

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 December 31, 2015

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 Fixed Rate</b>																								
<b>40 Year (CZ-prefix)</b>																								
2006 and Earlier	-	-	-	-	-	-	-	-	-	\$0.1	1.11%	1	-	-	-	\$0.1	1.25%	1	-	-	-	\$0.2	0.54%	2
2010	-	-	-	-	-	-	\$0.3	1.91%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.68%	1
2009	-	-	-	\$0.2	1.97%	1	\$0.4	1.30%	1	\$1.1	2.78%	4	\$0.5	1.21%	4	\$0.3	0.81%	2	\$0.1	3.76%	1	\$2.6	1.57%	13
2008	-	-	-	-	-	-	-	-	-	-	-	2	\$0.1	0.14%	1	-	-	-	-	-	-	\$0.3	0.15%	3
2007	-	-	-	-	-	-	\$0.2	1.04%	1	\$0.9	0.78%	5	\$1.9	0.91%	8	\$0.4	0.60%	3	\$0.4	3.53%	2	\$3.8	0.89%	19
<b>30 Year (CL-prefix)</b>																								
2015	\$25.5	0.01%	131	\$2.6	0.05%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$28.1	0.01%	151
2006 and Earlier	\$0.2	0.14%	3	\$6.1	0.13%	51	\$57.5	0.19%	486	\$112.4	0.28%	1,009	\$88.5	0.39%	875	\$40.7	0.42%	504	\$24.1	0.44%	421	\$329.4	0.29%	3,349
2014	\$95.3	0.05%	481	\$36.1	0.16%	233	\$5.4	0.23%	39	\$0.0	0.06%	1	\$0.0	0.04%	1	\$0.1	0.76%	2	\$0.2	0.40%	5	\$137.1	0.07%	762
2013	\$147.6	0.04%	846	\$17.2	0.13%	126	\$2.6	0.22%	17	-	-	-	\$0.1	1.69%	2	-	-	-	-	-	-	\$167.7	0.05%	991
2012	\$111.8	0.04%	658	\$4.8	0.08%	39	\$1.4	0.19%	11	\$0.5	0.37%	4	\$0.2	0.30%	1	\$0.6	0.82%	6	\$0.1	0.35%	1	\$119.3	0.04%	720
2011	\$24.5	0.03%	136	\$38.8	0.10%	224	\$18.9	0.15%	122	\$1.4	0.18%	16	\$0.3	0.15%	3	\$0.6	0.66%	5	\$0.5	0.71%	6	\$84.9	0.07%	512
2010	\$21.2	0.04%	116	\$39.3	0.10%	231	\$36.7	0.17%	222	\$5.8	0.28%	39	\$0.2	0.15%	3	\$0.7	1.53%	5	\$0.0	0.18%	1	\$103.8	0.09%	617
2009	\$14.0	0.05%	72	\$49.7	0.10%	287	\$32.0	0.17%	227	\$13.2	0.22%	130	\$10.6	0.35%	111	\$5.0	0.39%	68	\$4.8	0.84%	57	\$129.5	0.12%	952
2008	-	-	-	\$1.7	0.16%	11	\$13.6	0.24%	85	\$34.6	0.36%	238	\$25.5	0.43%	198	\$13.8	0.75%	124	\$7.9	1.09%	86	\$97.1	0.39%	742
2007	\$0.3	0.37%	1	\$0.2	0.13%	2	\$3.4	0.21%	21	\$28.6	0.36%	193	\$54.5	0.52%	418	\$25.2	0.76%	229	\$14.8	1.16%	159	\$127.1	0.51%	1,023
<b>20 Year (CT-prefix)</b>																								
2015	\$1.1	0.01%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	7
2006 and Earlier	-	-	-	\$0.2	0.05%	4	\$2.5	0.12%	38	\$2.3	0.14%	34	\$1.0	0.15%	21	\$0.4	0.16%	12	\$0.2	0.25%	11	\$6.6	0.13%	120
2014	\$4.5	0.04%	31	\$0.2	0.11%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.6	0.04%	32
2013	\$7.0	0.03%	55	\$0.2	0.20%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.1	0.03%	56
2012	\$7.2	0.02%	47	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.2	0.02%	47
2011	\$2.1	0.02%	16	\$2.9	0.13%	25	\$0.6	0.28%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$5.6	0.04%	44
2010	\$2.1	0.04%	15	\$1.2	0.05%	13	\$0.6	0.16%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$3.9	0.05%	32
2009	\$0.1	0.01%	1	\$1.3	0.06%	12	\$0.3	0.07%	2	\$0.0	0.05%	1	-	-	-	-	-	-	-	-	-	\$1.7	0.05%	16
2008	-	-	-	\$0.1	0.51%	1	\$0.4	0.15%	6	\$0.5	0.20%	6	\$0.4	0.31%	5	\$0.3	1.55%	4	\$0.0	0.47%	1	\$1.8	0.25%	23
2007	-	-	-	-	-	-	-	-	-	\$0.7	0.26%	5	\$1.0	0.32%	14	\$0.1	0.19%	2	-	-	-	\$1.8	0.26%	21
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																								
2015	\$2.2	0.00%	16	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.00%	16
2006 and Earlier	\$0.4	0.03%	16	\$2.5	0.05%	86	\$3.3	0.06%	125	\$2.4	0.11%	79	\$1.6	0.18%	62	\$0.3	0.22%	18	\$0.1	0.38%	6	\$10.4	0.07%	392
2014	\$11.1	0.02%	99	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.1	0.02%	99
2013	\$16.7	0.02%	153	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$16.7	0.02%	153
2012	\$12.9	0.01%	122	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$12.9	0.01%	122
2011	\$7.9	0.02%	83	\$0.6	0.05%	8	\$0.1	0.13%	1	\$0.1	0.32%	2	-	-	-	-	-	-	-	-	-	\$8.6	0.02%	94
2010	\$5.8	0.02%	60	\$1.7	0.07%	22	\$0.1	0.04%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$7.6	0.03%	83
2009	\$2.1	0.03%	25	\$1.9	0.04%	39	\$0.6	0.06%	19	\$0.3	0.11%	10	\$0.2	0.14%	11	\$0.0	0.04%	1	-	-	-	\$5.0	0.04%	105
2008	\$0.0	0.03%	1	\$1.3	0.10%	15	\$1.3	0.10%	16	\$1.0	0.13%	18	\$0.9	0.28%	28	\$0.4	0.42%	10	\$0.2	1.92%	1	\$5.1	0.13%	89
2007	-	-	-	\$0.1	0.06%	2	\$0.7	0.17%	12	\$0.9	0.13%	12	\$1.1	0.20%	21	\$0.2	0.20%	7	\$0.0	0.38%	1	\$3.0	0.16%	55
<b>High Balance (CK-prefix)</b>																								
2014	\$1.5	0.05%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.05%	3
2013	\$1.8	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.01%	4
2011	\$1.4	0.03%	3	\$1.0	0.09%	2	\$0.4	0.34%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.05%	6
2010	\$0.5	0.03%	1	\$1.0	0.07%	2	\$0.6	0.12%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.05%	4
<b>Interest Only (all "N"- prefixes)</b>																								
2006 and Earlier	-	-	-	-	-	-	\$0.7	1.09%	4	\$3.0	0.73%	15	\$7.3	0.93%	34	\$2.0	0.74%	14	\$0.2	0.43%	1	\$13.3	0.83%	68
2009	-	-	-	-	-	-	\$0.1	0.88%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.38%	1
2008	-	-	-	-	-	-	\$0.3	0.62%	2	\$0.9	0.42%	4	\$1.0	0.49%	4	-	-	-	-	-	-	\$2.1	0.41%	10
2007	-	-	-	\$0.2	12.90%	1	\$0.1	0.13%	1	\$4.5	0.66%	20	\$6.5	0.51%	35	\$4.1	1.16%	21	\$0.6	0.79%	3	\$16.0	0.65%	81
<b>Prepayment Premiums (all "K"- prefixes)</b>																								
2006 and Earlier	\$0.1	0.94%	1	\$0.1	0.32%	2	\$0.1	0.08%	1	\$0.6	0.31%	8	\$0.2	0.13%	4	\$0.2	0.12%	6	\$0.3	0.31%	7	\$1.6	0.20%	29
2008	-	-	-	-	-	-	-	-	-	\$0.1	1.94%	1	-	-	-	-	-	-	-	-	-	\$0.1	0.78%	1
2007	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.29%	1	\$0.2	0.79%	3	\$0.2	2.43%	2	\$0.5	0.56%	6
<b>Total of Above Categories*</b>	\$528.9	0.03%	3,203	\$213.0	0.10%	1,461	\$185.2	0.17%	1,471	\$216.0	0.29%	1,857	\$203.8	0.42%	1,865	\$95.6	0.53%	1,047	\$54.8	0.63%	772	\$1,497.3	0.06%	11,676

\*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 December 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				
<b>Conventional ARMs</b>																													
<b>ARMs: Amortizing</b>																													
	2015	\$0.6	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.01%	3		
	2006 and Earlier	\$30.4	0.17%	303	\$0.1	0.15%	3	-	-	-	\$0.0	0.01%	1	\$0.0	0.11%	2	-	-	-	-	-	-	-	-	-	\$30.5	0.17%	309	
	2014	\$2.3	0.02%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.02%	10	
	2013	\$2.2	0.02%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.02%	8	
	2012	\$3.2	0.03%	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.03%	13	
	2011	\$3.8	0.04%	19	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.8	0.04%	19	
	2010	\$3.9	0.08%	18	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.9	0.08%	18	
	2009	\$1.5	0.07%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.07%	9	
	2008	\$2.1	0.10%	15	\$0.2	1.16%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.11%	17	
	2007	\$3.6	0.21%	22	-	-	-	-	-	-	\$0.2	0.88%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$3.8	0.22%	23	
<b>ARMs: Interest Only</b>																													
	2006 and Earlier	\$53.9	0.45%	277	-	-	-	\$0.3	1.31%	1	\$0.4	0.46%	1	\$0.1	0.19%	1	-	-	-	-	-	-	-	-	-	-	\$54.7	0.45%	280
	2009	\$0.6	0.05%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.05%	2	
	2008	\$1.8	0.07%	8	\$0.7	0.80%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.09%	10	
	2007	\$8.1	0.20%	38	-	-	-	-	-	-	\$0.1	0.07%	1	\$0.2	0.53%	1	-	-	-	-	-	-	-	-	-	-	\$8.5	0.19%	40
	<b>Conventional ARMs Total*</b>	\$117.9	0.11%	745	\$1.0	0.39%	7	\$0.3	0.20%	1	\$0.8	0.23%	4	\$0.4	0.25%	4	-	-	-	-	-	-	-	-	-	\$120.3	0.11%	761	
<b>Other</b>																													
	2015	\$1.6	0.03%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.03%	9	
	2006 and Earlier	\$0.2	0.27%	5	\$1.0	0.45%	10	\$1.1	0.24%	11	\$1.6	0.63%	18	\$1.6	1.28%	22	\$1.4	1.21%	28	\$3.6	1.94%	110	\$10.5	0.72%	204	\$10.5	0.72%	204	
	2014	\$8.8	0.16%	50	\$8.0	0.37%	49	\$1.7	1.17%	11	-	-	-	\$0.2	14.52%	1	-	-	-	-	-	-	-	-	-	-	\$18.6	0.24%	111
	2013	\$61.8	0.17%	354	\$9.0	0.40%	49	\$0.5	0.39%	3	\$0.0	0.97%	1	-	-	-	-	-	-	\$0.0	4.48%	1	\$0.1	4.27%	3	\$71.3	0.19%	408	
	2012	\$59.5	0.14%	347	\$3.6	0.20%	20	-	-	-	\$0.1	2.77%	1	\$0.1	5.42%	1	\$0.1	2.11%	1	\$0.1	4.27%	3	\$63.5	0.15%	373				
	2011	\$3.2	0.17%	18	\$7.2	0.32%	45	\$5.2	0.38%	37	\$1.2	1.88%	12	\$1.1	4.39%	12	\$0.7	3.31%	9	\$0.2	1.35%	4	\$18.8	0.34%	137				
	2010	\$1.3	0.19%	8	\$3.9	0.59%	24	\$5.6	0.66%	34	\$1.3	0.70%	12	\$0.4	0.48%	4	\$0.1	0.12%	2	\$0.3	0.43%	10	\$12.9	0.49%	94				
	2009	\$0.0	0.05%	1	\$2.1	2.75%	12	\$5.0	2.86%	42	\$4.5	4.23%	46	\$3.7	6.04%	27	\$7.9	15.25%	53	\$3.4	11.99%	26	\$26.7	4.78%	207				
	2008	-	-	-	\$0.1	0.24%	2	\$0.5	0.48%	5	\$1.1	1.21%	11	\$0.8	1.94%	7	\$0.1	2.34%	2	\$0.2	15.67%	3	\$2.8	0.97%	30				
	2007	-	-	-	\$0.1	0.30%	2	\$0.5	0.26%	5	\$0.4	0.21%	6	\$1.0	1.94%	12	\$0.3	2.50%	6	\$0.2	4.24%	5	\$2.5	0.51%	36				
	<b>Other Total*</b>	\$136.4	0.15%	792	\$35.0	0.36%	213	\$20.1	0.58%	148	\$10.2	1.17%	107	\$9.0	2.28%	86	\$10.6	3.80%	101	\$8.0	2.59%	162	\$229.2	0.22%	1,609				
	<b>Total MBS 4+*</b>	\$783.1	0.04%	4,740	\$249.0	0.11%	1,681	\$205.6	0.18%	1,620	\$227.0	0.30%	1,968	\$213.1	0.44%	1,955	\$106.2	0.58%	1,148	\$62.8	0.70%	934	\$1,846.9	0.07%	14,046				

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