

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 October 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
<b>Conventional Fixed Rate</b>																								
<b>40 Year (CZ-prefix)</b>																								
2006 and Earlier	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.76%	1	-	-	-	\$0.1	0.16%	1
2012	\$0.2	0.13%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.13%	2
2010	-	-	-	-	-	-	\$0.3	2.08%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.75%	1
2009	-	-	-	\$0.0	0.49%	1	-	-	-	\$0.1	0.30%	1	\$0.1	0.34%	1	\$0.6	2.14%	3	-	-	-	\$0.8	0.80%	6
2008	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.70%	2	\$0.3	3.02%	1	\$0.1	5.69%	1	\$0.7	0.51%	4
2007	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.36%	2	\$1.6	0.95%	11	\$0.4	0.71%	4	\$2.3	0.68%	17
<b>30 Year (CL-prefix)</b>																								
2016	\$21.5	0.01%	96	\$3.1	0.05%	14	-	-	-	-	-	-	\$0.1	0.08%	2	\$0.1	0.45%	1	-	-	-	\$24.7	0.01%	113
2015	\$131.6	0.05%	639	\$8.1	0.19%	50	-	-	-	-	-	-	\$0.3	1.54%	2	-	-	-	-	-	-	\$140.0	0.05%	691
2006 and Earlier	\$0.3	0.21%	4	\$5.3	0.14%	49	\$46.9	0.19%	409	\$80.5	0.24%	787	\$66.9	0.36%	708	\$36.9	0.46%	434	\$18.9	0.41%	357	\$255.7	0.27%	2,748
2014	\$101.4	0.07%	530	\$39.5	0.22%	262	\$4.5	0.23%	34	\$0.1	0.18%	1	\$0.5	0.52%	8	\$0.0	0.30%	1	\$0.7	1.39%	6	\$146.7	0.09%	832
2013	\$133.5	0.04%	795	\$20.8	0.19%	143	\$2.1	0.22%	15	-	-	-	\$0.1	1.48%	1	-	-	-	-	-	-	\$156.5	0.05%	954
2012	\$93.1	0.03%	573	\$5.9	0.12%	49	\$1.1	0.19%	10	-	-	-	-	-	-	\$0.5	0.88%	6	\$0.1	0.54%	1	\$100.8	0.04%	639
2011	\$24.6	0.04%	145	\$25.7	0.08%	172	\$14.9	0.14%	100	\$0.8	0.12%	9	\$0.2	0.13%	3	\$0.5	0.74%	6	\$0.5	0.86%	7	\$67.1	0.06%	442
2010	\$13.7	0.03%	73	\$25.0	0.08%	152	\$31.1	0.18%	184	\$4.3	0.26%	38	\$0.4	0.40%	4	\$0.3	0.60%	2	-	-	-	\$74.9	0.08%	453
2009	\$10.0	0.05%	64	\$39.5	0.09%	251	\$24.7	0.17%	162	\$9.7	0.19%	110	\$10.1	0.40%	109	\$3.4	0.32%	52	\$1.3	0.28%	25	\$98.8	0.11%	773
2008	-	-	-	\$1.3	0.16%	12	\$8.8	0.20%	51	\$26.1	0.35%	177	\$19.7	0.42%	170	\$9.5	0.64%	97	\$6.0	1.00%	69	\$7.5	0.36%	576
2007	\$0.4	0.50%	2	\$0.8	0.60%	4	\$2.4	0.19%	17	\$23.1	0.37%	169	\$38.3	0.46%	322	\$22.7	0.84%	211	\$9.2	0.89%	104	\$97.0	0.49%	829
<b>20 Year (CT-prefix)</b>																								
2016	\$0.8	0.00%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.00%	6
2015	\$2.6	0.01%	19	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.01%	19
2006 and Earlier	-	-	-	\$0.1	0.04%	4	\$1.5	0.09%	29	\$2.4	0.18%	43	\$1.2	0.22%	26	\$0.4	0.21%	12	\$0.1	0.14%	7	\$5.6	0.14%	121
2014	\$6.5	0.06%	51	\$0.4	0.33%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.9	0.07%	54
2013	\$7.2	0.03%	60	\$0.2	0.26%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.4	0.03%	62
2012	\$5.6	0.02%	41	\$0.1	0.32%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.7	0.02%	42
2011	\$2.1	0.02%	14	\$1.7	0.10%	11	\$0.2	0.08%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$4.0	0.04%	26
2010	\$1.6	0.04%	9	\$0.8	0.04%	10	\$0.5	0.17%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$2.9	0.04%	22
2009	\$0.1	0.01%	1	\$0.5	0.03%	4	\$0.3	0.06%	3	\$0.1	0.09%	1	-	-	-	-	-	-	-	-	-	\$0.9	0.03%	9
2008	-	-	-	-	-	-	\$0.5	0.21%	5	\$0.3	0.15%	5	\$0.1	0.07%	2	\$0.1	0.70%	1	\$0.2	2.39%	3	\$1.1	0.20%	16
2007	-	-	-	-	-	-	\$0.1	0.26%	1	\$0.6	0.27%	5	\$0.5	0.18%	9	\$0.1	0.20%	2	\$0.1	0.73%	1	\$1.3	0.23%	18
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																								
2016	\$1.7	0.00%	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.00%	13
2015	\$8.4	0.01%	69	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.4	0.01%	69
2006 and Earlier	\$0.4	0.05%	16	\$1.4	0.05%	64	\$2.2	0.07%	87	\$1.4	0.10%	59	\$0.9	0.18%	39	\$0.1	0.17%	9	-	-	-	\$6.4	0.07%	274
2014	\$12.6	0.03%	116	-	-	-	-	-	-	-	-	-	-	-	-	\$0.0	0.86%	2	-	-	-	\$12.6	0.03%	118
2013	\$17.2	0.02%	151	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$17.2	0.02%	151
2012	\$11.4	0.01%	120	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.4	0.01%	120
2011	\$8.2	0.02%	90	\$0.7	0.08%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.9	0.02%	99
2010	\$4.0	0.02%	45	\$1.8	0.09%	21	\$0.2	0.17%	3	\$0.1	1.02%	2	-	-	-	-	-	-	-	-	-	\$6.1	0.03%	71
2009	\$2.9	0.05%	34	\$1.0	0.03%	23	\$0.7	0.11%	15	\$0.2	0.10%	5	\$0.1	0.13%	4	\$0.0	0.04%	1	-	-	-	\$4.6	0.05%	82
2008	\$0.0	0.03%	2	\$0.6	0.06%	13	\$0.9	0.09%	18	\$0.4	0.08%	14	\$0.4	0.18%	15	\$0.2	0.29%	7	-	-	-	\$2.7	0.09%	69
2007	-	-	-	\$0.3	0.36%	2	\$0.3	0.09%	5	\$0.4	0.07%	10	\$0.8	0.20%	23	\$0.2	0.23%	5	\$0.0	0.39%	1	\$2.0	0.14%	46
<b>High Balance (CK-prefix)</b>																								
2015	\$1.4	0.02%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.02%	3
2014	\$0.9	0.04%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.04%	2
2012	\$3.0	0.03%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.03%	6
2011	\$2.1	0.06%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.05%	4
2010	-	-	-	\$0.4	0.04%	1	\$0.4	0.10%	1	\$0.4	1.60%	1	-	-	-	-	-	-	-	-	-	\$1.2	0.04%	3
2009	-	-	-	\$0.4	0.08%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.04%	1
<b>Interest Only (all "N"- prefixes)</b>																								
2006 and Earlier	-	-	-	-	-	-	-	-	-	\$2.2	0.87%	12	\$7.4	1.46%	36	\$3.3	1.73%	16	\$0.4	1.16%	4	\$13.4	1.29%	68
2008	-	-	-	-	-	-	-	-	-	\$1.3	0.90%	6	\$0.8	0.51%	4	\$0.5	1.35%	2	-	-	-	\$2.6	0.70%	12
2007	-	-	-	-	-	-	-	-	-	\$5.5	1.13%	22	\$7.0	0.74%	31	\$3.3	1.24%	17	\$0.8	1.46%	4	\$16.7	0.92%	74
<b>Prepayment Premiums</b>																								
2006 and Earlier	-	-	-	\$0.1	0.37%	1	\$0.2	0.26%	3	\$0.1	0.10%	4	\$0.4	0.25%	6	\$0.3	0.27%	5	\$0.3	0.35%	8	\$1.4	0.24%	27
2007	-	-	-	-	-	-	\$0.1	9.82%	1	-	-	-	-	-	-	-	-	-	\$0.2	2.75%	1	\$0.3	0.40%	2
<b>Total of Above Categories*</b>																								
	\$630.8	0.03%	3,795	\$185.7	0.11%	1,319	\$144.9	0.17%	1,158	\$160.5	0.27%	1,483	\$158.1	0.41%	1,538	\$83.8	0.57%	898	\$38.9	0.54%	599	\$1,402.9	0.06%	10,790

\*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 October 31, 2016 (continued)

MBS Pass-Through Rates

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
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>																								
2015	\$2.7	0.03%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2006 and Earlier	\$26.2	0.17%	259	\$0.0	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2014	\$3.4	0.03%	14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2013	\$2.5	0.03%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2012	\$2.1	0.02%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2011	\$3.1	0.05%	19	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2010	\$2.2	0.06%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2009	\$1.2	0.07%	7	\$0.1	1.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2008	\$3.9	0.22%	19	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2007	\$4.1	0.28%	24	-	-	-	-	-	-	\$0.1	0.66%	1	-	-	-	-	-	-	-	-	-	-	-	-
<b>ARMs: Interest Only</b>																								
2006 and Earlier	\$42.9	0.44%	213	-	-	-	-	-	-	\$0.3	2.44%	1	-	-	-	-	-	-	-	-	-	-	-	-
2012	\$0.1	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2011	\$0.6	0.06%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2010	\$0.8	0.06%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2009	\$1.4	0.13%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2008	\$2.2	0.10%	10	\$0.5	0.70%	2	-	-	-	-	-	-	\$0.2	8.10%	1	-	-	-	-	-	-	-	-	-
2007	\$7.4	0.20%	31	-	-	-	-	-	-	\$0.8	0.72%	3	\$0.5	1.21%	1	-	-	-	-	-	-	-	-	-
<b>Conventional ARMs</b>	\$106.6	0.11%	648	\$0.6	0.36%	4	-	-	-	\$1.2	0.72%	5	\$0.6	0.83%	2	-	-	-	-	-	-	-	-	-
<b>Other</b>																								
2016	\$0.7	0.03%	5	\$0.1	0.02%	1	-	-	-	\$0.1	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-
2015	\$5.1	0.12%	29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2006 and Earlier	\$0.3	0.39%	6	\$0.7	0.43%	9	\$1.0	0.25%	11	\$0.7	0.37%	10	\$0.6	0.60%	13	\$1.0	1.01%	20	\$2.6	1.66%	84	\$7.0	0.59%	153
2014	\$8.9	0.19%	52	\$6.4	0.32%	45	\$0.7	0.52%	4	-	-	-	\$0.2	22.89%	2	-	-	-	-	-	-	-	-	-
2013	\$63.3	0.20%	363	\$7.4	0.36%	42	\$0.3	0.30%	2	\$0.0	1.06%	1	\$0.1	3.34%	1	-	-	-	\$0.1	11.60%	2	\$71.2	0.21%	411
2012	\$53.7	0.15%	320	\$2.9	0.19%	16	-	-	-	\$0.2	7.86%	2	\$0.1	3.80%	1	\$0.1	2.16%	1	\$0.0	0.41%	1	\$57.0	0.15%	341
2011	\$3.1	0.21%	27	\$6.4	0.36%	43	\$4.8	0.43%	33	\$1.0	1.87%	10	\$1.0	4.50%	12	\$0.6	3.32%	8	\$0.1	1.27%	3	\$17.1	0.38%	136
2010	\$1.1	0.19%	6	\$3.2	0.61%	22	\$2.9	0.44%	20	\$1.1	0.75%	10	\$0.1	0.15%	3	\$0.2	0.36%	3	\$0.2	0.28%	7	\$8.7	0.42%	71
2009	-	-	-	\$0.7	1.24%	8	\$3.7	2.63%	32	\$3.5	3.84%	33	\$3.1	6.13%	25	\$5.9	13.49%	38	\$2.9	12.00%	26	\$19.8	4.33%	162
2008	-	-	-	-	-	-	\$0.4	0.49%	4	\$0.8	1.02%	9	\$0.5	1.57%	7	\$0.0	0.41%	1	\$0.0	5.32%	1	\$1.8	0.75%	22
2007	-	-	-	\$0.2	0.77%	2	\$0.7	0.45%	8	\$1.0	0.75%	12	\$0.6	1.31%	7	\$0.2	1.66%	3	\$0.1	2.14%	2	\$2.8	0.71%	34
<b>Other Total*</b>	\$136.2	0.16%	808	\$28.1	0.31%	188	\$14.5	0.49%	114	\$8.5	0.61%	88	\$6.2	0.68%	71	\$8.0	3.40%	74	\$6.1	2.32%	126	\$207.5	0.21%	1,469
<b>Total MBS 4+*</b>	\$873.6	0.04%	5,251	\$214.4	0.12%	1,511	\$159.4	0.18%	1,272	\$170.2	0.28%	1,576	\$165.0	0.41%	1,611	\$91.8	0.61%	972	\$44.9	0.60%	725	\$1,719.4	0.07%	12,918

\*Some UPB totals may not foot due to rounding