

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 March 31, 2017

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)																															
	2007 and Earlier	-	-	-	-	-	-	-	-	-	\$0.3	0.37%	3	\$0.7	0.46%	5	\$0.9	1.74%	6	-	-	-	\$2.0	0.62%	14						
	2009	-	-	-	-	-	-	-	-	-	\$0.2	0.72%	1	\$0.2	0.49%	1	\$0.3	1.23%	4	-	-	-	\$0.7	0.52%	6						
	2008	-	-	-	-	-	-	-	-	-	\$0.2	0.48%	1	\$1.2	3.51%	5	-	-	-	\$1.4	1.17%	6									
30 Year (CL-prefix)																															
	2016	\$60.8	0.02%	289	\$3.2	0.05%	15	-	-	-	\$0.0	0.02%	1	\$0.4	0.09%	5	\$0.1	0.69%	2	-	-	-	\$64.4	0.02%	312						
	2015	\$165.6	0.06%	791	\$8.8	0.22%	63	\$0.1	0.13%	1	-	-	-	\$0.1	0.45%	1	-	-	-	-	-	-	\$174.5	0.08%	856						
	2007 and Earlier	\$0.2	0.10%	1	\$4.1	0.12%	40	\$43.2	0.18%	364	\$91.5	0.26%	852	\$96.8	0.40%	991	\$47.6	0.49%	555	\$27.6	0.53%	428	\$311.1	0.31%	3,231						
	2014	\$113.1	0.08%	566	\$38.4	0.23%	248	\$3.2	0.18%	27	-	-	-	\$0.4	0.42%	7	-	-	-	\$0.2	0.51%	4	\$155.2	0.10%	852						
	2013	\$134.6	0.05%	770	\$17.6	0.18%	124	\$2.2	0.25%	15	\$0.2	3.32%	1	-	-	-	-	-	-	\$0.0	1.07%	1	\$154.6	0.05%	911						
	2012	\$94.6	0.04%	566	\$7.1	0.16%	47	\$0.4	0.07%	4	\$0.1	0.11%	1	-	-	-	\$0.2	0.35%	3	\$0.1	0.33%	1	\$102.4	0.04%	622						
	2011	\$26.1	0.05%	153	\$34.8	0.11%	200	\$13.0	0.14%	79	\$0.6	0.10%	8	\$0.6	0.58%	5	\$0.2	0.39%	2	\$0.4	0.80%	8	\$75.6	0.08%	455						
	2010	\$18.6	0.05%	104	\$25.6	0.09%	155	\$23.2	0.15%	147	\$4.7	0.31%	35	\$0.2	0.21%	3	\$0.4	1.15%	2	-	-	-	\$72.8	0.09%	446						
	2009	\$12.1	0.06%	69	\$30.9	0.08%	196	\$18.7	0.14%	134	\$9.1	0.20%	87	\$5.3	0.23%	67	\$2.5	0.26%	41	\$2.7	0.63%	34	\$81.2	0.10%	628						
	2008	-	-	-	\$1.1	0.16%	6	\$10.0	0.25%	66	\$20.3	0.30%	149	\$21.1	0.50%	176	\$13.6	1.01%	113	\$4.5	0.84%	54	\$70.7	0.40%	564						
20 Year (CT-prefix)																															
	2016	\$2.8	0.01%	18	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.01%	18						
	2015	\$8.3	0.05%	49	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.3	0.05%	49						
	2007 and Earlier	-	-	-	\$0.3	0.09%	6	\$1.4	0.10%	22	\$2.6	0.19%	41	\$2.3	0.33%	41	\$0.5	0.28%	18	\$0.1	0.19%	7	-	-	-	\$7.3	0.18%	135			
	2014	\$5.9	0.06%	43	\$0.0	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.0	0.06%	44						
	2013	\$6.8	0.03%	55	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.8	0.03%	55						
	2012	\$5.8	0.02%	47	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.8	0.02%	47						
	2011	\$2.0	0.02%	17	\$0.5	0.03%	4	\$0.2	0.11%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.03%	22						
	2010	\$1.5	0.04%	10	\$1.6	0.08%	14	\$0.3	0.09%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$3.3	0.06%	27						
	2009	\$0.4	0.05%	3	\$1.0	0.07%	10	\$0.6	0.21%	7	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.08%	20						
	2008	-	-	-	-	-	-	\$0.1	0.03%	1	\$0.4	0.22%	6	\$0.5	0.62%	6	\$0.1	0.80%	1	-	-	-	-	-	-	\$1.1	0.22%	14			
15 & 10 Year (CI & CN-prefixes)																															
	2016	\$3.8	0.00%	29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.8	0.00%	29						
	2015	\$15.1	0.03%	118	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$15.1	0.03%	118						
	2007 and Earlier	\$0.3	0.04%	16	\$1.1	0.05%	65	\$1.7	0.07%	94	\$1.2	0.08%	57	\$1.8	0.24%	61	\$0.2	0.18%	13	-	-	-	-	-	-	\$6.3	0.08%	306			
	2014	\$13.8	0.03%	135	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$13.8	0.03%	135						
	2013	\$17.6	0.02%	165	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$17.6	0.02%	165						
	2012	\$11.5	0.01%	110	-	-	-	-	-	-	-	-	-	-	-	-	\$0.0	0.22%	1	-	-	-	\$11.5	0.01%	111						
	2011	\$7.9	0.02%	88	\$0.6	0.07%	8	\$0.1	0.28%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$8.5	0.02%	99						
	2010	\$2.9	0.02%	42	\$0.9	0.05%	11	\$0.0	0.02%	1	-	-	-	-	-	-	\$0.0	3.30%	1	-	-	-	\$3.9	0.02%	55						
	2009	\$2.5	0.05%	27	\$0.9	0.03%	17	\$0.3	0.07%	15	\$0.1	0.06%	4	\$0.0	0.01%	1	-	-	-	\$0.0	0.17%	1	\$3.8	0.04%	65						
	2008	-	-	-	\$0.5	0.06%	7	\$0.9	0.10%	21	\$0.6	0.11%	16	\$0.5	0.23%	15	\$0.1	0.15%	4	\$0.0	0.63%	3	\$2.5	0.10%	66						
High Balance (CK-prefix)																															
	2016	\$0.5	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	1						
	2015	\$0.6	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.01%	1						
	2014	\$0.4	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.02%	1						
	2013	\$2.0	0.02%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.02%	4						
	2012	\$1.1	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	2						
	2011	-	-	-	-	-	-	\$0.6	0.76%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.02%	1						
	2010	\$0.9	0.08%	2	\$0.4	0.05%	1	\$0.4	0.12%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.07%	4						
	2009	-	-	-	\$1.1	0.27%	2	\$0.8	0.30%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.24%	4						
Interest Only (all "N"- prefixes)																															
	2007 and Earlier	-	-	-	-	-	-	-	-	-	\$7.8	1.31%	37	\$12.1	1.01%	59	\$3.8	1.00%	22	\$1.2	1.46%	8	\$24.9	1.07%	126						
	2008	-	-	-	-	-	-	\$0.3	1.15%	1	\$0.8	0.63%	4	\$0.9	0.69%	4	\$0.7	2.12%	3	-	-	-	\$2.6	0.83%	12						
Prepayment Premiums																															
	2007 and Earlier	-	-	-	\$0.0	0.16%	1	\$0.1	0.13%	2	\$0.6	0.42%	4	\$0.5	0.31%	5	\$0.7	0.48%	7	\$0.5	0.54%	8	\$2.4	0.38%	27						
Total of Above Categories*		\$739.9	0.03%	4,292	\$180.5	0.11%	1,241	\$121.8	0.16%	1,012	\$141.4	0.26%	1,308	\$145.6	0.42%	1,458	\$71.9	0.54%	798	\$37.3	0.57%	557	\$1,438.3	0.06%	10,666						

*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 March 31, 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				
Conventional ARMs																												
ARMs: Amortizing																												
2016	\$0.6	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.01%	2	
2015	\$0.8	0.01%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.01%	4	
2007 and Earlier	\$26.5	0.18%	269	\$0.0	0.11%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$26.6	0.17%	271	
2014	\$4.2	0.05%	18	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.05%	18	
2013	\$2.3	0.03%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.03%	9	
2012	\$2.8	0.04%	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.04%	13	
2011	\$3.8	0.07%	21	-	-	-	-	-	-	\$0.0	31.59%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$3.8	0.07%	22	
2010	\$1.9	0.06%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.06%	9	
2009	\$1.7	0.11%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.11%	7	
2008	\$2.5	0.15%	15	-	-	-	\$0.1	0.75%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.16%	16	
ARMs: Interest Only																												
2007 and Earlier	\$55.7	0.47%	268	-	-	-	-	-	-	\$1.3	1.74%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	\$56.9	0.48%	272
2010	\$0.9	0.07%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.07%	3	
2009	\$0.9	0.10%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.10%	5	
2008	\$1.9	0.09%	9	\$0.2	0.46%	1	\$0.2	0.77%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.11%	11	
Conventional ARMs																												
	\$106.5	0.12%	652	\$0.3	0.20%	3	\$0.4	0.42%	2	\$1.3	1.20%	5	-	-	-	-	-	-	-	-	-	-	-	-	\$108.4	0.12%	662	
Other																												
2017	\$0.1	0.00%	1	\$0.3	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	2	
2016	\$8.3	0.14%	47	\$1.2	0.20%	8	\$0.1	0.13%	1	\$2.9	0.27%	25	\$2.8	0.37%	26	\$0.2	0.07%	2	-	-	-	-	-	-	-	\$15.5	0.18%	109
2015	\$7.7	0.19%	45	\$0.1	0.12%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.8	0.19%	46	
2007 and Earlier	\$0.1	0.09%	2	\$0.0	0.03%	2	\$0.7	0.13%	8	\$0.6	0.21%	8	\$1.3	0.96%	17	\$1.1	1.01%	23	\$3.0	2.00%	88	-	-	-	\$6.7	0.47%	148	
2014	\$10.5	0.24%	60	\$6.8	0.36%	41	\$0.7	0.54%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$17.9	0.28%	105	
2013	\$50.4	0.16%	307	\$8.2	0.42%	39	\$0.2	0.16%	2	\$0.0	1.10%	1	\$0.0	1.72%	1	-	-	-	\$0.0	6.95%	1	\$58.8	0.18%	357				
2012	\$49.5	0.14%	290	\$2.2	0.15%	13	-	-	-	\$0.1	3.01%	1	-	-	-	-	-	-	\$0.0	0.26%	1	\$51.7	0.14%	305				
2011	\$2.9	0.22%	22	\$6.0	0.37%	39	\$3.4	0.34%	27	\$1.0	2.03%	10	\$0.9	4.22%	3	\$0.3	2.15%	4	\$0.0	0.48%	1	\$14.6	0.36%	113				
2010	\$0.9	0.20%	6	\$2.2	0.47%	17	\$2.6	0.46%	16	\$0.8	0.64%	8	\$0.1	0.14%	3	\$0.1	0.13%	1	\$0.0	0.06%	2	\$6.8	0.37%	53				
2009	-	-	-	\$0.4	0.67%	4	\$2.8	2.25%	22	\$3.1	3.80%	29	\$2.8	5.96%	20	\$5.0	12.54%	29	\$2.8	12.23%	25	\$16.8	4.06%	129				
2008	-	-	-	\$0.1	0.24%	1	\$0.2	0.29%	3	\$0.4	0.60%	7	\$0.4	1.34%	5	-	-	-	\$0.1	13.06%	3	\$1.2	0.56%	19				
Other Total*																												
	\$130.4	0.15%	780	\$27.4	0.27%	172	\$10.7	0.30%	83	\$8.9	0.52%	89	\$8.2	0.74%	82	\$6.7	0.85%	59	\$6.0	1.19%	121	\$198.3	0.19%	1,386				
Total MBS 4+*																												
	\$976.8	0.04%	5,724	\$208.1	0.12%	1,416	\$132.9	0.17%	1,097	\$151.6	0.27%	1,402	\$153.8	0.42%	1,540	\$78.5	0.56%	857	\$43.3	0.61%	678	\$1,745.0	0.07%	12,714				

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