 148 | \$135.8 | 0.52\% | 1,077 |
| 2006 | \$0.1 | 0.32\% | 1 | \$0.1 | 0.11\% | 1 | \$3.6 | 0.27\% | 24 | \$14.7 | 0.35\% | 99 | \$34.6 | 0.43\% | 274 | \$20.9 | 0.58\% | 209 | \$6.4 | 0.94\% | 74 | \$80.4 | 0.45\% | 682 |
| 20 Year (CT-prefix) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2015 | \$0.7 | 0.00\% | 8 | - | , | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$0.7 | 0.00\% |  |
| 2005 and Earlier |  | - | - | \$0.5 | 0.11\% | 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 | 0.12\% | 106 |
| 2014 | \$3.5 | 0.03\% | 27 | \$0.2 | 0.13\% |  | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$3.7 | 0.03\% |  |
| 2013 | \$7.2 | 0.03\% | 58 | \$0.1 | 0.10\% | 1 | - | - | - | - | - | - | - | - | - |  | - | - | - | - | - | \$7.3 | 0.03\% | 59 |
| 2012 | \$5.4 | 0.02\% | 41 |  |  | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |  | \$5.4 | 0.02\% | 41 |
| 2011 | \$1.5 | 0.01\% | 12 | \$1.7 | 0.08\% | 16 | \$0.3 | 0.14\% | 2 | - | - | - | - | - | - | - | - | - | - | - | - | \$3.5 | 0.03\% | 30 |
| 2010 | \$1.6 | 0.03\% | 11 | \$1.0 | 0.04\% | 12 | \$0.8 | 0.19\% | 4 |  |  | - | - | - | - |  | - | - | - | - |  | \$3.4 | 0.04\% | 27 |
| 2009 | \$0.4 | 0.03\% | 3 | \$0.7 | 0.03\% | 9 | \$0.3 | 0.06\% | 5 | \$0.2 | 0.17\% | 2 | - | - | - | - | - | - | - |  | - | \$1.5 | 0.04\% | 19 |
| 2008 |  | - | - | \$0.2 | 0.99\% | 1 | \$0.7 | 0.25\% | 9 | \$0.9 | 0.32\% | 9 | \$0.4 | 0.34\% |  | \$0.0 | 0.24\% |  | \$0.2 | 2.30\% | 3 | \$2.5 | 0.33\% | 28 |
| 2007 | - | - | - | \$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\% |  |
| 2006 | - | - | - | - | - | - | \$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 |
| 15 \& 10 Year (Cl \& CN-prefixes) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2015 | \$0.7 | 0.00\% | 6 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$0.7 | 0.00\% |  |
| 2005 and Earlier | \$0.4 | 0.03\% | 11 | \$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 |
| 2014 | \$9.2 | 0.02\% | 87 | \$0.1 | 0.62\% | 1 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$9.3 | 0.02\% | 88 |
| 2013 | \$10.7 | 0.01\% | 104 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$10.7 | 0.01\% | 104 |
| 2012 | \$9.9 | 0.01\% | 100 | - | - | - | - | - | - | - | - | - | $-$ | - | - | - | - | - | - | - | - | $\$ 9.9$ | 0.01\% | 100 |
| 2011 | \$10.2 | 0.02\% | 91 | \$0.7 | 0.06\% | 9 | \$0.1 | 0.13\% |  | - | - | - | - | - | - | - | - | - | - | - | - | \$11.0 | 0.02\% | 101 |
| 2010 | \$4.8 | 0.02\% | 48 | \$1.1 | 0.04\% | 16 | \$0.2 | 0.17\% | 3 |  |  | - | - |  | - |  |  | - | - | - | - | \$6.2 | 0.02\% | 67 |
| 2009 | \$2.3 | 0.03\% | 26 | \$2.3 | 0.05\% | 37 | \$0.7 | 0.07\% | 19 | \$0.1 | 0.05\% | 6 | \$0.1 | 0.10\% | 8 | \$0.0 | 0.12\% |  |  |  | - | \$5.6 | 0.04\% |  |
| 2008 | \$0.1 | 0.06\% | 1 | \$0.6 | 0.05\% | 11 | \$1.4 | 0.10\% | 21 | \$0.8 | 0.10\% | 16 | \$0.7 | 0.21\% | 19 | \$0.3 | 0.31\% | 9 | \$0.2 | 2.31\% | 2 | \$4.2 | 0.10\% | 79 |
| 2007 |  |  | - | - | - | - | \$0.4 | 0.10\% |  | \$1.0 | 0.14\% | 15 | \$1.5 | 0.24\% | 27 | \$0.2 | 0.17\% |  | - |  | - | \$3.1 | 0.16\% |  |
| 2006 | \$0.1 | 0.54\% | 2 | - | - | - | \$0.3 | 0.09\% | 5 | \$0.4 | 0.07\% | 10 | \$0.6 | 0.12\% | 15 | \$0.0 | 0.13\% | 1 | - | - | - | \$1.4 | 0.09\% | 33 |
| High Balance (CK-prefix) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| - 2015 | \$0.6 | 0.01\% | 1 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$0.6 | 0.01\% |  |
| 2014 | \$1.5 | 0.05\% | 3 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$1.5 | 0.05\% |  |
| 2013 | \$0.9 | 0.01\% | 2 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$0.9 | 0.01\% |  |
| 2012 | \$0.9 | 0.01\% | 2 | - | - | - | $-$ | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$0.9 | 0.01\% |  |
| 2011 | \$1.4 | 0.03\% |  | - | - | - | \$0.4 | 0.33\% |  | - | - | - | - | - | - |  |  | - | - |  |  | \$1.8 | 0.03\% |  |
| 2010 | \$1.4 | 0.07\% | 3 | \$0.6 | 0.04\% | 1 | \$0.9 | 0.16\% | 2 | \$0.4 | 1.10\% | 1 | - | - | - | - | - | - | $-$ | - | - | \$3.2 | 0.08\% |  |
| 2009 | - | - | - | \$0.4 | 0.06\% | 1 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$0.4 | 0.03\% |  |
| Interest Only (all "N"- prefixes) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2005 and Earlier | - | - | - | - | - | - | \$0.2 | 0.39\% | 2 | \$0.3 | 0.24\% | 2 | \$0.3 | 0.61\% | 2 | - | - | - | - | - | - | \$0.8 | 0.34\% |  |
| 2008 | - | - | - | - | - | - | \$1.0 | 2.25\% |  | \$2.5 | 1.17\% | 10 | \$1.9 | 0.93\% | 9 | \$0.1 | 0.12\% | 1 | - | - | - | \$5.6 | 1.04\% | 23 |
| 2007 | - | - | - | - | - | - | \$0.2 | 0.29\% | 2 | \$4.2 | 0.57\% | 15 | \$10.1 | 0.75\% | 50 | \$4.4 | 1.19\% | 19 | \$0.2 | 0.27\% | 1 | \$19.0 | 0.73\% | 87 |
| Pr 2006 | - | - | - | - | - | - | - | - | - | \$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 |
| Prepayment Premiums (all "K"-prefixes) |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2005 and Earlier | - | - | - | \$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\% | 35 |
| 2008 | - | - | - | $-$ | - | - | - | - | - | \$0.1 | 1.97\% | 1 | - | - | - | - | - | - | $-$ | - | - | \$0.1 | 0.72\% |  |
| 2007 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | \$0.1 | 0.59\% |  | \$0.1 | 0.05\% |  |
| 2006 |  | 0 | - |  | - |  |  |  |  |  | - |  |  |  | - | \$0.1 | 0.78\% |  |  |  | - | \$0.1 | 0.25\% |  |
| Total of Above Categories* $\$ 477.3$ |  | 0.03\% | 2,908 | \$195.1 | 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 |

Delinquency information as of October 31, 2015 (continued)


