

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, 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	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	1.34%	2	\$0.3	2.98%	2	-	-	-	\$0.5	1.36%	4	
2010	-	-	-	-	-	-	\$0.3	1.96%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.69%	1	
2009	-	-	-	-	-	-	\$0.4	1.37%	1	\$0.4	1.28%	2	\$0.1	0.12%	1	\$0.1	0.33%	1	\$0.1	4.30%	1	\$1.1	0.71%	6	
2008	-	-	-	-	-	-	\$0.3	0.88%	1	\$0.9	1.34%	4	\$0.3	0.68%	2	-	-	-	\$0.1	2.85%	1	\$1.6	0.95%	8	
2007	-	-	-	-	-	-	-	-	-	\$0.3	0.27%	2	\$1.8	0.94%	10	\$0.6	0.95%	4	\$0.1	0.57%	1	\$2.8	0.71%	17	
<b>30 Year (CL-prefix)</b>																									
2015	\$51.7	0.02%	232	\$1.5	0.03%	17	-	-	-	-	-	-	\$0.2	0.64%	1	-	-	-	-	-	-	\$53.4	0.02%	250	
2006 and Earlier	\$0.0	0.03%	1	\$4.7	0.11%	40	\$47.0	0.16%	396	\$88.8	0.23%	814	\$76.7	0.37%	767	\$37.5	0.41%	437	\$20.8	0.40%	378	\$277.6	0.26%	2,833	
2014	\$88.1	0.05%	443	\$34.2	0.16%	214	\$4.9	0.23%	37	\$0.1	0.15%	1	\$0.2	0.22%	4	-	-	-	\$0.4	0.69%	4	\$128.0	0.06%	703	
2013	\$119.9	0.04%	696	\$16.1	0.13%	113	\$1.5	0.13%	11	-	-	-	\$0.1	0.77%	1	-	-	-	\$0.0	0.63%	1	\$137.5	0.04%	822	
2012	\$93.5	0.03%	520	\$6.1	0.11%	40	\$0.9	0.13%	7	\$0.7	0.57%	4	-	-	-	\$0.2	0.31%	1	\$0.1	0.32%	2	\$101.5	0.03%	574	
2011	\$23.0	0.03%	116	\$30.6	0.08%	174	\$16.0	0.13%	110	\$0.3	0.04%	3	\$0.4	0.23%	3	\$0.8	0.97%	8	\$0.1	0.21%	3	\$71.2	0.06%	417	
2010	\$19.8	0.04%	106	\$29.3	0.08%	175	\$28.9	0.15%	176	\$3.6	0.18%	23	\$0.5	0.38%	4	\$0.1	0.27%	2	-	-	-	\$82.2	0.08%	486	
2009	\$9.1	0.03%	46	\$38.7	0.08%	235	\$27.0	0.15%	191	\$10.8	0.19%	106	\$8.2	0.28%	84	\$3.8	0.31%	53	\$2.9	0.54%	35	\$100.5	0.10%	750	
2008	\$0.3	0.94%	1	\$0.8	0.08%	4	\$12.0	0.22%	66	\$23.6	0.26%	162	\$25.6	0.46%	191	\$9.2	0.53%	85	\$7.3	1.07%	76	\$78.7	0.34%	585	
2007	\$0.1	0.10%	1	\$0.2	0.14%	2	\$4.0	0.27%	27	\$22.7	0.30%	158	\$44.3	0.45%	331	\$24.9	0.80%	226	\$11.8	0.98%	113	\$108.0	0.46%	858	
<b>20 Year (CT-prefix)</b>																									
2015	\$1.2	0.01%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.01%	9	
2006 and Earlier	-	-	-	\$0.2	0.06%	4	\$1.2	0.06%	22	\$1.7	0.11%	26	\$1.2	0.19%	21	\$0.2	0.11%	11	\$0.2	0.38%	10	\$4.8	0.10%	94	
2014	\$4.4	0.04%	33	\$0.1	0.04%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.4	0.04%	34	
2013	\$6.3	0.02%	50	\$0.2	0.21%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.5	0.02%	52	
2012	\$5.2	0.02%	36	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.2	0.02%	36	
2011	\$1.5	0.01%	10	\$1.7	0.08%	15	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.03%	25	
2010	\$1.1	0.02%	10	\$1.7	0.07%	18	\$0.9	0.25%	9	-	-	-	-	-	-	-	-	-	-	-	-	\$3.8	0.05%	37	
2009	-	-	-	\$1.5	0.08%	14	\$0.3	0.09%	2	\$0.2	0.20%	2	\$0.1	0.34%	1	-	-	-	-	-	-	\$2.0	0.06%	19	
2008	-	-	-	\$0.2	0.86%	1	\$0.4	0.16%	5	\$0.4	0.15%	5	\$0.1	0.08%	1	\$0.1	0.67%	1	\$0.1	0.71%	1	\$1.3	0.19%	14	
2007	-	-	-	-	-	-	\$0.3	0.76%	2	\$0.2	0.08%	3	\$0.1	0.05%	2	\$0.1	0.15%	2	\$0.1	1.24%	1	\$0.9	0.13%	10	
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																									
2015	\$2.7	0.00%	27	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.00%	27	
2006 and Earlier	\$0.6	0.05%	18	\$1.8	0.04%	61	\$2.7	0.06%	101	\$1.5	0.08%	60	\$1.2	0.16%	41	\$0.2	0.20%	11	\$0.0	0.37%	3	\$8.1	0.06%	295	
2014	\$10.8	0.02%	90	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.8	0.02%	90	
2013	\$16.1	0.02%	147	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$16.1	0.02%	147	
2012	\$8.0	0.01%	77	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.0	0.01%	77	
2011	\$7.6	0.02%	65	\$0.5	0.05%	9	\$0.0	0.02%	1	\$0.0	0.15%	1	\$0.0	3.08%	1	-	-	-	-	-	-	\$8.2	0.02%	77	
2010	\$4.9	0.02%	54	\$1.6	0.07%	21	\$0.1	0.04%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$6.6	0.02%	76	
2009	\$1.7	0.02%	25	\$2.3	0.06%	32	\$0.4	0.05%	16	\$0.4	0.16%	7	\$0.2	0.15%	11	\$0.0	0.14%	1	\$0.0	0.47%	2	\$5.1	0.04%	94	
2008	\$0.1	0.04%	1	\$1.1	0.09%	17	\$1.2	0.10%	20	\$0.7	0.10%	16	\$0.7	0.25%	18	\$0.3	0.36%	8	-	-	-	\$4.1	0.11%	80	
2007	-	-	-	\$0.2	0.20%	1	\$0.5	0.14%	8	\$0.8	0.13%	15	\$1.5	0.29%	25	\$0.1	0.17%	5	\$0.0	0.21%	1	\$3.2	0.18%	55	
<b>High Balance (CK-prefix)</b>																									
2014	\$0.6	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.02%	1	
2013	\$1.4	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.01%	3	
2012	\$0.4	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	1	
2011	\$0.4	0.01%	1	\$0.5	0.05%	1	\$0.4	0.30%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.02%	3	
2010	-	-	-	-	-	-	\$0.5	0.11%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.01%	1	
2009	-	-	-	\$0.6	0.11%	1	\$0.8	0.20%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.12%	3	
<b>Interest Only (all "N"- prefixes)</b>																									
2006 and Earlier	-	-	-	-	-	-	\$0.4	0.68%	2	\$2.6	0.73%	13	\$2.9	0.41%	15	\$2.4	0.93%	10	\$0.6	1.25%	5	\$8.8	0.62%	45	
2008	-	-	-	-	-	-	\$0.1	0.40%	1	\$0.5	0.29%	2	\$0.2	0.14%	2	\$0.1	0.30%	1	\$0.3	2.93%	1	\$1.4	0.30%	7	
2007	-	-	-	-	-	-	\$0.4	0.62%	1	\$4.2	0.67%	18	\$9.7	0.82%	42	\$2.4	0.74%	12	\$0.8	1.08%	5	\$17.5	0.77%	78	
<b>Prepayment Premiums (all "K"- prefixes)</b>																									
2006 and Earlier	-	-	-	-	-	-	\$0.1	0.08%	3	\$0.5	0.26%	6	\$0.2	0.13%	3	\$0.3	0.18%	7	\$0.4	0.34%	8	\$1.4	0.19%	27	
2007	-	-	-	-	-	-	-	-	-	\$0.2	0.56%	2	\$0.1	0.28%	1	-	-	-	-	-	-	\$0.3	0.35%	3	
<b>Total of Above Categories*</b>	\$480.5	0.02%	2,820	\$176.5	0.09%	1,212	\$154.0	0.15%	1,222	\$165.9	0.24%	1,453	\$179.0	0.39%	1,586	\$83.8	0.49%	889	\$46.2	0.57%	652	\$1,286.1	0.05%	9,834	

\*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, 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			
<b>Conventional ARMs</b>																											
<b>ARMs: Amortizing</b>																											
2015	\$0.9	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.01%	3
2006 and Earlier	\$22.2	0.13%	259	\$0.0	0.03%	2	-	-	-	-	-	-	\$0.3	1.10%	2	\$0.1	3.54%	1	\$0.1	4.76%	1	-	-	-	\$22.6	0.13%	265
2014	\$1.9	0.02%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.02%	12
2013	\$1.9	0.02%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.02%	10
2012	\$1.4	0.01%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.01%	6
2011	\$4.4	0.05%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.4	0.05%	20
2010	\$4.3	0.09%	19	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.3	0.09%	19
2009	\$0.9	0.05%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.05%	4
2008	\$1.6	0.08%	9	-	-	-	\$0.2	0.68%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.09%	10
2007	\$3.2	0.19%	18	-	-	-	-	-	-	\$0.2	0.96%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$3.4	0.20%	19
<b>ARMs: Interest Only</b>																											
2006 and Earlier	\$44.0	0.38%	220	-	-	-	-	-	-	\$0.5	0.90%	2	\$0.5	1.01%	2	\$0.2	8.42%	2	-	-	-	-	-	-	\$45.3	0.39%	226
2011	\$0.4	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.03%	1
2009	\$0.4	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.03%	1
2008	\$2.9	0.11%	11	\$0.1	0.13%	1	\$0.1	0.32%	1	\$0.3	2.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$3.4	0.13%	14
2007	\$7.9	0.20%	35	-	-	-	-	-	-	\$1.0	0.71%	5	\$0.4	0.83%	2	-	-	-	-	-	-	-	-	-	\$9.3	0.22%	42
<b>Conventional ARMs Total*</b>																											
	\$98.2	0.09%	628	\$0.1	0.05%	3	\$0.3	0.22%	2	\$2.1	0.81%	9	\$1.2	0.85%	6	\$0.3	3.15%	3	\$0.1	3.17%	1	\$102.2	0.10%	652			
<b>Other</b>																											
2015	\$3.3	0.07%	21	\$0.6	0.59%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.9	0.08%	25
2006 and Earlier	\$0.2	0.25%	4	\$0.3	0.17%	8	\$1.1	0.25%	13	\$1.0	0.43%	12	\$0.9	0.79%	14	\$1.5	1.34%	28	\$3.5	1.97%	103	\$8.6	0.63%	182	\$16.9	0.22%	99
2014	\$9.6	0.18%	57	\$6.5	0.31%	35	\$0.8	0.56%	7	-	-	-	-	-	-	\$0.1	4.55%	2	\$0.0	2.39%	2	\$57.7	0.14%	337	\$64.7	0.17%	380
2013	\$55.1	0.16%	323	\$9.0	0.40%	51	\$0.4	0.35%	3	\$0.0	1.03%	1	\$0.1	3.27%	1	-	-	-	\$0.0	4.78%	1	\$57.7	0.14%	337	\$64.7	0.17%	380
2012	\$54.5	0.13%	314	\$2.8	0.16%	17	\$0.1	0.36%	1	\$0.1	2.91%	1	-	-	-	\$0.1	4.55%	2	\$0.0	2.39%	2	\$57.7	0.14%	337	\$64.7	0.17%	380
2011	\$3.5	0.20%	23	\$6.0	0.29%	43	\$3.6	0.27%	26	\$0.9	1.40%	9	\$0.8	3.40%	9	\$0.3	1.65%	6	\$0.2	1.80%	5	\$15.4	0.29%	121	\$15.4	0.29%	121
2010	\$1.1	0.16%	8	\$2.8	0.44%	18	\$3.6	0.46%	25	\$1.9	1.14%	15	\$0.2	0.26%	4	\$0.3	0.49%	3	\$0.1	0.11%	4	\$10.0	0.40%	77	\$10.0	0.40%	77
2009	\$0.0	0.04%	1	\$1.0	1.38%	8	\$3.3	2.02%	30	\$3.7	3.59%	35	\$3.9	6.76%	31	\$8.0	15.99%	53	\$3.4	12.22%	29	\$23.3	4.40%	187	\$23.3	4.40%	187
2008	-	-	-	\$0.2	0.43%	2	\$0.5	0.53%	5	\$0.4	0.50%	6	\$0.2	0.63%	3	\$0.1	2.08%	2	\$0.1	8.15%	2	\$1.6	0.58%	20	\$1.6	0.58%	20
2007	-	-	-	\$0.1	0.25%	1	\$0.5	0.27%	5	\$0.9	0.59%	11	\$1.5	3.04%	13	\$0.3	2.58%	5	\$0.2	4.24%	5	\$3.6	0.77%	40	\$3.6	0.77%	40
<b>Other Total*</b>																											
	\$127.4	0.14%	751	\$29.3	0.31%	187	\$14.0	0.42%	115	\$9.0	1.09%	90	\$7.7	2.07%	75	\$10.8	4.02%	99	\$7.5	2.55%	151	\$205.7	0.20%	1,468			
<b>Total MBS 4+*</b>																											
	\$706.1	0.03%	4,199	\$206.0	0.10%	1,402	\$168.3	0.16%	1,339	\$176.9	0.25%	1,552	\$187.9	0.41%	1,667	\$94.9	0.55%	991	\$53.8	0.64%	804	\$1,594.0	0.06%	11,954			

\*Some UPB totals may not foot due to rounding