

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 28, 2017

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					
	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 %
<b>Conventional Fixed Rate</b>																								
<b>40 Year (CZ-prefix)</b>																								
2007 and Earlier	-	-	-	-	-	-	\$0.6	4.04%	4	\$0.7	0.77%	3	\$1.9	1.13%	12	\$0.9	1.70%	6	-	-	-	\$4.1	1.22%	25
2013	\$0.1	0.20%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.20%	1
2011	-	-	-	-	-	-	\$0.2	3.73%	1	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.57%	1	
2009	-	-	-	-	-	-	-	-	-	\$0.2	0.70%	1	-	-	-	\$0.4	1.56%	4	-	-	-	\$0.6	0.45%	5
2008	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	1.80%	3	\$0.3	3.00%	2	-	-	-	\$0.9	0.74%	5
<b>30 Year (CL-prefix)</b>																								
2016	\$59.5	0.02%	281	\$5.2	0.07%	27	-	-	-	\$0.1	0.03%	1	\$0.2	0.05%	3	\$0.2	1.33%	4	\$0.0	0.12%	1	\$65.1	0.02%	317
2015	\$183.9	0.07%	882	\$9.2	0.23%	71	-	-	-	-	-	-	\$0.1	0.44%	1	-	-	-	-	-	-	\$193.2	0.07%	954
2007 and Earlier	\$0.1	0.05%	1	\$4.8	0.14%	43	\$52.4	0.22%	450	\$113.5	0.31%	1,015	\$109.3	0.44%	1,095	\$56.2	0.56%	665	\$31.6	0.60%	502	\$367.9	0.35%	3,771
2014	\$127.9	0.09%	656	\$49.3	0.30%	316	\$4.5	0.28%	35	-	-	-	\$0.5	0.55%	7	-	-	-	\$0.2	0.55%	3	\$182.5	0.12%	1,017
2013	\$150.7	0.05%	867	\$20.7	0.21%	151	\$1.1	0.12%	11	\$0.2	2.19%	1	\$0.1	1.45%	1	-	-	-	\$0.0	1.02%	1	\$172.7	0.06%	1,032
2012	\$108.3	0.04%	653	\$7.7	0.17%	55	\$0.9	0.17%	9	\$0.2	0.16%	2	-	-	-	\$0.3	0.57%	3	\$0.0	0.14%	1	\$117.5	0.04%	723
2011	\$27.0	0.05%	160	\$37.7	0.12%	229	\$15.2	0.16%	94	\$0.7	0.12%	8	\$0.2	0.12%	3	\$0.2	0.32%	3	\$0.2	0.47%	5	\$81.2	0.08%	502
2010	\$18.9	0.05%	102	\$32.2	0.11%	188	\$28.6	0.19%	179	\$4.8	0.31%	37	\$0.3	0.34%	4	\$0.4	1.13%	2	\$0.1	0.35%	2	\$85.4	0.10%	514
2009	\$10.6	0.05%	66	\$38.0	0.10%	236	\$22.6	0.17%	166	\$11.3	0.24%	102	\$8.1	0.35%	99	\$3.3	0.33%	48	\$2.9	0.66%	41	\$96.8	0.12%	758
2008	-	-	-	\$0.3	0.04%	2	\$14.0	0.35%	90	\$24.5	0.36%	191	\$21.3	0.49%	181	\$13.3	0.97%	120	\$5.3	0.97%	62	\$78.7	0.44%	646
<b>20 Year (CT-prefix)</b>																								
2016	\$2.8	0.01%	17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.01%	17
2015	\$8.3	0.05%	53	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.3	0.05%	53	
2007 and Earlier	-	-	-	\$0.2	0.06%	3	\$2.0	0.13%	31	\$3.2	0.23%	53	\$2.0	0.28%	39	\$0.6	0.31%	15	\$0.1	0.28%	7	\$8.2	0.19%	148
2014	\$6.5	0.07%	53	\$0.1	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.5	0.07%	54	
2013	\$9.9	0.05%	78	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.9	0.04%	78	
2012	\$6.7	0.03%	54	\$0.1	0.55%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.9	0.03%	55	
2011	\$2.3	0.03%	19	\$1.0	0.06%	10	\$0.4	0.24%	3	-	-	-	-	-	-	-	-	-	-	-	\$3.7	0.04%	32	
2010	\$0.7	0.02%	7	\$1.4	0.07%	12	\$0.7	0.24%	5	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.05%	24	
2009	\$0.7	0.10%	6	\$1.0	0.07%	11	\$0.6	0.21%	7	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.09%	24	
2008	-	-	-	-	-	-	\$0.3	0.16%	2	\$0.4	0.22%	6	\$0.4	0.42%	5	\$0.0	0.21%	1	\$0.1	1.28%	1	\$1.2	0.23%	15
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																								
2016	\$7.4	0.01%	49	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.4	0.01%	49
2015	\$15.4	0.03%	119	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$15.4	0.03%	119	
2007 and Earlier	\$0.5	0.08%	26	\$1.4	0.06%	80	\$2.3	0.09%	119	\$1.5	0.10%	71	\$1.7	0.22%	54	\$0.2	0.21%	16	-	-	-	\$7.7	0.09%	366
2014	\$20.0	0.05%	183	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$20.0	0.05%	183	
2013	\$19.2	0.02%	192	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$19.2	0.02%	192	
2012	\$14.2	0.02%	139	-	-	-	-	-	-	-	-	-	-	-	\$0.0	0.32%	1	-	-	-	\$14.2	0.02%	140	
2011	\$8.0	0.02%	94	\$0.6	0.07%	9	\$0.3	0.75%	3	-	-	-	-	-	-	-	-	-	-	-	\$8.8	0.02%	106	
2010	\$4.2	0.02%	56	\$0.9	0.05%	15	\$0.4	0.38%	3	-	-	-	\$0.0	1.20%	1	-	-	-	-	-	\$5.5	0.03%	75	
2009	\$3.0	0.05%	37	\$0.9	0.03%	21	\$0.6	0.11%	20	\$0.2	0.12%	8	\$0.0	0.05%	2	\$0.0	0.20%	1	\$0.1	1.00%	3	\$4.7	0.05%	92
2008	\$0.1	0.14%	1	\$0.6	0.06%	8	\$0.9	0.10%	18	\$1.2	0.24%	28	\$0.3	0.12%	11	\$0.1	0.10%	5	\$0.1	1.46%	6	\$3.2	0.12%	77
<b>High Balance (CK-prefix)</b>																								
2016	\$0.4	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	1	
2015	\$1.4	0.02%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.02%	3	
2013	\$0.8	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.01%	2	
2012	\$1.4	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.01%	3	
2011	\$0.4	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.01%	1	
2010	\$0.4	0.03%	1	\$0.4	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.03%	2	
2009	-	-	-	\$1.0	0.23%	2	\$0.3	0.12%	1	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.16%	3	
<b>Interest Only (all "N"-prefixes)</b>																								
2007 and Earlier	-	-	-	-	-	-	\$0.4	0.54%	2	\$8.4	1.34%	39	\$11.8	0.95%	56	\$5.4	1.37%	28	\$1.8	2.14%	11	\$27.8	1.14%	136
2008	-	-	-	-	-	-	-	-	-	\$1.5	1.11%	6	\$0.8	0.62%	4	\$0.4	1.17%	2	-	-	-	\$2.7	0.81%	12
<b>Prepayment Premiums</b>																								
2007 and Earlier	-	-	-	\$0.2	1.01%	1	\$0.1	0.13%	2	\$0.5	0.37%	3	\$0.5	0.26%	4	\$0.8	0.57%	10	\$0.3	0.32%	5	\$2.3	0.37%	25
<b>Total of Above Categories*</b>	\$821.8	0.04%	4,863	\$214.9	0.13%	1,493	\$149.5	0.19%	1,255	\$173.1	0.31%	1,575	\$160.1	0.45%	1,585	\$82.9	0.61%	936	\$42.9	0.64%	651	\$1,645.3	0.07%	12,358

\*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 February 28, 2017 (continued)

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 ARMs</b>																									
<b>ARMs: Amortizing</b>																									
2016	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1
2015	\$1.1	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	4
2007 and Earlier	\$33.6	0.22%	317	\$0.0	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	318
2014	\$3.4	0.04%	16	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	16
2013	\$2.1	0.03%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	11
2012	\$1.9	0.02%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	10
2011	\$3.4	0.06%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	20
2010	\$2.5	0.08%	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	13
2009	\$2.1	0.14%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	10
2008	\$2.6	0.16%	17	-	-	-	\$0.1	0.73%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	18
<b>ARMs: Interest Only</b>																									
2007 and Earlier	\$57.1	0.47%	282	-	-	-	-	-	-	\$0.9	1.10%	3	-	-	-	-	-	-	-	-	-	-	-	-	285
2012	\$0.4	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1
2010	\$1.7	0.13%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	6
2009	\$0.8	0.08%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	3
2008	\$4.5	0.22%	20	\$0.4	0.74%	2	\$0.2	0.76%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	23
<b>Conventional ARMs</b>	\$117.2	0.13%	731	\$0.4	0.28%	3	\$0.4	0.41%	2	\$0.9	0.76%	3	-	-	-	-	-	-	-	-	-	-	-	-	739
<b>Other</b>																									
2017	\$0.4	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	3
2016	\$6.5	0.11%	35	\$1.6	0.26%	10	\$0.1	0.13%	1	\$0.8	0.08%	9	\$2.2	0.29%	20	\$0.7	0.23%	4	-	-	-	-	-	-	79
2015	\$10.6	0.25%	60	\$0.5	0.54%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	63
2007 and Earlier	\$0.2	0.25%	4	\$0.2	0.09%	2	\$1.3	0.26%	14	\$0.8	0.28%	11	\$1.4	1.07%	22	\$0.9	0.89%	19	\$3.0	2.03%	97	\$7.9	0.55%	169	
2014	\$9.5	0.21%	55	\$9.0	0.47%	49	\$0.6	0.44%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	107
2013	\$59.4	0.19%	366	\$8.9	0.45%	52	\$0.3	0.32%	3	\$0.0	1.06%	1	\$0.1	6.26%	1	-	-	-	\$0.0	6.95%	1	\$68.9	0.21%	424	
2012	\$51.8	0.15%	307	\$2.4	0.17%	14	-	-	-	\$0.1	3.01%	1	\$0.0	2.97%	1	-	-	-	\$0.0	0.30%	1	\$54.4	0.15%	324	
2011	\$2.8	0.21%	22	\$5.9	0.36%	40	\$4.0	0.40%	30	\$1.0	1.99%	10	\$0.9	4.18%	10	\$0.3	1.69%	3	\$0.1	0.76%	2	\$14.9	0.36%	117	
2010	\$1.1	0.22%	7	\$2.7	0.57%	19	\$2.2	0.37%	12	\$1.1	0.85%	11	\$0.2	0.27%	6	-	-	-	\$0.2	0.39%	4	\$7.4	0.40%	59	
2009	-	-	-	\$0.5	0.94%	6	\$2.9	2.28%	25	\$3.5	4.26%	33	\$2.9	6.17%	23	\$5.2	12.77%	30	\$2.8	12.10%	25	\$17.8	4.23%	142	
2008	-	-	-	\$0.1	0.37%	2	\$0.2	0.30%	3	\$0.5	0.63%	6	\$0.3	1.13%	5	-	-	-	\$0.1	13.00%	3	\$1.3	0.57%	19	
<b>Other Total*</b>	\$142.2	0.16%	859	\$31.8	0.32%	197	\$11.8	0.38%	91	\$7.8	0.45%	82	\$8.1	0.71%	88	\$7.1	0.89%	56	\$6.3	1.23%	133	\$215.1	0.21%	1,506	
<b>Total MBS 4+*</b>	\$1,081.2	0.05%	6,453	\$247.2	0.14%	1,693	\$161.6	0.20%	1,348	\$181.8	0.32%	1,660	\$168.3	0.45%	1,673	\$90.0	0.62%	992	\$49.2	0.68%	784	\$1,979.2	0.07%	14,603	

\*Some UPB totals may not foot due to rounding