

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 (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	\$1.1	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	4
	2006 and Earlier	\$27.2	0.15%	299	\$0.0	0.01%	1	-	-	-	\$0.0	0.02%	1	-	-	-	-	-	-	\$0.1	4.42%	1	\$27.3	0.15%	302
	2014	\$2.3	0.02%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.02%	12
	2013	\$2.0	0.02%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.02%	8
	2012	\$2.0	0.02%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.02%	9
	2011	\$4.9	0.06%	23	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.9	0.06%	23
	2010	\$4.1	0.09%	17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.1	0.09%	17
	2009	\$1.8	0.09%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.09%	7
	2008	\$2.2	0.10%	12	\$0.3	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	\$52.7	0.45%	276	-	-	-	-	-	-	\$0.9	1.39%	4	-	-	-	-	-	-	-	-	-	\$53.6	0.45%	280
	2010	\$0.3	0.02%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.02%	2
	2009	\$0.4	0.04%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.03%	1
	2008	\$5.0	0.20%	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																									
	2015	\$3.6	0.08%	19	\$0.9	0.87%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.4	0.09%	24
	2006 and Earlier	\$0.3	0.31%	4	\$0.9	0.42%	13	\$1.4	0.31%	14	\$1.1	0.46%	12	\$1.4	1.16%	17	\$1.7	1.48%	31	\$3.7	2.04%	108	\$10.4	0.74%	199
	2014	\$6.9	0.13%	38	\$5.4	0.25%	36	\$1.6	1.16%	11	-	-	-	\$0.2	15.07%	1	-	-	-	-	-	-	\$14.1	0.18%	86
	2013	\$61.2	0.17%	355	\$8.1	0.36%	46	\$0.4	0.32%	2	\$0.0	0.97%	1	\$0.1	3.27%	1	-	-	-	\$0.0	4.63%	1	\$69.9	0.19%	406
	2012	\$62.1	0.15%	354	\$2.9	0.16%	19	\$0.2	0.51%	2	\$0.1	2.91%	1	\$0.1	5.43%	1	\$0.1	2.21%	1	\$0.1	2.31%	2	\$65.5	0.15%	380
	2011	\$3.8	0.21%	23	\$7.7	0.36%	54	\$6.1	0.45%	40	\$0.9	1.37%	9	\$0.8	3.32%	9	\$0.3	1.27%	5	\$0.2	1.78%	5	\$19.8	0.37%	145
	2010	\$1.0	0.15%	7	\$3.5	0.54%	23	\$4.4	0.54%	28	\$1.9	1.11%	14	\$0.3	0.36%	5	\$0.3	0.52%	4	\$0.2	0.25%	7	\$11.6	0.46%	88
	2009	\$0.0	0.07%	1	\$1.0	1.34%	7	\$4.2	2.51%	37	\$4.1	3.96%	40	\$4.0	6.76%	31	\$8.2	16.13%	55	\$3.7	13.12%	31	\$25.1	4.68%	202
	2008	-	-	-	\$0.3	0.68%	3	\$0.4	0.40%	3	\$0.4	0.40%	5	\$0.4	1.15%	4	\$0.1	2.07%	2	\$0.1	8.11%	2	\$1.7	0.61%	19
	2007	-	-	-	\$0.3	0.85%	3	\$0.6	0.29%	5	\$1.0	0.60%	12	\$0.9	1.80%	11	\$0.2	1.93%	4	\$0.2	4.24%	5	\$3.2	0.68%	40
	Other Total*	\$138.9	0.16%	801	\$31.0	0.33%	209	\$19.2	0.57%	142	\$9.4	1.13%	94	\$8.2	2.17%	80	\$10.9	4.03%	102	\$8.1	2.70%	161	\$225.7	0.22%	1,589
	Total MBS 4+*	\$798.9	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