

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 August 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	-	-	-	\$0.1	0.43%	1	\$0.3	2.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.91%	2			
	2009	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	1.60%	4	\$0.4	1.65%	3	-	-	-	-	-	-	-	-	-	\$1.1	0.75%	7
	2008	-	-	-	-	-	-	\$0.2	0.50%	2	\$0.1	0.12%	1	\$0.1	0.30%	1	\$0.3	2.87%	1	\$0.1	3.83%	1	\$0.1	3.83%	1	\$0.1	3.83%	1	\$0.8	0.51%	6
	2007	-	-	-	-	-	-	-	-	-	\$0.5	0.49%	2	\$2.8	1.60%	14	\$0.4	0.66%	3	\$0.2	2.63%	1	\$3.9	1.09%	20				\$3.9	1.09%	20
30 Year (CL-prefix)																															
	2016	\$9.7	0.00%	44	\$1.1	0.02%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.8	0.00%	51			
	2015	\$102.3	0.03%	489	\$5.6	0.12%	46	\$0.3	0.76%	2	-	-	-	\$0.1	0.39%	1	-	-	-	-	-	-	-	-	-	\$108.3	0.04%	538			
	2006 and Earlier	\$0.5	0.36%	5	\$4.1	0.11%	33	\$41.7	0.16%	362	\$74.4	0.22%	693	\$64.5	0.33%	644	\$30.5	0.36%	371	\$16.7	0.35%	300	\$232.5	0.24%	2,408				\$232.5	0.24%	2,408
	2014	\$95.5	0.06%	487	\$31.2	0.16%	213	\$5.2	0.26%	36	-	-	-	\$0.1	0.13%	2	\$0.0	0.29%	1	\$0.3	0.55%	5	\$132.4	0.07%	744				\$132.4	0.07%	744
	2013	\$115.2	0.04%	663	\$17.1	0.15%	118	\$2.5	0.24%	17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$134.9	0.04%	798			
	2012	\$85.3	0.03%	502	\$5.1	0.10%	39	\$1.1	0.18%	10	\$0.2	0.18%	2	\$0.2	0.37%	2	\$0.2	0.31%	2	\$0.1	0.53%	1	\$92.3	0.03%	558				\$92.3	0.03%	558
	2011	\$19.6	0.03%	115	\$23.3	0.07%	141	\$13.2	0.12%	82	\$0.7	0.11%	9	\$0.4	0.25%	5	\$0.4	0.50%	4	\$0.3	0.62%	3	\$57.8	0.05%	359				\$57.8	0.05%	359
	2010	\$16.1	0.04%	81	\$23.4	0.07%	129	\$29.4	0.17%	168	\$3.3	0.19%	23	\$0.5	0.48%	4	\$0.1	0.37%	3	-	-	-	\$72.9	0.08%	408				\$72.9	0.08%	408
	2009	\$10.4	0.04%	53	\$32.7	0.07%	183	\$23.0	0.15%	155	\$9.2	0.18%	86	\$7.3	0.28%	78	\$4.5	0.41%	65	\$2.3	0.46%	38	\$89.4	0.10%	658				\$89.4	0.10%	658
	2008	-	-	-	\$1.9	0.22%	12	\$11.2	0.24%	58	\$22.3	0.28%	152	\$18.5	0.37%	150	\$10.5	0.67%	92	\$5.4	0.88%	56	\$69.7	0.34%	520				\$69.7	0.34%	520
	2007	-	-	-	\$0.8	0.56%	4	\$2.1	0.15%	17	\$19.8	0.30%	145	\$33.9	0.39%	276	\$19.7	0.70%	194	\$9.7	0.90%	108	\$86.0	0.41%	744				\$86.0	0.41%	744
20 Year (CT-prefix)																															
	2015	\$3.4	0.02%	22	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.4	0.02%	22			
	2006 and Earlier	-	-	-	\$0.1	0.02%	2	\$1.7	0.10%	27	\$1.6	0.11%	30	\$1.2	0.22%	25	\$0.6	0.33%	16	\$0.0	0.06%	2	\$5.2	0.12%	102				\$5.2	0.12%	102
	2014	\$5.7	0.05%	48	\$0.7	0.52%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.4	0.06%	52			
	2013	\$7.0	0.03%	66	\$0.1	0.15%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.1	0.03%	68			
	2012	\$5.1	0.02%	39	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.1	0.02%	39			
	2011	\$1.4	0.01%	13	\$1.2	0.06%	10	\$0.5	0.24%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.03%	26			
	2010	\$0.8	0.02%	6	\$1.1	0.05%	10	\$0.5	0.14%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.03%	21			
	2009	\$0.5	0.05%	4	\$0.7	0.04%	6	\$0.3	0.08%	4	\$0.1	0.09%	1	\$0.1	0.37%	1	-	-	-	-	-	-	-	-	-	\$1.5	0.05%	16			
	2008	-	-	-	-	-	-	\$0.2	0.07%	2	\$0.4	0.16%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.09%	6			
	2007	-	-	-	-	-	-	\$0.1	0.25%	1	\$0.5	0.22%	5	\$0.6	0.22%	8	\$0.0	0.06%	1	-	-	-	\$1.2	0.21%	15				\$1.2	0.21%	15
15 & 10 Year (CI & CN-prefixes)																															
	2016	\$1.6	0.00%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.00%	9			
	2015	\$6.7	0.01%	48	\$0.1	3.87%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.8	0.01%	49			
	2006 and Earlier	\$0.5	0.05%	17	\$1.5	0.04%	66	\$2.2	0.06%	84	\$1.4	0.10%	58	\$0.8	0.14%	32	\$0.0	0.08%	6	\$0.0	0.12%	2	\$6.4	0.06%	265				\$6.4	0.06%	265
	2014	\$9.5	0.02%	87	-	-	-	-	-	-	-	-	-	-	-	-	\$0.0	0.09%	1	-	-	-	-	-	-	\$9.5	0.02%	88			
	2013	\$14.9	0.02%	136	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$14.9	0.02%	136			
	2012	\$11.5	0.01%	106	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.5	0.01%	106			
	2011	\$7.2	0.02%	79	\$0.9	0.09%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.1	0.02%	88			
	2010	\$2.8	0.01%	35	\$1.5	0.07%	24	\$0.1	0.08%	1	-	-	-	-	-	-	\$0.0	4.56%	1	-	-	-	-	-	-	\$4.4	0.02%	61			
	2009	\$1.6	0.03%	19	\$1.9	0.06%	31	\$0.3	0.04%	11	\$0.2	0.11%	7	\$0.0	0.03%	3	-	-	-	\$0.0	0.01%	1	\$4.0	0.04%	72				\$4.0	0.04%	72
	2008	\$0.2	0.16%	3	\$0.5	0.04%	7	\$1.1	0.10%	23	\$0.2	0.03%	6	\$0.3	0.13%	11	\$0.1	0.14%	5	-	-	-	\$2.3	0.07%	55				\$2.3	0.07%	55
	2007	-	-	-	\$0.2	0.25%	2	\$0.3	0.08%	4	\$0.3	0.06%	7	\$0.6	0.13%	16	\$0.2	0.21%	4	\$0.1	1.28%	4	\$1.7	0.11%	37				\$1.7	0.11%	37
High Balance (CK-prefix)																															
	2015	\$1.5	0.02%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.02%	3			
	2014	\$0.5	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.02%	1			
	2013	\$0.5	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	1			
	2012	\$2.0	0.02%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.02%	4			
	2011	\$1.1	0.03%	2	\$0.5	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.03%	3			
	2010	-	-	-	\$0.4	0.04%	1	\$1.4	0.34%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.06%	4			
	2009	-	-	-	\$0.4	0.08%	1	-	-	-	-	-	-	\$0.6	2.40%	1	-	-	-	-	-	-	-	-	-	\$1.0	0.10%	2			
Interest Only (all "N"- prefixes)																															
	2006 and Earlier	-	-	-	-	-	-	\$0.4	0.81%	1	\$2.3	0.84%	12	\$6.7	1.20%	35	\$1.8	0.85%	9	\$0.1	0.24%	1	\$11.3	0.99%	58				\$11.3	0.99%	58
	2008	-	-	-	-	-	-	-	-	-	\$0.9	0.54%	3	\$0.4	0.26%	1	\$0.3	0.88%	1	-	-	-	\$1.6	0.41%	5				\$1.6	0.41%	5
	2007	-	-	-	-	-	-	\$0.6	1.16%	3	\$3.8	0.71%	16	\$7.0	0.70%	30	\$3.3	1.17%	20	\$0.4	0.63%	2	\$15.1	0.78%	71				\$15.1	0.78%	71
Prepayment Premiums (all "K"- prefixes)																															
	2006 and Earlier	-	-	-	\$0.1	0.34%	1	\$0.2	0.28%	3	\$0.1	0.08%	3	\$0.3	0.21%	5	\$0.2	0.11%	3	\$0.2	0.26%	7	\$1.1	0.18%	22				\$1.1	0.18%	22
	2008	-	-	-	-	-	-	-	-	-	\$0.1	1.18%	1	-	-	-	-	-	-	-	-	-	\$0.1	0.50%	1				\$0.1	0.50%	1
Total of Above Categories*		\$540.4	0.03%	3,187	\$158.1	0.09%	1,104	\$139.7	0.15%	1,085	\$142.2	0.23%	1,266	\$147.8	0.36%	1,349	\$73.7	0.48%	806	\$36.1	0.49%	532	\$1,238.0	0.05%	9,329				\$1,238.0	0.05%	9,329

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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 August 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	\$2.0	0.02%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.02%	7	
	2006 and Earlier	\$22.2	0.14%	236	\$0.0	0.09%	2	\$0.0	0.17%	1	-	-	-	\$0.2	0.80%	2	-	-	-	\$0.1	7.34%	1	-	-	-	\$22.5	0.14%	242	
	2014	\$2.6	0.03%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.03%	8	
	2013	\$2.7	0.03%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.03%	12	
	2012	\$1.7	0.02%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.02%	10	
	2011	\$3.0	0.04%	16	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.04%	16	
	2010	\$2.4	0.06%	15	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.06%	15	
	2009	\$1.3	0.07%	10	\$0.1	0.98%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.08%	11	
	2008	\$4.8	0.26%	22	\$0.3	2.11%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.1	0.27%	23	
	2007	\$2.1	0.14%	15	-	-	-	-	-	-	\$0.2	0.81%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.14%	16	
ARMs: Interest Only																													
	2006 and Earlier	\$43.4	0.42%	215	\$0.1	6.37%	1	\$0.2	5.35%	1	\$0.5	2.21%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	\$44.2	0.43%	219
	2012	\$0.1	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.01%	1
	2011	\$0.1	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.01%	1
	2010	\$1.0	0.07%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.07%	4
	2009	\$0.6	0.06%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.06%	2
	2008	\$2.3	0.10%	9	\$0.2	0.28%	1	\$0.4	1.25%	1	-	-	-	\$0.2	7.50%	1	-	-	-	-	-	-	-	-	-	-	\$3.1	0.12%	12
	2007	\$6.3	0.17%	28	-	-	-	\$0.3	1.09%	1	\$1.3	1.05%	5	\$0.1	0.22%	1	-	-	-	-	-	-	-	-	-	-	\$8.0	0.20%	35
Conventional ARMs Total*		\$98.5	0.10%	611	\$0.8	0.41%	6	\$0.9	0.92%	4	\$1.9	0.99%	8	\$0.4	0.41%	4	-	-	-	\$0.1	4.76%	1	-	-	-	\$102.6	0.10%	634	
Other																													
	2016	\$0.5	0.03%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.02%	2
	2015	\$4.6	0.10%	21	\$0.3	0.28%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.8	0.11%	23
	2006 and Earlier	\$0.2	0.34%	5	\$0.9	0.48%	8	\$0.9	0.22%	9	\$0.9	0.41%	13	\$0.5	0.44%	9	\$1.3	1.28%	25	\$3.1	1.89%	93	-	-	-	-	\$7.8	0.62%	162
	2014	\$7.2	0.15%	40	\$6.6	0.32%	39	\$0.5	0.35%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$14.2	0.20%	84
	2013	\$53.5	0.16%	304	\$4.8	0.23%	27	\$0.6	0.49%	4	\$0.0	1.06%	1	\$0.1	3.26%	1	-	-	-	\$0.1	11.26%	2	-	-	-	\$59.1	0.17%	339	
	2012	\$49.0	0.13%	288	\$2.4	0.15%	12	-	-	-	\$0.2	7.86%	2	-	-	-	\$0.1	2.15%	1	\$0.0	0.46%	1	-	-	-	\$51.8	0.13%	304	
	2011	\$3.1	0.20%	25	\$5.4	0.28%	39	\$4.3	0.36%	33	\$0.7	1.28%	7	\$1.1	4.93%	14	\$0.5	2.75%	8	\$0.1	1.25%	3	-	-	-	\$15.3	0.32%	129	
	2010	\$1.1	0.19%	9	\$2.7	0.48%	19	\$3.2	0.47%	20	\$0.6	0.41%	6	\$0.3	0.35%	5	\$0.1	0.12%	1	\$0.4	0.59%	7	-	-	-	\$8.3	0.38%	67	
	2009	-	-	-	\$0.7	1.17%	8	\$4.6	3.08%	38	\$3.0	3.22%	28	\$3.1	5.87%	24	\$6.2	13.72%	42	\$2.9	11.35%	25	-	-	-	\$20.5	4.28%	165	
	2008	-	-	-	\$0.1	0.22%	1	\$0.5	0.54%	5	\$0.7	0.82%	7	\$0.4	1.06%	5	\$0.0	0.40%	1	\$0.0	5.24%	1	-	-	-	\$1.7	0.66%	20	
	2007	-	-	-	-	-	-	\$0.9	0.55%	9	\$1.0	0.70%	13	\$0.8	1.79%	10	\$0.1	0.94%	2	\$0.2	4.78%	5	-	-	-	\$3.0	0.73%	39	
Other Total*		\$119.2	0.14%	694	\$23.9	0.27%	155	\$15.4	0.50%	123	\$7.1	0.61%	77	\$6.2	0.96%	68	\$8.3	3.42%	80	\$6.8	2.50%	137	-	-	-	\$186.9	0.19%	1,334	
Total MBS 4+*		\$758.1	0.03%	4,492	\$182.8	0.09%	1,265	\$156.0	0.17%	1,212	\$151.3	0.23%	1,351	\$154.4	0.37%	1,421	\$82.0	0.52%	886	\$42.9	0.56%	670	\$1,527.6	0.06%	11,297				

*Some UPB totals may not foot due to rounding