

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 July 31, 2016

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																			
<b>Conventional Fixed Rate</b>																												
<b>40 Year (CZ-prefix)</b>																												
2006 and Earlier	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.77%	1	-	-	-	-	-	-	-	-	-	\$0.1	0.39%	1	
2010	-	-	-	\$0.1	0.43%	1	\$0.3	2.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.90%	2	
2009	-	-	-	-	-	-	\$0.2	0.94%	1	-	-	-	-	-	-	\$0.2	0.61%	2	\$0.4	1.56%	3	-	-	-	\$0.9	0.63%	6	
2008	-	-	-	-	-	-	-	-	-	\$0.8	1.29%	3	\$0.1	0.29%	1	\$0.3	2.87%	1	\$0.1	3.94%	1	\$0.1	3.94%	1	\$1.3	0.85%	6	
2007	-	-	-	-	-	-	-	-	-	\$0.4	0.38%	2	\$2.9	1.65%	16	\$0.6	1.04%	5	\$0.5	5.56%	2	\$4.4	1.23%	25				
<b>30 Year (CL-prefix)</b>																												
2016	\$6.7	0.00%	30	\$0.8	0.02%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.5	0.00%	34	
2015	\$93.1	0.03%	440	\$5.2	0.11%	44	\$0.1	0.23%	1	-	-	-	-	-	-	\$0.1	6.98%	1	-	-	-	-	-	-	\$98.6	0.03%	486	
2006 and Earlier	\$0.1	0.10%	3	\$3.4	0.08%	29	\$46.1	0.17%	398	\$82.4	0.23%	806	\$65.1	0.33%	650	\$33.0	0.39%	383	\$18.1	0.37%	335	\$248.2	0.25%	2,604				
2014	\$97.1	0.06%	492	\$33.8	0.17%	226	\$5.4	0.27%	41	\$0.1	0.30%	2	\$0.5	0.51%	5	\$0.0	0.29%	1	\$0.4	0.84%	6	\$137.4	0.07%	773				
2013	\$116.4	0.04%	659	\$17.5	0.15%	124	\$2.0	0.19%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$135.9	0.04%	794		
2012	\$80.5	0.03%	477	\$5.2	0.10%	42	\$1.2	0.19%	8	\$0.0	0.04%	1	\$0.2	0.42%	2	\$0.2	0.28%	1	\$0.1	0.35%	2	\$87.5	0.03%	533				
2011	\$20.8	0.03%	121	\$25.6	0.07%	159	\$16.9	0.15%	107	\$0.9	0.13%	9	\$0.1	0.06%	1	\$0.4	0.54%	4	\$0.4	0.73%	4	\$65.1	0.06%	405				
2010	\$14.4	0.03%	77	\$29.8	0.09%	160	\$29.6	0.16%	172	\$3.6	0.20%	24	\$0.6	0.49%	5	\$0.0	0.05%	1	-	-	-	-	-	\$78.0	0.08%	439		
2009	\$12.2	0.05%	63	\$35.7	0.08%	201	\$26.6	0.17%	183	\$9.5	0.18%	100	\$8.0	0.30%	90	\$3.3	0.30%	49	\$2.5	0.51%	44	\$98.0	0.10%	730				
2008	-	-	-	\$1.9	0.22%	11	\$11.6	0.24%	65	\$23.6	0.29%	155	\$18.9	0.37%	162	\$10.5	0.66%	94	\$5.8	0.92%	69	\$72.4	0.34%	556				
2007	-	-	-	\$0.8	0.55%	4	\$2.7	0.20%	18	\$19.7	0.29%	145	\$39.9	0.45%	294	\$19.9	0.69%	179	\$11.7	1.06%	122	\$94.7	0.45%	762				
<b>20 Year (CT-prefix)</b>																												
2016	\$0.4	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	1	
2015	\$3.3	0.02%	23	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.3	0.02%	23	
2006 and Earlier	-	-	-	\$0.1	0.03%	3	\$1.8	0.10%	33	\$1.4	0.10%	28	\$0.9	0.15%	20	\$0.6	0.35%	15	\$0.1	0.14%	4	\$5.0	0.11%	103				
2014	\$6.4	0.06%	54	\$0.3	0.22%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.7	0.06%	56	
2013	\$6.8	0.03%	54	\$0.1	0.08%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.8	0.03%	55	
2012	\$4.5	0.02%	35	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.5	0.02%	35	
2011	\$1.8	0.02%	13	\$1.9	0.10%	16	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.8	0.03%	29	
2010	\$0.6	0.01%	6	\$1.9	0.08%	16	\$0.2	0.07%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.04%	24	
2009	\$0.3	0.04%	3	\$0.7	0.04%	7	\$0.4	0.10%	3	\$0.1	0.15%	1	\$0.1	0.83%	2	-	-	-	-	-	-	-	-	-	\$1.6	0.05%	16	
2008	-	-	-	\$0.3	0.12%	2	\$0.5	0.21%	4	\$0.3	0.32%	5	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.18%	11	
2007	-	-	-	-	-	-	-	-	-	\$0.2	0.07%	2	\$0.7	0.26%	10	\$0.3	0.54%	5	-	-	-	-	-	-	-	\$1.1	0.19%	17
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																												
2016	\$1.6	0.00%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.00%	8	
2015	\$5.7	0.01%	48	\$0.1	3.85%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.8	0.01%	49	
2006 and Earlier	\$0.5	0.05%	20	\$2.0	0.05%	81	\$2.2	0.06%	86	\$1.4	0.09%	61	\$0.8	0.13%	37	\$0.0	0.03%	5	\$0.0	0.37%	2	\$6.9	0.06%	292				
2014	\$9.2	0.02%	90	-	-	-	-	-	-	-	-	-	-	-	-	\$0.0	0.11%	1	-	-	-	-	-	-	\$9.2	0.02%	91	
2013	\$14.8	0.02%	127	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$14.8	0.02%	127	
2012	\$8.2	0.01%	79	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.2	0.01%	79	
2011	\$8.1	0.02%	74	\$0.7	0.07%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.8	0.02%	83	
2010	\$3.2	0.01%	36	\$1.5	0.07%	20	\$0.1	0.06%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.8	0.02%	57	
2009	\$1.5	0.02%	18	\$1.6	0.04%	32	\$0.5	0.08%	18	\$0.5	0.25%	9	\$0.2	0.25%	5	\$0.1	0.28%	3	-	-	-	-	-	-	\$4.3	0.04%	85	
2008	\$0.1	0.05%	2	\$0.2	0.02%	4	\$0.8	0.07%	14	\$0.5	0.08%	15	\$0.5	0.19%	13	\$0.1	0.12%	6	-	-	-	-	-	-	\$2.1	0.07%	54	
2007	-	-	-	\$0.0	0.03%	1	\$0.2	0.06%	4	\$0.9	0.16%	16	\$0.8	0.17%	18	\$0.1	0.15%	4	\$0.1	1.16%	3	\$2.2	0.14%	46				
<b>High Balance (CK-prefix)</b>																												
2015	\$1.6	0.02%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.02%	3	
2014	\$1.0	0.04%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.04%	2	
2013	\$1.1	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	2	
2012	\$1.5	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.01%	3	
2011	\$1.1	0.03%	2	\$0.5	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.03%	3	
2010	\$0.4	0.03%	1	-	-	-	\$0.6	0.15%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.03%	2	
2009	-	-	-	\$0.4	0.07%	1	-	-	-	\$0.3	0.40%	1	\$1.0	3.73%	2	-	-	-	-	-	-	-	-	-	-	\$1.8	0.17%	4
<b>Interest Only (all "N"- prefixes)</b>																												
2006 and Earlier	-	-	-	-	-	-	\$1.1	2.40%	4	\$2.7	0.94%	16	\$6.1	1.03%	31	\$1.0	0.46%	5	\$0.6	1.36%	3	\$11.4	0.97%	59				
2008	-	-	-	-	-	-	\$0.2	0.58%	1	\$2.0	1.25%	7	\$0.1	0.09%	1	-	-	-	-	-	-	-	-	-	-	\$2.4	0.59%	9
2007	-	-	-	-	-	-	\$0.3	0.59%	1	\$3.2	0.59%	14	\$8.5	0.83%	38	\$2.7	0.93%	13	\$0.6	0.87%	3	\$15.3	0.77%	69				
<b>Prepayment Premiums (all "K"- prefixes)</b>																												
2006 and Earlier	-	-	-	-	-	-	\$0.2	0.33%	4	\$0.2	0.10%	4	\$0.5	0.31%	8	\$0.3	0.21%	5	\$0.1	0.15%	4	\$1.3	0.20%	25				
2008	-	-	-	-	-	-	-	-	-	\$0.1	1.17%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.49%	1	
2007	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.79%	2	-	-	-	-	-	-	-	-	-	\$0.3	0.45%	3	
<b>Total of Above Categories*</b>	\$525.1	0.03%	3,066	\$171.8	0.09%	1,200	\$151.9	0.16%	1,180	\$155.0	0.24%	1,426	\$157.6	0.38%	1,421	\$74.0	0.47%	784	\$41.2	0.54%	605	\$1,276.6	0.05%	9,682				

\*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 July 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													
<b>Conventional ARMs</b>																									
<b>ARMs: Amortizing</b>																									
2015	\$1.5	0.02%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2006 and Earlier	\$24.5	0.15%	262	\$0.0	0.03%	1	-	-	-	-	-	-	\$0.2	0.97%	3	-	-	-	-	-	-	-	-	-	
2014	\$4.4	0.04%	15	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2013	\$2.3	0.03%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2012	\$2.1	0.02%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2011	\$1.2	0.02%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2010	\$2.1	0.05%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2009	\$1.0	0.05%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2008	\$3.1	0.16%	15	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2007	\$2.8	0.18%	16	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
<b>ARMs: Interest Only</b>																									
2006 and Earlier	\$47.7	0.45%	241	-	-	-	\$0.2	4.39%	1	\$0.3	1.43%	1	\$0.1	0.46%	1	-	-	-	-	-	-	-	-	-	-
2012	\$0.1	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2010	\$0.3	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2009	\$0.7	0.06%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2008	\$1.5	0.06%	8	-	-	-	-	-	-	\$0.2	1.27%	1	-	-	-	-	-	-	-	-	-	-	-	-	
2007	\$6.2	0.16%	26	-	-	-	\$0.3	1.08%	1	\$0.4	0.35%	2	\$0.5	1.22%	2	-	-	-	-	-	-	-	-	-	
<b>Conventional ARMs Total*</b>	\$101.5	0.10%	638	\$0.0	0.01%	1	\$0.5	0.52%	2	\$1.0	0.49%	4	\$0.9	0.79%	6	-	-	-	-	-	-	-	-	-	
<b>Other</b>																									
2015	\$6.8	0.15%	30	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2006 and Earlier	\$0.2	0.31%	4	\$0.4	0.23%	6	\$0.6	0.14%	8	\$1.0	0.45%	13	\$0.5	0.49%	10	\$1.5	1.36%	30	\$3.4	2.04%	101	\$7.6	0.60%	172	
2014	\$6.7	0.13%	38	\$7.6	0.37%	48	\$0.4	0.28%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
2013	\$53.5	0.16%	312	\$6.0	0.28%	36	\$0.5	0.40%	3	\$0.0	1.06%	1	\$0.1	5.92%	2	-	-	-	\$0.0	4.82%	1	\$60.1	0.17%	355	
2012	\$49.4	0.13%	287	\$1.6	0.10%	11	-	-	-	\$0.3	9.78%	3	-	-	-	\$0.1	4.50%	2	\$0.0	2.03%	2	\$51.5	0.13%	305	
2011	\$2.9	0.18%	25	\$5.6	0.29%	39	\$4.2	0.34%	32	\$0.7	1.14%	7	\$1.1	4.75%	14	\$0.4	2.16%	6	\$0.1	1.24%	3	\$15.0	0.31%	126	
2010	\$1.0	0.17%	9	\$2.6	0.45%	16	\$2.5	0.36%	17	\$1.3	0.87%	10	\$0.3	0.38%	5	\$0.1	0.11%	1	\$0.2	0.35%	5	\$8.0	0.36%	63	
2009	\$0.0	0.07%	1	\$0.6	0.91%	6	\$4.5	2.97%	38	\$3.1	3.32%	30	\$3.1	5.80%	24	\$6.6	14.13%	43	\$3.0	11.51%	26	\$20.9	4.27%	168	
2008	-	-	-	-	-	-	\$0.4	0.42%	4	\$0.6	0.69%	6	\$0.3	0.73%	4	\$0.1	1.95%	2	\$0.0	5.21%	1	\$1.4	0.53%	17	
2007	\$0.0	0.26%	1	\$0.1	0.25%	1	\$0.6	0.33%	6	\$0.9	0.61%	14	\$0.8	1.66%	9	\$0.5	4.43%	4	\$0.2	5.42%	6	\$3.1	0.72%	41	
<b>Other Total*</b>	\$120.6	0.14%	707	\$24.4	0.28%	163	\$13.6	0.44%	111	\$7.9	0.85%	84	\$6.2	1.56%	68	\$9.2	3.70%	88	\$7.1	2.55%	145	\$189.0	0.19%	1,366	
<b>Total MBS 4+*</b>	\$747.2	0.03%	4,411	\$196.3	0.10%	1,364	\$166.1	0.17%	1,293	\$163.9	0.25%	1,514	\$164.7	0.39%	1,495	\$83.2	0.52%	872	\$48.2	0.61%	750	\$1,569.6	0.06%	11,699	

\*Some UPB totals may not foot due to rounding