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 February 29, 2016

,	Delinquency information as of February 29, 2016 MBS Page Through Page																							
		MBS Pass-Through Rates														1								
UPB in millions	Less than 4.5%		.5%	4.5% 1	to less than 5.0%		5.0% to less than 5.5%			5.5%	to less tha	n 6.0%	6.0% 1	to less tha	n 6.5%	6.5%	to less tha	ın 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 Fixed Rate																								
40 Year (CZ-prefix)																								
2006 and Earlier	-	-	-	-	-	-	-	-	-	-	-	-	\$0.0	0.22%	1	-	-	-	-	-	-	\$0.0	0.11%	. 1
2012		0.20%		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.19%	1
2011	\$0.1	0.36%	1	-	-	-	- 60.2	1.91%	- 4	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.14%	1
2010 2009	-	-	-	-	-	-	\$0.3 \$0.4		1	\$0.7	1.90%	- 3	\$0.1	0.12%	- 1	\$0.1	0.31%	- 1	\$0.2	7.12%	- 2	\$0.3 \$1.5	0.68% 0.92%	1 0
2009	-	-	-	-	-	-	φ0. 4	- 1.33 /0		\$0.7	0.18%	1	\$0.7	1.48%	5		2.62%	1	φυ.2	- 7.12/	, 2	\$1.2	0.68%	1 7
2007	-	-	-	-	-	-	-	-	-	\$1.2	1.03%	6	\$2.2	1.07%	11		0.14%	2	\$0.1	1.12%	1	\$3.5	0.86%	20
30 Year (CL-prefix)										<u> </u>	1.0070	Ĭ	VZ.2	1.01 70		00	0.1170	_	40	11.12/		\$0.0	0.0070	
2015		0.01%	232	\$3.0 \$6.6	0.06%	22		-	-	-	-	-	-	-		-	-	-	-	-	-	\$51.5	0.02%	254 3,266
2006 and Earlier		0.06%	2	\$6.6	0.15%	51		0.19%	474		0.27%	986		0.39%	835		0.43%	500			418	\$317.6	0.29%	
2014		0.06%	537		0.18%	251	\$5.5	0.25%	41		-	-	\$0.4	0.32%	5	\$0.0	0.22%	1	\$0.1	0.27%	3	\$152.0	0.07%	838
2013		0.04%	838	\$19.1	0.15%	130	\$1.8	0.15%	11		- 0.000/		\$0.1	0.77%	1	-	-	-	- 00.0	- 0.000		\$162.1	0.05%	980
2012 2011		0.03%	635 147		0.10% 0.09%	44 225		0.28%	14 125		0.36% 0.10%	8		0.28%	- 6	\$0.7	0.84%	- 5	\$0.2 \$0.4		3	\$115.9 \$85.7	0.04%	700
2011	\$26.5	0.04%	123		0.09%	217	\$19.5	0.16%	219		0.10%	30		0.28%	1	\$0.7	0.84%	2	φ∪.4 -	+ 0.71%	- /	\$85.7 \$101.2	0.07%	523 593
2009	\$12.4	0.05%	69		0.10%	276	\$28.9	0.16%	201		0.22%	123	\$9.3	0.03%	101		0.49%	87	\$3.3	0.60%	43	\$101.2	0.03%	900
2008	- Ψ1ZT	-	-	\$1.6	0.16%	8	\$15.6	0.29%	90		0.32%	202	\$28.9	0.51%	212		0.73%	124			82	\$95.7	0.40%	718
2007	\$0.3	0.41%	1	\$0.2	0.14%	2	\$3.8	0.25%	25		0.35%	188		0.49%	369		0.74%	224				\$118.9	0.50%	964
20 Year (CT-prefix)																								
2015	\$2.4	0.01%	12		-	-		-	-	-	-	-	-			-	-	-	-	-	-	\$2.4	0.01%	12
2006 and Earlier		-	-	\$0.7	0.17%	8	\$1.5	0.08%	26	\$2.0	0.12%	35	\$1.2	0.18%	23	\$0.4	0.18%	14	\$0.2	0.38%	10	\$6.0	0.12%	116
2014	\$2.9	0.02%	25		0.16%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.03%	28
2013	\$7.4	0.03%	60		0.20%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.6	0.03%	61
2012 2011		0.02%	37 12		0.10%	- 17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.5 \$3.8	0.01% 0.03%	37
2010	\$1.7	0.02%	12		0.10%	18		0.19%	- 5	-	-	-	-	-	-	-	-	-	-	-	+	\$3.5	0.03%	37 29 31
2009		0.0270	-	\$1.6	0.07 %	14		0.19%	2	\$0.1	0.12%	1	-	-	-	-	-	-	-			\$1.9	0.05%	17
2008	-	-	-	\$0.2	0.85%	1	\$0.3	0.12%	4	\$0.2	0.09%	3	\$0.2	0.16%	3	\$0.2	0.83%	- 3	-	-	-	\$1.1	0.16%	17
2007	-	-	-	-	-	-	-	-	-	\$0.2	0.09%	4	\$0.5	0.17%	9	\$0.1	0.14%	2	-	-	-	\$0.8	0.12%	15
15 & 10 Year (CI & CN-prefixes)																								
2015	\$2.5	0.00%	22		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.00%	. 22
2006 and Earlier		0.05%	22		0.06%	83	\$2.3	0.05%	96	\$2.4	0.12%	85	\$1.1	0.14%	53	\$0.2	0.19%	10	\$0.0	0.19%	4	\$9.4	0.07%	22 353 117
2014		0.03%	117		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$13.4	0.03%	117
2013 2012	\$13.2 \$12.5	0.01% 0.01%	130 126	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$13.2 \$12.5	0.01% 0.01%	130
2012	\$7.8	0.01%	76	\$0.7	0.06%	- 11	\$0.1	0.12%	- 1	-	-	-	-	-	-	-	-	-	-	-	+	\$8.6	0.01%	88
2010	\$4.0	0.02%	52		0.06%	22		0.12%	4	\$0.0	0.01%	1	-	-	-	-	-	-	-		 	\$5.6	0.02%	79
2009	\$1.3	0.02%	21		0.05%	30		0.07%	17		0.15%	8	\$0.1	0.12%	9	\$0.1	0.39%	5	\$0.0	0.14%	1	\$4.6	0.04%	79
2008		0.15%	1	\$1.0	0.08%	14		0.11%	23		0.20%	24		0.27%	22		0.50%	14	\$0.2		3	\$5.4	0.14%	101
2007	-	-	-	\$0.0	0.04%	1	\$0.4	0.11%	7	\$0.7	0.10%	11	\$1.6	0.29%	31	\$0.2	0.26%	8	\$0.0	0.31%	2	\$3.0	0.17%	60
High Balance (CK-prefix)																								
2015 2014	\$0.6 \$0.5	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6 \$0.5	0.01%	1
			1 1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		0.02%	1
2013 2012	\$1.8 \$1.0	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8 \$1.0	0.01% 0.01%	4
2012		0.01%	- 4	\$0.5	0.05%	1	Η-	+ -	-	-	-	- -	+ -	-	-	+ -	-	-	+-	+	+	\$0.5	0.01%	1
2010	-	-	-	φυ.5 -	- 0.0376	-	\$0.5	0.10%	1	-	-	-	-	-	-	-	-	-	-	-	1	\$0.5 \$0.5	0.01%	
2009	-	-	-	\$0.6	0.11%	1	\$0.7	0.17%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.11%	3
Interest Only (all "N"- prefixes)				71.0	,0				_													Ţ .		
2006 and Earlier		-	-	-	-	-	\$0.7	1.14%	3	\$2.2	0.59%	11		0.62%	21		0.80%	13		0.68%	3	\$9.9	0.67%	51
2008	-	-	-	-	-	-	\$0.1	0.38%	1	\$0.6	0.33%	3	\$1.2	0.67%	5		0.26%	1		-	-	\$2.1	0.45%	10
2007	-	-	-	\$0.2	12.91%	1	-	-	-	\$4.3	0.67%	19	\$7.6	0.63%	33	\$3.5	1.04%	15	\$0.4	0.54%	3	\$16.1	0.69%	71
Prepayment Premiums (all "K"- prefixes)	ļ			00.0	0.050/		00.0	0.0404	ļ	60.5	0.000/		00.0	0.400/		60.1	0.050/		00.0	0.000	1	64 -	0.000/	
2006 and Earlier 2007		-	-	\$0.0	0.05%	1	\$0.2	0.24%	4	\$0.5	0.30%	8	\$0.2 \$0.2	0.13% 0.55%	3	\$0.4 \$0.1	0.25% 0.28%	9	\$0.3	0.32%	8	\$1.7 \$0.3	0.23% 0.34%	33
Total of Above Categories*	\$544.5	0.03%	3.315	\$213.1	0.10%	1.453	\$181.3	0.18%	1.398	\$196.9	0.27%	1.764		0.55%	1.762		0.28%	1.043	\$52.1	1 0.62%	748		0.06%	11.483
*Some UPB totals may not foot due to roundi		0.00/0	0,010	ψ2 10.1	0.10/0	1,733	ψ101.3	0.1070	1,000	ψ100.9	0.21/0	1,704	ψ100.4	U.72 /0	1,702	ψυ2.0	0.55/0	1,043	ψυ2.1	0.02/	, , , +0	Ψ1,710.2	0.00 /0	11,700

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 February 29, 2016 (continued)

	MBS Pass-Through Rates																							
UPB in millions	Less than 4.5%			4.5%	to less tha	n 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		0.01%		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	4
2006 and Earlier	\$27.2	0.15%	299		0.01%	1	-	-	-	\$0.0	0.02%	1	-	-	-	-	-	-	\$0.1	4.42%	1	\$27.3	0.15%	302
2014				-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.02%	12
2013	\$2.0		8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.02%	8
2012	\$2.0		9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.02%	9
2011	\$4.9		23		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.9	0.06%	23
2010	\$4.1	0.09%	17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.1	0.09%	17
2009	\$1.8	0.09%		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.09%	7
2008	\$2.2	0.10%	12		1.89%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.12%	13
2007	\$2.4	0.15%	15	-	-	-	-	-	-	\$0.2	0.93%	1	-	-	-	-	-	-	-	-	-	\$2.7	0.15%	16
ARMs: Interest Only																								
2006 and Earlier		0.45%	276		-	-	-	-	-	\$0.9	1.39%	4	-	-	-	-	-	-	-	-	-	\$53.6	0.45%	280
2010	\$0.3			-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.02%	2
2009	\$0.4	0.04%		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.03%	1
2008			23		-	-	-	-	-	\$0.8	4.24%	2	-	-	-	-	-	-	-	-	-	\$5.7	0.21%	25
2007	\$7.2	0.18%	36		-	-	-	-	-	\$0.9	0.62%	5	-	_	-	-	-	-		-		\$8.1	0.19%	41
Conventional ARMs Total*	\$115.5	0.11%	744	\$0.3	0.14%	2	-	-	-	\$2.8	1.01%	13	-	_	-	-	-	-	\$0.1	3.02%	1	\$118.7	0.11%	760
Other	00.0	0.000/	40	00.0	0.070/																	24.4	0.000/	-
2015			19		0.87%	5	- 04 4	- 0.040/	- 44	- 04.4	- 0.400/	- 40	- 04.4	- 4 400/	- 4-	- 04.7	- 4 400/	- 04	- 00.7	- 0.040/	- 400	\$4.4	0.09%	24
2006 and Earlier	\$0.3 \$6.9	0.31%	4	\$0.9	0.42%	13		0.31% 1.16%	14 11		0.46%	12	\$1.4 \$0.2	1.16%	17	\$1.7	1.48%	31	\$3.7	2.04%	108	\$10.4	0.74%	199
2014			38		0.25%	36 46			11		- 0.070/	- 4	\$0.2 \$0.1	15.07%	1	-	-	-	- 000	4.000/	- 4	\$14.1	0.18%	86
2013	\$61.2	0.17%	355 354	\$8.1	0.36%	10		0.32%		\$0.0	0.97%		\$0.1 \$0.1	3.27%		- 00.4	- 0.040/	-	\$0.0 \$0.1		1	\$69.9	0.19%	406
2012	\$62.1	0.15%				19 54	Ψ0.2	0.51%	2	\$0.1	2.91%	1	\$0.1	5.43%	1	\$0.1	2.21%	1	\$0.1 \$0.2	2.31%	2	\$65.5	0.15%	380
2011	\$3.8 \$1.0		23		0.36%	•		0.45%	40		1.37%	9	7	3.32%	9	\$0.3 \$0.3	1.27%	5	\$0.2 \$0.2	1.78%	5	\$19.8	0.37%	145
2010 2009			/	\$3.5 \$1.0	0.54%	23	\$4.4 \$4.2	0.54% 2.51%	28 37		1.11% 3.96%	14 40		0.36% 6.76%	31		0.52%	4		0.25% 13.12%	31	\$11.6	0.46%	88 202
	\$0.0	0.07%	1		1.34%		\$4.2 \$0.4		3/			40	\$4.0 \$0.4		31		16.13%	55			31	\$25.1	4.68%	202
2008 2007		-	-	\$0.3 \$0.3	0.68%	3	\$0.4 \$0.6	0.40%	3	\$0.4 \$1.0	0.40%	5		1.15%	4	\$0.1	2.07% 1.93%	2	\$0.1 \$0.2	8.11%	2	\$1.7 \$3.2	0.61%	19
Other Total*	\$138.9	0.16%	- 801		0.85%	209		0.29% 0.57%	142		0.60% 1.13%	12 94	\$0.9 \$8.2	1.80% 2.17%	11 80		1.93% 4.03%	102	\$0.2 \$8.1	4.24% 2.70%	161			1,589
	\$138.9				0.33%			0.57%				0	Ψ0:=		1.842			1.145		0.70%			0.22%	
Total MBS 4+*		0.04%	4,860	\$244.4	0.11%	1,664	\$200.5	0.19%	1,540	\$209.2	0.29%	1,871	\$203.6	0.43%	1,842	\$103.8	0.59%	1,145	\$60.2	0.70%	910	\$1,820.6	0.07%	13,832

*Some UPB totals may not foot due to rounding