

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 May 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	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)																											
2006 and Earlier	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.59%	1	-	-	-	-	-	-	-	-	\$0.1	0.30%	1	
2011	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	2.44%	1	-	-	-	-	-	-	-	-	-	\$0.1	0.15%	1
2010	-	-	-	-	-	-	\$0.3	1.99%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.70%	1	
2009	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.53%	2	\$0.1	0.50%	1	-	-	-	-	-	-	\$0.4	0.24%	3
2008	-	-	-	-	-	-	\$0.3	0.90%	1	\$0.6	0.92%	2	\$0.2	0.36%	1	\$0.2	1.30%	1	\$0.1	3.54%	1	-	-	-	\$1.3	0.80%	6
2007	-	-	-	-	-	-	\$0.1	0.74%	1	\$0.7	0.72%	4	\$1.2	0.65%	7	\$0.1	0.10%	1	\$0.1	0.59%	1	-	-	-	\$2.2	0.58%	14
30 Year (CL-prefix)																											
2015	\$64.1	0.02%	316	\$2.8	0.06%	24	\$0.2	0.45%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$67.2	0.02%	341
2016	\$3.8	0.00%	21	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.8	0.00%	21
2006 and Earlier	-	-	-	\$4.1	0.10%	36	\$45.3	0.16%	383	\$77.6	0.21%	728	\$67.4	0.33%	673	\$32.3	0.36%	383	\$20.5	0.41%	362	\$24.7	0.24%	2565	\$247.2	0.24%	2565
2014	\$90.9	0.05%	468	\$30.5	0.15%	204	\$5.2	0.25%	40	-	-	-	\$0.1	0.12%	2	\$0.1	0.52%	2	\$0.5	0.96%	6	-	-	-	\$127.4	0.07%	722
2013	\$116.3	0.04%	659	\$15.2	0.12%	99	\$1.7	0.15%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$133.2	0.04%	768
2012	\$81.8	0.03%	463	\$4.8	0.09%	34	\$0.6	0.09%	5	\$0.2	0.17%	2	\$0.3	0.44%	2	-	-	-	\$0.0	0.20%	1	-	-	-	\$87.7	0.03%	507
2011	\$21.0	0.03%	118	\$28.2	0.08%	165	\$16.1	0.14%	103	\$0.8	0.11%	9	\$0.3	0.17%	3	\$0.5	0.59%	4	\$0.3	0.57%	4	-	-	-	\$67.2	0.06%	406
2010	\$14.5	0.03%	75	\$26.1	0.07%	145	\$26.1	0.14%	156	\$2.4	0.13%	18	\$0.0	0.03%	1	\$0.1	0.28%	3	\$0.1	0.49%	2	-	-	-	\$69.2	0.07%	400
2009	\$10.1	0.04%	55	\$34.8	0.07%	198	\$24.8	0.15%	175	\$7.3	0.13%	80	\$8.2	0.29%	89	\$4.0	0.34%	53	\$2.6	0.51%	36	-	-	-	\$91.9	0.09%	686
2008	-	-	-	\$1.7	0.18%	8	\$7.7	0.15%	50	\$19.3	0.23%	129	\$18.6	0.35%	145	\$9.8	0.59%	80	\$6.2	0.95%	64	-	-	-	\$63.3	0.28%	476
2007	\$0.3	0.35%	2	\$0.8	0.51%	4	\$3.2	0.22%	16	\$26.1	0.37%	173	\$40.6	0.44%	305	\$19.8	0.66%	171	\$11.2	0.97%	114	-	-	-	\$102.0	0.46%	785
20 Year (CT-prefix)																											
2015	\$2.8	0.01%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.01%	20
2016	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1
2006 and Earlier	-	-	-	\$0.2	0.04%	1	\$1.5	0.08%	29	\$1.7	0.11%	32	\$1.0	0.16%	20	\$0.3	0.18%	10	\$0.1	0.25%	8	-	-	-	\$4.8	0.10%	100
2014	\$4.6	0.04%	37	\$0.1	0.04%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.7	0.04%	38
2013	\$7.3	0.03%	54	\$0.2	0.29%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.5	0.03%	57
2012	\$4.8	0.02%	33	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.8	0.02%	33
2011	\$1.2	0.01%	8	\$1.5	0.08%	12	\$0.2	0.08%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.9	0.02%	22
2010	\$0.4	0.01%	4	\$1.9	0.08%	18	\$0.2	0.06%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.03%	26
2009	\$0.3	0.03%	2	\$0.2	0.01%	2	\$0.5	0.13%	3	\$0.1	0.13%	1	\$0.1	0.35%	1	-	-	-	-	-	-	-	-	-	\$1.1	0.03%	9
2008	-	-	-	-	-	-	\$0.9	0.35%	6	\$0.2	0.07%	2	\$0.1	0.12%	3	\$0.1	0.69%	1	\$0.0	0.73%	1	-	-	-	\$1.4	0.21%	13
2007	-	-	-	-	-	-	-	-	-	\$0.3	0.12%	3	\$0.6	0.20%	8	\$0.2	0.42%	4	\$0.1	1.27%	1	-	-	-	\$1.2	0.19%	16
15 & 10 Year (CI & CN-prefixes)																											
2015	\$3.1	0.00%	29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.1	0.00%	29
2016	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1
2006 and Earlier	\$0.3	0.03%	10	\$1.8	0.04%	67	\$2.5	0.06%	90	\$1.4	0.08%	58	\$1.0	0.15%	38	\$0.1	0.11%	14	\$0.0	0.09%	1	-	-	-	\$7.1	0.06%	278
2014	\$10.8	0.02%	96	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.8	0.02%	96
2013	\$13.8	0.01%	118	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$13.8	0.01%	118
2012	\$9.7	0.01%	90	-	-	-	\$0.0	0.33%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.7	0.01%	91
2011	\$8.3	0.02%	75	\$0.3	0.03%	3	-	-	-	\$0.0	0.31%	1	-	-	-	\$0.0	0.66%	1	-	-	-	-	-	-	\$8.7	0.02%	80
2010	\$3.5	0.01%	39	\$1.1	0.05%	18	\$0.1	0.11%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.7	0.02%	59
2009	\$1.7	0.02%	23	\$1.7	0.05%	26	\$0.6	0.08%	13	\$0.2	0.11%	6	\$0.1	0.08%	6	\$0.0	0.11%	1	-	-	-	-	-	-	\$4.3	0.04%	75
2008	-	-	-	\$0.5	0.05%	11	\$0.9	0.08%	13	\$0.5	0.07%	11	\$0.9	0.31%	20	\$0.2	0.26%	7	\$0.0	0.10%	1	-	-	-	\$3.1	0.09%	63
2007	-	-	-	-	-	-	\$0.1	0.03%	3	\$0.4	0.06%	7	\$1.6	0.32%	28	\$0.3	0.36%	8	\$0.1	0.78%	2	-	-	-	\$2.4	0.15%	48
High Balance (CK-prefix)																											
2015	\$0.6	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.01%	1
2014	\$0.5	0.02%	1	\$0.6	1.53%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.04%	2
2013	\$1.2	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.01%	2
2011	\$1.5	0.04%	3	\$0.5	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.04%	4
2010	\$0.5	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.01%	1
2009	-	-	-	\$0.9	0.15%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.08%	2
2008	-	-	-	-	-	-	-	-	-	\$0.9	7.17%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	1.74%	2
Interest Only (all "N"- prefixes)																											
2006 and Earlier	-	-	-	-	-	-	\$0.3	0.57%	3	\$2.7	0.86%	13	\$3.9	0.60%	19	\$1.5	0.65%	7	\$0.3	0.75%	3	-	-	-	\$8.8	0.67%	45
2008	-	-	-	-	-	-	\$0.4	1.00%	1	\$1.0	0.55%	3	\$0.5	0.28%	2	\$0.4	0.85%	2	\$0.3	2.96%	1	-	-	-	\$2.4	0.57%	9
2007	-	-	-	-	-	-	\$0.4	0.66%	1	\$3.6	0.62%	17	\$12.8	1.17%	57	\$3.5	1.13%	17	\$1.1	1.69%	6	-	-	-	\$21.4	1.01%	98
Prepayment Premiums (all "K"- prefixes)																											
2006 and Earlier	-	-	-	\$0.0	0.14%	1	\$0.0	0.05%	3	\$0.3	0.20%	5	\$0.2	0.14%	4	\$0.2	0.12%	5	\$0.3	0.29%	8	-	-	-	\$1.1	0.16%	26
2008	-	-	-	-	-	-	-	-	-	\$0.1	6.16%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.95%	1
2007	-	-	-	-	-	-	-	-	-	\$0.2	0.43%	1	\$0.0	0.24%	1	-	-	-	-	-	-	-	-	-	\$0.2	0.27%	2
Total of Above Categories*	\$479.8	0.02%	2,825	\$160.5	0.08%	1,084	\$140.2	0.14%	1,116	\$148.4	0.22%	1,306	\$160.3	0.37%	1,440	\$73.8	0.45%	777	\$44.2	0.56%	623	\$1,207.2	0.05%	9,171			

*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 May 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	\$1.0	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2006 and Earlier	\$21.9	0.13%	249	\$0.1	0.10%	2	-	-	-	-	-	-	\$0.1	0.21%	1	\$0.0	0.28%	1	-	-	-	-	-	-
	2014	\$2.2	0.02%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2013	\$1.5	0.02%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2012	\$1.3	0.01%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2011	\$2.6	0.03%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2010	\$3.3	0.08%	16	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2009	\$1.5	0.08%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2008	\$2.5	0.13%	14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	2007	\$2.8	0.18%	20	-	-	-	-	-	-	\$0.1	0.35%	1	-	-	-	-	-	-	-	-	-	-	-	-
ARMs: Interest Only																									
	2006 and Earlier	\$42.0	0.38%	215	-	-	-	\$0.3	3.80%	2	\$0.4	1.09%	1	-	-	-	-	-	-	\$0.1	100.00%	1	\$42.7	0.38%	219
	2009	\$0.4	0.04%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.03%	1
	2008	\$2.8	0.11%	12	\$0.3	0.34%	1	\$0.1	0.37%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.12%	14
	2007	\$6.3	0.16%	27	-	-	-	\$0.3	1.06%	1	\$0.6	0.46%	3	\$0.1	0.31%	1	-	-	-	-	-	-	\$7.3	0.18%	32
	Conventional ARMs Total*	\$92.0	0.09%	601	\$0.3	0.15%	3	\$0.7	0.66%	4	\$1.1	0.48%	5	\$0.2	0.15%	2	\$0.0	0.08%	1	\$0.1	9.89%	1	\$94.5	0.09%	617
Other																									
	2015	\$4.9	0.11%	26	\$0.1	0.13%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.11%	27
	2016	\$0.2	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.01%	2
	2006 and Earlier	\$0.3	0.40%	5	\$0.3	0.15%	5	\$0.7	0.16%	9	\$1.2	0.53%	15	\$0.8	0.72%	12	\$1.5	1.32%	27	\$3.7	2.13%	108	\$8.4	0.63%	181
	2014	\$8.6	0.16%	55	\$6.0	0.29%	37	\$0.6	0.46%	6	-	-	-	-	-	-	-	-	-	-	-	-	\$15.2	0.21%	98
	2013	\$60.9	0.18%	343	\$5.8	0.26%	33	\$0.7	0.58%	5	\$0.0	1.07%	1	\$0.1	5.92%	2	-	-	-	\$0.0	4.80%	1	\$67.5	0.18%	385
	2012	\$50.0	0.13%	288	\$2.5	0.15%	16	-	-	-	\$0.1	4.48%	2	-	-	-	\$0.1	4.27%	2	\$0.1	3.89%	3	\$52.9	0.13%	311
	2011	\$3.4	0.20%	25	\$4.7	0.23%	38	\$3.9	0.30%	27	\$0.7	1.20%	8	\$0.8	3.21%	10	\$0.3	1.60%	5	\$0.2	1.84%	5	\$14.0	0.28%	118
	2010	\$1.0	0.15%	8	\$2.3	0.38%	16	\$3.1	0.41%	18	\$1.3	0.80%	9	\$0.2	0.23%	3	\$0.3	0.43%	3	\$0.3	0.39%	8	\$8.3	0.35%	65
	2009	-	-	-	\$0.5	0.74%	5	\$3.9	2.42%	33	\$4.0	4.12%	38	\$3.2	5.84%	27	\$7.0	14.44%	43	\$3.5	12.93%	32	\$22.1	4.32%	178
	2008	-	-	-	\$0.1	0.31%	1	\$0.6	0.69%	5	\$0.7	0.81%	8	\$0.3	0.82%	4	\$0.1	2.22%	2	\$0.1	10.14%	3	\$2.0	0.75%	23
	2007	-	-	-	\$0.1	0.25%	1	\$0.4	0.24%	4	\$0.7	0.44%	9	\$1.0	2.10%	11	\$0.2	1.51%	3	\$0.2	4.33%	5	\$2.6	0.57%	33
	Other Total*	\$129.2	0.15%	752	\$22.5	0.25%	153	\$13.9	0.44%	107	\$8.8	1.11%	90	\$6.4	1.80%	69	\$9.4	3.65%	85	\$8.0	2.79%	165	\$198.2	0.20%	1,421
	Total MBS 4+*	\$701.1	0.03%	4,178	\$183.3	0.09%	1,240	\$154.9	0.15%	1,227	\$158.2	0.23%	1,401	\$166.9	0.38%	1,511	\$83.2	0.50%	863	\$52.3	0.64%	789	\$1,499.9	0.06%	11,209

*Some UPB totals may not foot due to rounding