

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 (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 | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 2015 | \$0.3 | 0.00% | 1 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2005 and Earlier | \$24.2 | 0.15% | 257 | \$0.0 | 0.06% | 6 | - | - | - | \$0.2 | 1.59% | 1 | \$0.0 | 0.02% | 1 | - | - | - | - | - | - | - | - | - |
| | 2014 | \$2.0 | 0.02% | 9 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2013 | \$2.9 | 0.03% | 13 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2012 | \$2.1 | 0.02% | 10 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2011 | \$4.2 | 0.05% | 18 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2010 | \$4.2 | 0.08% | 19 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2009 | \$0.3 | 0.01% | 2 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2008 | \$1.6 | 0.07% | 10 | - | - | - | \$0.3 | 1.06% | 2 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2007 | \$3.1 | 0.17% | 19 | - | - | - | - | - | - | \$0.4 | 1.25% | 2 | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2006 | \$5.9 | 0.25% | 39 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| ARMs: Interest Only | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 2005 and Earlier | \$33.0 | 0.41% | 167 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2013 | \$0.4 | 0.03% | 1 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2010 | \$0.2 | 0.01% | 1 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2009 | \$0.1 | 0.00% | 1 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2008 | \$2.7 | 0.10% | 9 | - | - | - | \$0.2 | 0.38% | 1 | \$0.3 | 1.14% | 1 | - | - | - | - | - | - | - | - | - | - | - | - |
| | 2007 | \$7.6 | 0.18% | 37 | - | - | - | - | - | - | \$1.2 | 0.63% | 3 | \$0.1 | 0.27% | 1 | - | - | - | - | - | - | - | - | - |
| | 2006 | \$9.2 | 0.21% | 45 | - | - | - | - | - | - | \$0.2 | 0.20% | 2 | \$0.3 | 0.52% | 2 | - | - | - | - | - | - | - | - | - |
| | 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 | - | - | - | - | - | - | - | - | - |
| Other | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 2015 | \$1.7 | 0.04% | 11 | \$0.1 | 0.07% | 1 | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | 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 | 1.21% | 19 | \$1.4 | 1.13% | 26 | \$3.4 | 1.79% | 103 | - | - | - |
| | 2014 | \$6.8 | 0.12% | 40 | \$7.0 | 0.32% | 47 | \$0.4 | 0.26% | 4 | - | - | - | \$0.2 | 13.66% | 1 | - | - | - | - | - | - | - | - | - |
| | 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 | \$0.6 | 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 | \$0.8 | 1.95% | 10 | \$0.1 | 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 |