

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 January 31, 2016

UPB in millions	MBS Pass-Through Rates																					Total*		
	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					
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)																								
2010	-	-	-	\$0.2	0.91%	1	\$0.3	1.91%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	1.07%	2
2009	-	-	-	-	-	-	\$0.4	1.32%	1	\$1.0	2.59%	3	\$0.1	0.12%	1	\$0.4	1.31%	4	\$0.1	3.83%	1	\$2.0	1.20%	10
2008	-	-	-	-	-	-	\$0.3	0.87%	1	\$0.6	0.79%	3	\$0.4	0.74%	3	-	-	-	-	-	-	\$1.2	0.70%	7
2007	-	-	-	-	-	-	-	-	-	\$0.8	0.65%	4	\$1.6	0.79%	7	\$0.2	0.35%	3	\$0.3	2.57%	1	\$2.9	0.69%	15
30 Year (CL-prefix)																								
2015	\$38.9	0.01%	195	\$2.0	0.04%	19	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$40.9	0.01%	214
2006 and Earlier	\$0.0	0.03%	1	\$6.3	0.14%	50	\$54.8	0.18%	492	\$110.4	0.28%	1,025	\$84.4	0.38%	847	\$39.9	0.42%	506	\$24.2	0.45%	427	\$320.0	0.29%	3,348
2014	\$96.7	0.05%	483	\$40.3	0.18%	254	\$6.2	0.28%	43	-	-	-	\$0.5	0.41%	5	-	-	-	\$0.3	0.49%	5	\$144.0	0.07%	790
2013	\$144.6	0.04%	834	\$18.1	0.14%	119	\$2.9	0.25%	17	-	-	-	\$0.1	0.74%	1	-	-	-	-	-	-	\$165.7	0.05%	971
2012	\$123.2	0.04%	698	\$6.7	0.12%	54	\$1.9	0.27%	13	\$1.1	0.87%	7	\$0.3	0.58%	2	\$0.7	0.98%	8	\$0.0	0.14%	1	\$134.1	0.04%	783
2011	\$24.8	0.03%	138	\$40.1	0.10%	239	\$19.2	0.15%	121	\$1.3	0.17%	17	\$0.1	0.04%	1	\$0.7	0.88%	5	\$0.5	0.80%	7	\$86.6	0.07%	528
2010	\$23.6	0.05%	133	\$41.7	0.11%	244	\$35.2	0.17%	201	\$5.2	0.26%	38	\$0.4	0.32%	5	\$0.6	1.38%	4	\$0.2	1.07%	1	\$106.9	0.10%	626
2009	\$14.5	0.05%	76	\$51.4	0.10%	299	\$33.9	0.19%	234	\$14.2	0.24%	136	\$10.7	0.36%	119	\$5.3	0.42%	72	\$3.0	0.53%	43	\$133.0	0.12%	979
2008	-	-	-	\$1.7	0.17%	12	\$15.1	0.27%	83	\$33.9	0.36%	229	\$27.9	0.48%	228	\$13.3	0.73%	123	\$6.8	0.96%	75	\$98.7	0.41%	750
2007	-	-	-	\$0.2	0.14%	2	\$2.9	0.19%	20	\$31.5	0.40%	217	\$54.4	0.53%	418	\$24.0	0.74%	229	\$14.6	1.16%	153	\$127.7	0.62%	1,039
20 Year (CT-prefix)																								
2015	\$0.9	0.00%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.00%	7
2006 and Earlier	-	-	-	\$0.5	0.10%	4	\$2.1	0.11%	32	\$1.9	0.11%	35	\$0.8	0.13%	19	\$0.2	0.10%	9	\$0.2	0.31%	11	\$5.7	0.11%	110
2014	\$3.2	0.03%	24	\$0.2	0.13%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.4	0.03%	26
2013	\$7.9	0.03%	61	\$0.3	0.36%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.2	0.03%	64
2012	\$6.2	0.02%	48	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.2	0.02%	48
2011	\$1.7	0.02%	14	\$2.0	0.10%	18	\$0.3	0.15%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$4.0	0.03%	33
2010	\$1.6	0.03%	11	\$1.2	0.05%	15	\$0.2	0.06%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.04%	27
2009	\$0.1	0.01%	1	\$0.8	0.04%	9	\$0.2	0.04%	2	\$0.2	0.23%	2	-	-	-	-	-	-	-	-	-	\$1.3	0.04%	14
2008	-	-	-	-	-	-	\$0.3	0.10%	3	\$0.6	0.21%	6	\$0.2	0.21%	4	\$0.5	2.47%	6	-	-	-	\$1.6	0.22%	19
2007	-	-	-	-	-	-	-	-	-	\$0.5	0.21%	9	\$0.8	0.25%	13	-	-	-	-	-	-	\$1.3	0.20%	22
15 & 10 Year (CI & CN-prefixes)																								
2015	\$2.1	0.00%	18	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.00%	18
2006 and Earlier	\$0.5	0.04%	17	\$2.8	0.05%	93	\$3.0	0.06%	113	\$2.0	0.10%	77	\$1.1	0.13%	50	\$0.2	0.18%	12	\$0.0	0.14%	4	\$9.6	0.07%	366
2014	\$12.6	0.02%	103	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$12.6	0.02%	103
2013	\$15.7	0.01%	159	\$0.0	0.65%	1	-	-	-	-	-	-	-	-	-	\$0.0	1.85%	1	-	-	-	\$15.8	0.01%	161
2012	\$14.0	0.01%	121	-	-	-	\$0.0	0.54%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$14.1	0.01%	122
2011	\$10.8	0.02%	98	\$0.6	0.05%	12	\$0.1	0.14%	1	\$0.0	0.09%	1	-	-	-	-	-	-	-	-	-	\$11.5	0.02%	112
2010	\$5.7	0.02%	68	\$1.1	0.04%	21	\$0.1	0.08%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$6.9	0.02%	91
2009	\$3.1	0.04%	34	\$3.6	0.09%	49	\$0.8	0.09%	25	\$0.3	0.14%	7	\$0.1	0.10%	7	\$0.0	0.13%	2	\$0.0	0.16%	1	\$8.0	0.06%	125
2008	-	-	-	\$0.7	0.06%	10	\$1.8	0.14%	22	\$1.2	0.17%	22	\$0.6	0.20%	19	\$0.5	0.55%	14	\$0.2	2.91%	4	\$5.1	0.13%	91
2007	-	-	-	\$0.0	0.04%	1	\$0.5	0.12%	8	\$0.7	0.11%	8	\$1.3	0.24%	25	\$0.1	0.15%	6	\$0.0	0.20%	1	\$2.7	0.15%	49
High Balance (CK-prefix)																								
2015	\$0.6	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.01%	1
2014	\$3.1	0.10%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.1	0.10%	6
2013	\$1.9	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.01%	4
2012	\$1.2	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.01%	2
2011	-	-	-	\$0.5	0.04%	1	\$0.4	0.35%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.02%	2
2010	\$0.5	0.03%	1	\$0.4	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.02%	2
2009	-	-	-	\$1.1	0.18%	2	\$1.0	0.23%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.17%	4
Interest Only (all "N"- prefixes)																								
2006 and Earlier	-	-	-	-	-	-	\$0.7	1.05%	3	\$3.4	0.86%	16	\$4.4	0.59%	19	\$2.0	0.75%	11	\$0.3	0.69%	2	\$10.8	0.71%	51
2008	-	-	-	-	-	-	\$0.1	0.37%	1	\$0.7	0.36%	4	\$0.5	0.27%	2	\$0.1	0.30%	1	-	-	-	\$1.5	0.31%	8
2007	-	-	-	\$0.2	12.91%	1	\$0.4	0.65%	1	\$3.5	0.53%	16	\$7.9	0.64%	37	\$3.4	0.99%	17	\$0.2	0.30%	2	\$15.6	0.65%	74
Prepayment Premiums (all "K"- prefixes)																								
2006 and Earlier	-	-	-	\$0.1	0.33%	2	-	-	-	\$0.4	0.22%	5	\$0.4	0.21%	5	\$0.3	0.17%	6	\$0.3	0.27%	8	\$1.5	0.19%	26
2007	-	-	-	-	-	-	-	-	-	\$0.4	0.82%	2	\$0.1	0.28%	1	\$0.1	1.03%	1	\$0.5	0.58%	4	\$0.5	0.58%	4
Total of Above Categories*	\$560.0	0.03%	3,356	\$224.8	0.11%	1,538	\$185.3	0.18%	1,446	\$215.4	0.29%	1,887	\$199.4	0.42%	1,839	\$92.6	0.52%	1,040	\$51.4	0.61%	748	\$1,528.9	0.06%	11,854

*Some UPB totals may not foot due to rounding

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 January 31, 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	\$1.2	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2006 and Earlier	\$28.2	0.16%	303	\$0.0	0.04%	3	-	-	-	-	-	-	\$0.0	0.10%	1	-	-	-	\$0.1	4.36%	1	\$28.4	0.16%	308
	2014	\$2.3	0.02%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.02%	9
	2013	\$2.1	0.02%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.02%	10
	2012	\$3.3	0.03%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.3	0.03%	12
	2011	\$4.3	0.05%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.3	0.05%	20
	2010	\$2.3	0.05%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.05%	11
	2009	\$1.2	0.06%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.06%	6
	2008	\$2.6	0.12%	17	\$0.3	1.82%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.9	0.13%	18
	2007	\$3.1	0.18%	18	-	-	-	-	-	-	\$0.6	2.20%	2	\$0.2	1.32%	2	-	-	-	-	-	-	\$3.9	0.22%	22
ARMs: Interest Only																									
	2006 and Earlier	\$51.6	0.43%	265	-	-	-	-	-	-	\$0.3	0.40%	2	\$0.3	0.50%	1	-	-	-	-	-	-	\$52.2	0.43%	268
	2011	\$0.4	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.03%	1
	2010	\$0.3	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.02%	1
	2009	\$1.9	0.16%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.15%	6
	2008	\$3.6	0.14%	14	\$0.6	0.74%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.16%	16
	2007	\$8.2	0.20%	37	-	-	-	\$0.1	0.35%	1	\$1.0	0.64%	5	\$0.6	1.36%	3	-	-	-	-	-	-	\$10.0	0.23%	46
	Conventional ARMs Total*	\$116.7	0.11%	734	\$1.0	0.41%	6	\$0.1	0.09%	1	\$1.9	0.62%	9	\$1.1	0.77%	7	-	-	-	\$0.1	2.99%	1	\$120.8	0.11%	758
Other																									
	2015	\$4.2	0.09%	24	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.09%	24
	2006 and Earlier	\$0.3	0.31%	5	\$0.8	0.38%	11	\$1.2	0.25%	14	\$1.4	0.60%	16	\$1.5	1.25%	19	\$1.7	1.45%	30	\$3.8	2.11%	116	\$10.7	0.75%	211
	2014	\$7.5	0.14%	41	\$6.7	0.31%	40	\$1.1	0.75%	9	-	-	-	\$0.2	15.06%	1	-	-	-	-	-	-	\$15.4	0.20%	91
	2013	\$60.5	0.17%	354	\$8.3	0.37%	47	\$0.4	0.34%	2	\$0.0	0.97%	1	-	-	-	-	-	-	\$0.0	4.49%	1	\$69.3	0.18%	405
	2012	\$64.0	0.15%	368	\$3.5	0.19%	22	\$0.2	0.52%	2	\$0.1	2.81%	1	\$0.1	5.42%	1	\$0.1	2.21%	1	\$0.1	4.24%	3	\$68.1	0.16%	398
	2011	\$3.3	0.19%	23	\$7.7	0.35%	50	\$6.1	0.45%	42	\$0.9	1.38%	9	\$1.0	4.08%	11	\$0.3	1.56%	6	\$0.2	1.77%	5	\$19.6	0.36%	146
	2010	\$1.2	0.17%	8	\$4.1	0.63%	26	\$5.3	0.64%	34	\$1.6	0.90%	14	\$0.3	0.41%	5	\$0.2	0.30%	4	\$0.2	0.32%	8	\$12.9	0.51%	99
	2009	-	-	-	\$1.3	1.72%	8	\$4.6	2.70%	39	\$4.5	4.25%	45	\$3.9	6.43%	30	\$7.9	15.48%	53	\$3.5	12.42%	30	\$25.7	4.69%	205
	2008	-	-	-	\$0.3	0.68%	4	\$0.5	0.47%	4	\$0.3	0.37%	4	\$0.6	1.46%	6	\$0.1	2.01%	2	\$0.1	8.03%	2	\$1.9	0.67%	22
	2007	-	-	-	\$0.2	0.46%	3	\$0.4	0.22%	5	\$1.0	0.60%	12	\$1.2	2.33%	15	\$0.2	1.91%	4	\$0.2	4.24%	5	\$3.3	0.67%	44
	Other Total*	\$141.0	0.16%	823	\$32.9	0.35%	211	\$19.7	0.58%	151	\$9.8	1.15%	102	\$8.8	2.30%	88	\$10.6	3.84%	100	\$8.2	2.70%	170	\$231.0	0.22%	1,645
	Total MBS 4+*	\$617.6	0.04%	4,913	\$258.7	0.12%	1,755	\$205.2	0.19%	1,598	\$227.1	0.30%	1,998	\$209.4	0.44%	1,934	\$103.2	0.57%	1,140	\$59.7	0.68%	919	\$1,880.8	0.07%	14,257

*Some UPB totals may not foot due to rounding