

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 September 30, 2015*

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					
<b>Conventional Fixed Rate</b>																													
<b>40 Year (CZ-prefix)</b>																													
2011	-	-	-	-	-	-	\$0.2	2.68%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	7.41%	1	\$0.3	0.52%	2		
2009	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	1.65%	3	\$0.5	1.33%	3	-	-	-	-	-	-	-	-	\$1.3	0.70%	6
2008	-	-	-	-	-	-	\$0.2	0.59%	2	\$0.3	0.43%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.29%	5		
2007	-	-	-	-	-	-	-	-	-	\$1.2	0.92%	8	\$2.2	0.97%	10	\$1.0	1.38%	8	\$0.6	5.54%	4	\$5.0	1.09%	30	-	-	-		
2006	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	3.91%	2	-	-	-	-	-	-	\$0.4	0.92%	2		
<b>30 Year (CL-prefix)</b>																													
2015	\$11.5	0.00%	58	\$0.5	0.01%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$12.0	0.00%	63	
2005 and Earlier	-	-	-	\$5.2	0.11%	45	\$52.0	0.16%	431	\$96.2	0.25%	869	\$50.8	0.32%	566	\$20.7	0.31%	295	\$17.7	0.35%	361	\$242.5	0.24%	2,567	-	-	-		
2014	\$57.7	0.03%	306	\$28.0	0.12%	173	\$2.8	0.12%	20	-	-	-	\$0.2	0.13%	2	-	-	-	\$0.1	0.13%	2	\$88.7	0.04%	503	-	-	-		
2013	\$133.4	0.04%	753	\$16.9	0.12%	111	\$1.2	0.09%	9	-	-	-	\$0.1	0.70%	1	-	-	-	\$0.1	1.35%	1	\$151.5	0.04%	875	-	-	-		
2012	\$106.3	0.03%	614	\$8.2	0.13%	57	\$1.0	0.13%	9	\$0.5	0.39%	3	\$0.9	1.37%	6	\$0.1	0.17%	2	\$0.3	1.02%	4	\$117.4	0.03%	695	-	-	-		
2011	\$27.5	0.04%	139	\$43.0	0.10%	246	\$17.0	0.13%	121	\$1.4	0.17%	11	\$0.9	0.46%	9	\$0.0	0.05%	1	\$0.1	0.16%	2	\$90.0	0.07%	529	-	-	-		
2010	\$21.7	0.04%	115	\$32.0	0.08%	188	\$36.6	0.16%	201	\$5.2	0.24%	35	\$0.1	0.10%	2	\$0.2	0.38%	4	-	-	-	\$95.9	0.08%	545	-	-	-		
2009	\$15.3	0.05%	77	\$50.1	0.09%	287	\$30.3	0.15%	193	\$12.6	0.19%	129	\$10.1	0.31%	113	\$5.1	0.38%	67	\$4.3	0.70%	57	\$128.0	0.11%	923	-	-	-		
2008	-	-	-	\$1.2	0.10%	8	\$14.4	0.24%	83	\$29.0	0.28%	196	\$30.6	0.48%	232	\$13.1	0.66%	126	\$10.7	1.38%	113	\$99.1	0.37%	758	-	-	-		
2007	\$0.9	1.05%	5	\$0.5	0.26%	3	\$6.0	0.35%	35	\$25.9	0.30%	171	\$55.7	0.50%	439	\$25.3	0.71%	241	\$14.7	1.08%	145	\$128.9	0.48%	1,039	-	-	-		
2006	-	-	-	\$0.1	0.11%	1	\$1.9	0.14%	18	\$12.2	0.28%	85	\$35.0	0.42%	285	\$22.6	0.61%	217	\$6.4	0.92%	83	\$78.1	0.42%	689	-	-	-		
<b>20 Year (CT-prefix)</b>																													
2015	\$0.4	0.00%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	4	
2005 and Earlier	-	-	-	\$0.6	0.13%	9	\$1.5	0.07%	25	\$1.6	0.10%	30	\$0.5	0.10%	13	\$0.4	0.22%	13	\$0.2	0.29%	10	\$4.8	0.10%	100	-	-	-		
2014	\$4.6	0.04%	35	\$0.1	0.04%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.6	0.04%	36	-	-	-		
2013	\$6.6	0.02%	54	\$0.3	0.40%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.0	0.03%	57	-	-	-		
2012	\$5.2	0.02%	40	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.2	0.02%	40	-	-	-		
2011	\$2.5	0.02%	18	\$1.8	0.08%	14	\$0.4	0.17%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$4.7	0.03%	36	-	-	-		
2010	\$1.3	0.02%	8	\$1.1	0.04%	13	\$0.8	0.18%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$3.1	0.04%	25	-	-	-		
2009	\$0.3	0.03%	2	\$0.9	0.04%	8	\$0.6	0.12%	5	\$0.1	0.12%	1	-	-	-	-	-	-	-	-	-	\$1.9	0.05%	16	-	-	-		
2008	-	-	-	\$0.2	0.97%	1	\$0.9	0.29%	9	\$0.7	0.26%	9	\$0.1	0.05%	1	\$0.1	0.72%	3	\$0.1	0.77%	1	\$2.2	0.28%	24	-	-	-		
2007	-	-	-	\$0.1	2.13%	1	-	-	-	\$1.0	0.36%	9	\$0.9	0.26%	14	\$0.1	0.16%	2	-	-	-	\$2.0	0.27%	26	-	-	-		
2006	-	-	-	-	-	-	\$0.1	0.13%	1	\$0.1	0.04%	2	\$0.3	0.10%	5	\$0.1	0.12%	2	-	-	-	\$0.5	0.08%	10	-	-	-		
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																													
2015	\$0.9	0.00%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.00%	8	
2005 and Earlier	\$0.4	0.02%	10	\$2.2	0.04%	72	\$3.8	0.07%	119	\$1.7	0.09%	64	\$0.5	0.10%	37	\$0.1	0.10%	7	\$0.1	0.45%	10	\$8.6	0.05%	319	-	-	-		
2014	\$9.0	0.02%	73	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.0	0.02%	73	-	-	-		
2013	\$12.6	0.01%	117	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$12.6	0.01%	117	-	-	-		
2012	\$9.2	0.01%	89	-	-	-	-	-	-	-	-	-	-	-	-	\$0.0	0.32%	1	-	-	-	\$9.2	0.01%	90	-	-	-		
2011	\$12.2	0.02%	106	\$0.7	0.06%	11	\$0.1	0.17%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$13.0	0.02%	119	-	-	-		
2010	\$5.6	0.02%	51	\$1.2	0.05%	20	\$0.5	0.35%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$7.3	0.02%	74	-	-	-		
2009	\$1.7	0.02%	27	\$2.6	0.06%	44	\$0.6	0.06%	16	\$0.5	0.17%	11	\$0.2	0.14%	8	\$0.0	0.06%	1	\$0.1	0.64%	2	\$5.6	0.04%	109	-	-	-		
2008	\$0.0	0.02%	1	\$0.5	0.04%	9	\$1.6	0.11%	25	\$1.1	0.14%	18	\$0.9	0.24%	21	\$0.3	0.26%	7	\$0.0	0.41%	1	\$4.4	0.10%	82	-	-	-		
2007	-	-	-	\$0.1	0.05%	1	\$0.5	0.10%	6	\$1.0	0.13%	19	\$1.5	0.25%	32	\$0.2	0.24%	10	\$0.0	0.15%	1	\$3.3	0.16%	69	-	-	-		
2006	\$0.1	0.52%	2	\$0.3	0.30%	2	\$0.3	0.12%	7	\$0.7	0.11%	13	\$0.5	0.10%	12	\$0.1	0.23%	2	\$0.1	0.93%	2	\$2.0	0.13%	40	-	-	-		
<b>High Balance (CK-prefix)</b>																													
2014	\$0.5	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.02%	1	-	-	-		
2013	\$1.5	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.01%	3	-	-	-		
2012	\$1.0	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.01%	2	-	-	-		
2011	\$1.0	0.02%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.02%	2	-	-	-		
2010	\$2.0	0.10%	4	\$1.2	0.08%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.08%	6	-	-	-		
2009	-	-	-	\$0.8	0.11%	2	\$0.8	0.15%	2	\$0.3	0.31%	1	-	-	-	-	-	-	-	-	-	\$1.9	0.13%	5	-	-	-		
<b>Interest Only (all "N"- prefixes)</b>																													
2005 and Earlier	-	-	-	-	-	-	\$0.3	0.72%	2	\$0.2	0.14%	1	\$0.1	0.15%	1	-	-	-	-	-	-	\$0.6	0.25%	4	-	-	-		
2008	-	-	-	-	-	-	\$0.2	0.51%	1	\$1.2	0.53%	5	\$1.2	0.56%	6	\$0.1	0.15%	1	-	-	-	\$2.7	0.49%	13	-	-	-		
2007	-	-	-	-	-	-	\$0.4	0.54%	2	\$3.1	0.42%	15	\$8.2	0.59%	42	\$4.9	1.30%	23	\$0.7	0.76%	6	\$17.3	0.65%	88	-	-	-		
2006	-	-	-	-	-	-	-	-	-	\$0.8	0.25%	6	\$6.9	0.85%	30	\$2.5	0.86%	17	\$0.2	0.44%	2	\$10.5	0.69%	55	-	-	-		
<b>Prepayment Premiums (all "K"- prefixes)</b>																													
2005 and Earlier	-	-	-	\$0.1	0.37%	2	\$0.0	0.04%	1	\$0.2	0.11%	4	\$0.1	0.07%	3	\$0.4	0.26%	6	\$0.6	0.59%	11	\$1.6	0.20%	27	-	-	-		
2008	-	-	-	-	-	-	-	-	-	\$0.1	1.91%	1	-	-	-	-	-	-	-	-	-	\$0.1	0.70%	1	-	-	-		
2007	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.05%	1	-	-	-		
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.94%	1	\$0.2	2.01%	2	-	-	-	\$0.3	0.89%	3	-	-	-		
<b>Total of Above Categories*</b>																													

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 September 30, 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
<b>Conventional ARMs</b>																								
<b>ARMs: Amortizing</b>																								
2015	\$0.4	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2005 and Earlier	\$23.7	0.14%	264	\$0.1	0.08%	6	-	-	-	\$0.2	1.53%	1	\$0.0	0.02%	1	-	-	-	-	-	-	-	-	-
2014	\$1.4	0.01%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2013	\$2.1	0.02%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2012	\$1.4	0.01%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2011	\$4.1	0.04%	19	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2010	\$3.9	0.07%	17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2009	\$0.2	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2008	\$1.6	0.07%	9	-	-	-	\$0.2	0.60%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2007	\$4.8	0.27%	27	-	-	-	-	-	-	\$0.4	1.08%	2	-	-	-	-	-	-	-	-	-	-	-	-
2006	\$4.1	0.17%	26	-	-	-	-	-	-	\$0.2	1.09%	1	-	-	-	-	-	-	-	-	-	-	-	-
<b>ARMs: Interest Only</b>																								
2005 and Earlier	\$29.4	0.36%	150	\$0.4	1.36%	2	\$0.3	0.51%	1	\$0.3	3.10%	1	-	-	-	-	-	-	-	-	-	-	-	-
2009	\$0.2	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2008	\$4.2	0.16%	15	-	-	-	\$0.2	0.31%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2007	\$6.6	0.15%	30	-	-	-	\$0.2	0.51%	1	\$0.4	0.20%	1	\$0.6	1.13%	2	-	-	-	-	-	-	-	-	-
2006	\$8.2	0.18%	43	-	-	-	\$0.1	0.25%	1	\$0.2	0.16%	1	-	-	-	-	-	-	-	-	-	-	-	-
<b>Conventional ARMs Total*</b>	\$96.4	0.09%	627	\$0.5	0.16%	8	\$0.9	0.38%	6	\$1.6	0.40%	7	\$0.6	0.36%	3	-	-	-	-	-	-	-	-	-
<b>Other</b>																								
2015	\$1.7	0.05%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2005 and Earlier	\$0.0	0.02%	1	\$0.5	0.29%	4	\$1.2	0.30%	11	\$0.7	0.36%	9	\$1.2	1.06%	17	\$1.1	0.92%	24	\$3.8	1.94%	110	\$8.4	0.69%	176
2014	\$6.7	0.12%	40	\$7.6	0.34%	40	\$0.9	0.60%	5	-	-	-	\$0.2	13.65%	1	-	-	-	-	-	-	-	-	-
2013	\$62.1	0.17%	356	\$7.0	0.30%	36	\$0.4	0.28%	3	-	-	-	-	-	-	-	-	-	\$0.1	10.71%	2	\$69.5	0.18%	397
2012	\$68.4	0.16%	375	\$6.6	0.35%	34	-	-	-	\$0.1	1.60%	1	\$0.1	4.70%	1	-	-	-	\$0.7	30.93%	2	\$76.0	0.17%	413
2011	\$2.6	0.14%	20	\$7.4	0.32%	45	\$5.7	0.39%	41	\$1.2	1.68%	12	\$1.0	3.77%	9	\$0.5	2.53%	8	\$0.1	0.92%	3	\$18.6	0.32%	138
2010	\$0.9	0.12%	7	\$4.6	0.65%	23	\$5.3	0.58%	31	\$2.0	1.02%	17	\$0.4	0.47%	5	\$0.0	0.06%	1	\$0.2	0.23%	6	\$13.3	0.48%	90
2009	-	-	-	\$1.8	2.13%	12	\$3.8	2.02%	32	\$4.6	4.09%	43	\$4.5	6.96%	32	\$7.4	13.89%	49	\$2.6	8.72%	22	\$24.8	4.16%	190
2008	-	-	-	\$0.1	0.16%	1	\$0.5	0.47%	5	\$0.9	0.95%	11	\$0.9	2.13%	9	\$0.1	1.53%	1	\$0.2	15.22%	3	\$2.7	0.88%	30
2007	-	-	-	\$0.4	1.05%	5	\$0.9	0.43%	9	\$0.8	0.45%	10	\$1.2	2.04%	10	\$0.2	1.71%	4	\$0.2	4.03%	5	\$3.8	0.71%	43
2006	\$0.3	0.90%	3	\$0.4	0.60%	5	\$0.9	0.71%	10	\$0.2	0.25%	3	\$0.1	0.72%	1	-	-	-	\$0.1	5.51%	1	\$2.0	0.62%	23
<b>Other Total*</b>	\$142.8	0.16%	810	\$36.4	0.36%	205	\$19.4	0.53%	147	\$10.5	1.12%	106	\$9.7	2.32%	85	\$9.5	3.24%	87	\$7.9	2.43%	154	\$236.1	0.22%	1,594
<b>Total MBS 4+*</b>	\$692.2	0.03%	4,161	\$237.1	0.10%	1,552	\$197.4	0.17%	1,510	\$211.2	0.26%	1,832	\$219.5	0.42%	1,982	\$108.1	0.55%	1,150	\$65.0	0.69%	974	\$1,730.5	0.07%	13,161

\*Some UPB totals may not foot due to rounding