

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 April 30, 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	-	-	-	-	-	-	\$0.3	1.99%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.69%	1	
2009	-	-	-	-	-	-	\$0.7	2.42%	2	-	-	-	\$0.1	0.19%	1	\$0.2	0.82%	2	-	-	-	\$1.0	0.64%	5	
2008	-	-	-	-	-	-	\$0.3	0.89%	1	\$0.7	1.08%	2	\$0.3	0.64%	2	-	-	-	\$0.1	3.54%	1	\$1.4	0.84%	6	
2007	-	-	-	-	-	-	-	-	-	\$0.2	0.18%	1	\$1.5	0.77%	10	\$0.2	0.28%	2	\$0.1	0.58%	1	\$1.9	0.49%	14	
30 Year (CL-prefix)																									
2015	\$54.0	0.02%	265	\$3.8	0.08%	29	\$0.2	0.44%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$58.0	0.02%	295
2016	\$0.7	0.00%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.00%	4
2006 and Earlier	-	-	-	\$4.5	0.11%	36	\$43.5	0.15%	373	\$84.1	0.23%	791	\$70.1	0.34%	689	\$37.0	0.41%	420	\$21.7	0.42%	378	\$260.9	0.25%	2,687	
2014	\$88.2	0.05%	434	\$30.8	0.15%	192	\$5.1	0.24%	36	-	-	-	\$0.3	0.28%	4	\$0.0	0.31%	1	\$0.5	0.96%	5	\$124.9	0.06%	672	
2013	\$116.1	0.04%	666	\$15.4	0.12%	105	\$2.0	0.18%	15	-	-	-	-	-	-	-	-	-	-	-	-	\$133.6	0.04%	786	
2012	\$84.1	0.03%	473	\$5.5	0.10%	40	\$0.9	0.13%	7	\$0.2	0.20%	2	\$0.1	0.23%	2	\$0.1	0.21%	2	\$0.1	0.32%	2	\$91.0	0.03%	528	
2011	\$19.5	0.03%	115	\$29.8	0.08%	174	\$16.9	0.14%	107	\$0.6	0.08%	6	\$0.5	0.29%	5	\$0.8	1.03%	5	\$0.2	0.27%	3	\$68.3	0.06%	415	
2010	\$18.4	0.04%	93	\$26.6	0.07%	152	\$25.7	0.13%	159	\$3.4	0.18%	21	\$0.3	0.21%	2	\$0.1	0.21%	1	-	-	-	\$74.3	0.07%	428	
2009	\$9.2	0.04%	54	\$34.1	0.07%	199	\$25.2	0.15%	179	\$8.7	0.15%	93	\$7.9	0.28%	83	\$3.9	0.33%	50	\$2.1	0.40%	33	\$91.2	0.09%	691	
2008	-	-	-	\$1.4	0.15%	6	\$9.9	0.19%	60	\$24.3	0.28%	154	\$21.9	0.40%	166	\$9.0	0.53%	89	\$6.3	0.95%	64	\$72.8	0.32%	539	
2007	\$0.2	0.23%	2	\$0.3	0.19%	2	\$3.4	0.23%	20	\$21.3	0.29%	148	\$41.9	0.44%	312	\$21.8	0.71%	204	\$10.4	0.89%	102	\$99.3	0.44%	790	
20 Year (CT-prefix)																									
2015	\$1.9	0.01%	16	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.01%	16
2006 and Earlier	-	-	-	\$0.3	0.07%	4	\$1.1	0.06%	21	\$1.4	0.09%	28	\$0.9	0.14%	13	\$0.3	0.16%	11	\$0.2	0.42%	13	\$4.2	0.09%	90	
2014	\$4.3	0.04%	37	\$0.1	0.08%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.4	0.04%	39	
2013	\$7.9	0.03%	59	\$0.2	0.21%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.0	0.03%	61	
2012	\$4.0	0.01%	32	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.0	0.01%	32	
2011	\$1.5	0.02%	11	\$1.3	0.07%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.9	0.02%	23	
2010	\$0.6	0.01%	5	\$1.5	0.06%	16	\$0.7	0.21%	8	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.04%	29	
2009	\$0.3	0.04%	2	\$1.2	0.06%	12	\$0.2	0.06%	3	-	-	-	\$0.1	0.34%	1	-	-	-	-	-	-	\$1.8	0.06%	18	
2008	-	-	-	-	-	-	\$0.6	0.22%	5	\$0.1	0.06%	2	\$0.1	0.12%	1	\$0.1	0.78%	2	\$0.0	0.72%	1	\$1.0	0.16%	11	
2007	-	-	-	-	-	-	-	-	-	\$0.3	0.14%	3	\$0.8	0.28%	10	\$0.2	0.45%	4	\$0.1	1.26%	1	\$1.6	0.24%	18	
15 & 10 Year (CI & CN-prefixes)																									
2015	\$2.5	0.00%	18	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.00%	18	
2016	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1	
2006 and Earlier	\$0.3	0.02%	9	\$1.7	0.04%	59	\$2.9	0.07%	100	\$1.8	0.10%	70	\$0.7	0.10%	31	\$0.1	0.13%	10	-	-	-	\$7.4	0.06%	279	
2014	\$9.8	0.02%	88	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.8	0.02%	88	
2013	\$13.4	0.01%	122	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$13.4	0.01%	122	
2012	\$7.1	0.01%	73	\$0.0	0.04%	1	\$0.0	0.33%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$7.1	0.01%	75	
2011	\$8.2	0.02%	72	\$0.4	0.03%	4	-	-	-	\$0.0	0.30%	1	-	-	-	-	-	-	-	-	-	-	\$8.6	0.02%	77
2010	\$3.5	0.01%	40	\$1.5	0.07%	22	\$0.2	0.17%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$5.2	0.02%	66	
2009	\$1.7	0.02%	22	\$1.9	0.05%	27	\$0.5	0.06%	12	\$0.3	0.13%	9	\$0.1	0.12%	9	\$0.0	0.00%	1	\$0.0	0.08%	1	\$4.5	0.04%	81	
2008	\$0.2	0.14%	2	\$1.1	0.09%	13	\$0.8	0.07%	15	\$0.5	0.08%	14	\$0.9	0.31%	24	\$0.1	0.14%	6	\$0.0	0.10%	1	\$3.6	0.10%	75	
2007	-	-	-	\$0.0	0.03%	1	\$0.2	0.06%	4	\$0.7	0.12%	14	\$1.4	0.28%	24	\$0.3	0.31%	7	-	-	-	\$2.7	0.16%	50	
High Balance (CK-prefix)																									
2015	\$0.6	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.01%	1	
2014	\$0.5	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.02%	1	
2013	\$1.1	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.01%	2	
2011	\$0.5	0.01%	1	\$0.5	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.02%	2	
Interest Only (all "N"- prefixes)																									
2006 and Earlier	-	-	-	-	-	-	\$0.5	0.97%	3	\$3.0	0.88%	12	\$3.9	0.58%	21	\$2.4	0.97%	10	\$0.3	0.74%	3	\$10.1	0.74%	49	
2009	-	-	-	\$0.1	2.43%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.65%	1	
2008	-	-	-	-	-	-	\$0.1	0.29%	1	\$0.5	0.30%	2	-	-	-	\$0.1	0.24%	1	\$0.3	2.96%	1	\$1.0	0.23%	5	
2007	-	-	-	-	-	-	\$0.4	0.63%	1	\$3.9	0.64%	16	\$11.8	1.04%	51	\$2.0	0.65%	11	\$0.9	1.26%	6	\$19.0	0.87%	85	
Prepayment Premiums (all "K"- prefixes)																									
2006 and Earlier	-	-	-	\$0.0	0.13%	1	\$0.1	0.17%	4	\$0.2	0.14%	4	\$0.2	0.13%	3	\$0.1	0.05%	3	\$0.4	0.42%	11	\$1.1	0.16%	26	
2008	-	-	-	-	-	-	-	-	-	\$0.1	5.80%	1	-	-	-	-	-	-	-	-	-	-	\$0.1	0.92%	1
Total of Above Categories*	\$460.2	0.02%	2,720	\$164.0	0.08%	1,113	\$142.6	0.14%	1,143	\$156.3	0.23%	1,393	\$166.0	0.37%	1,465	\$78.9	0.47%	842	\$43.8	0.55%	627	\$1,211.9	0.05%	9,303	

*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 April 30, 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	\$24.4	0.14%	265	\$0.1	0.13%	4	-	-	-	-	-	-	-	-	-	\$0.1	3.60%	1	-	-	-	-	-	-			
	2014	\$2.3	0.02%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2013	\$2.2	0.02%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2012	\$2.4	0.02%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2011	\$2.3	0.03%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2010	\$2.8	0.06%	15	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2009	\$1.6	0.09%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2008	\$1.4	0.07%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2007	\$2.1	0.13%	12	-	-	-	-	-	-	\$0.1	0.34%	1	-	-	-	-	-	-	-	-	-	-	-	-			
ARMs: Interest Only																												
	2006 and Earlier	\$39.0	0.35%	199	-	-	-	-	-	-	\$0.5	1.03%	2	-	-	-	-	-	-	-	-	-	-	-	-			
	2010	\$0.4	0.03%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2009	\$1.5	0.13%	5	\$0.4	1.29%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2008	\$2.3	0.09%	11	-	-	-	\$0.1	0.29%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2007	\$7.2	0.18%	32	-	-	-	\$0.3	1.02%	1	\$1.8	1.29%	7	\$0.2	0.47%	1	-	-	-	-	-	-	-	-	-			
	Conventional ARMs Total*	\$92.9	0.09%	603	\$0.5	0.23%	5	\$0.5	0.37%	2	\$2.3	0.96%	10	\$0.2	0.16%	1	\$0.1	0.95%	1	-	-	-	-	-	-	\$96.6	0.09%	622
Other																												
	2015	\$4.8	0.11%	29	\$0.2	0.22%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2006 and Earlier	\$0.3	0.38%	5	\$0.4	0.18%	7	\$1.2	0.27%	15	\$1.1	0.49%	13	\$1.2	1.03%	19	\$1.6	1.38%	31	\$3.7	2.11%	111	-	-	-	\$9.4	0.70%	201
	2014	\$8.7	0.17%	49	\$6.2	0.29%	35	\$0.4	0.32%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-			
	2013	\$63.4	0.18%	356	\$7.6	0.35%	44	\$0.5	0.39%	3	\$0.0	1.02%	1	\$0.2	10.03%	3	-	-	-	\$0.0	4.79%	1	\$71.8	0.19%	408			
	2012	\$48.3	0.12%	280	\$2.9	0.17%	19	\$0.1	0.36%	1	\$0.1	2.91%	1	-	-	-	\$0.2	6.48%	3	\$0.0	2.36%	2	\$51.6	0.12%	306			
	2011	\$3.8	0.22%	27	\$6.4	0.31%	45	\$3.4	0.27%	27	\$0.8	1.37%	9	\$0.7	2.90%	9	\$0.4	1.96%	6	\$0.2	1.82%	5	\$15.8	0.30%	128			
	2010	\$1.1	0.17%	8	\$3.3	0.54%	22	\$4.1	0.53%	23	\$1.3	0.81%	11	\$0.1	0.15%	3	\$0.1	0.11%	1	\$0.2	0.32%	6	\$10.3	0.43%	74			
	2009	\$0.1	0.10%	1	\$0.8	1.11%	8	\$3.9	2.41%	33	\$3.9	3.93%	38	\$3.7	6.44%	31	\$7.2	14.75%	47	\$3.5	12.87%	31	\$23.0	4.43%	189			
	2008	-	-	-	\$0.1	0.30%	1	\$0.5	0.53%	4	\$0.4	0.51%	6	\$0.3	0.81%	4	\$0.1	2.22%	2	\$0.1	10.09%	3	\$1.6	0.59%	20			
	2007	-	-	-	\$0.1	0.24%	1	\$0.6	0.33%	6	\$0.7	0.42%	9	\$0.9	1.81%	10	\$0.3	2.61%	5	\$0.2	4.90%	6	\$2.8	0.61%	37			
	Other Total*	\$130.5	0.15%	755	\$28.0	0.30%	183	\$14.8	0.46%	116	\$8.4	1.05%	88	\$7.0	1.94%	79	\$9.8	3.74%	95	\$8.0	2.75%	165	\$206.6	0.20%	1,481			
	Total MBS 4+*	\$683.7	0.03%	4,078	\$192.5	0.09%	1,301	\$157.9	0.15%	1,261	\$167.1	0.24%	1,491	\$173.2	0.39%	1,545	\$88.9	0.52%	938	\$51.8	0.62%	792	\$1,515.1	0.06%	11,406			

*Some UPB totals may not foot due to rounding