

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 June 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)																									
2006 and Earlier	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.75%	1	-	-	-	-	-	-	-	\$0.1	0.38%	1
2010	-	-	-	-	-	-	\$0.3	1.99%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.70%	1
2009	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.20%	1	\$0.3	0.97%	2	-	-	-	-	\$0.3	0.24%	3
2008	-	-	-	-	-	-	-	-	-	\$0.7	1.10%	3	\$0.3	0.62%	2	\$0.2	1.34%	1	\$0.1	3.84%	1	-	\$1.2	0.77%	7
2007	-	-	-	-	-	-	-	-	-	\$0.5	0.49%	2	\$2.1	1.15%	11	\$0.2	0.30%	3	-	-	-	-	\$2.8	0.75%	16
30 Year (CL-prefix)																									
2016	\$4.5	0.00%	20	\$0.3	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.8	0.00%	22
2015	\$73.4	0.02%	350	\$3.7	0.08%	34	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$77.1	0.02%	384
2006 and Earlier	\$0.1	0.06%	2	\$4.4	0.11%	35	\$45.2	0.16%	389	\$79.6	0.22%	764	\$67.5	0.34%	693	\$34.2	0.39%	395	\$19.5	0.39%	362	\$250.6	0.25%	2,640	
2014	\$91.5	0.05%	461	\$30.9	0.15%	200	\$5.6	0.27%	45	\$0.1	0.15%	1	\$0.3	0.28%	4	\$0.0	0.32%	1	\$0.5	0.98%	6	\$129.0	0.07%	718	
2013	\$120.5	0.04%	678	\$12.8	0.11%	84	\$2.1	0.19%	13	-	-	-	-	-	-	-	-	-	\$0.0	0.65%	1	\$135.5	0.04%	776	
2012	\$89.5	0.03%	519	\$5.4	0.10%	38	\$0.6	0.09%	5	\$0.6	0.57%	4	\$0.1	0.17%	1	\$0.0	0.06%	1	-	-	-	\$96.3	0.03%	568	
2011	\$22.4	0.03%	132	\$27.3	0.07%	164	\$16.6	0.15%	103	\$0.9	0.13%	9	\$0.1	0.08%	1	\$0.3	0.34%	3	\$0.5	0.91%	6	\$68.1	0.06%	418	
2010	\$14.6	0.03%	80	\$28.7	0.08%	169	\$26.4	0.14%	163	\$3.1	0.17%	24	\$0.2	0.16%	2	-	-	-	-	-	-	\$72.9	0.07%	438	
2009	\$10.2	0.04%	63	\$34.2	0.07%	188	\$21.2	0.13%	159	\$9.3	0.17%	99	\$8.5	0.31%	91	\$3.5	0.31%	53	\$2.0	0.39%	33	\$88.9	0.09%	686	
2008	-	-	-	\$1.0	0.11%	7	\$11.4	0.23%	67	\$21.2	0.25%	147	\$20.5	0.40%	167	\$8.8	0.54%	74	\$6.2	0.96%	65	\$69.1	0.32%	527	
2007	-	-	-	\$1.0	0.68%	5	\$2.9	0.21%	17	\$24.5	0.35%	169	\$42.0	0.46%	326	\$20.0	0.68%	184	\$11.3	1.00%	112	\$101.7	0.47%	813	
20 Year (CT-prefix)																									
2016	\$0.3	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.00%	1
2015	\$2.6	0.01%	19	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.01%	19
2006 and Earlier	-	-	-	\$0.0	0.01%	1	\$1.7	0.09%	30	\$2.1	0.14%	34	\$0.7	0.13%	17	\$0.5	0.25%	11	\$0.2	0.34%	8	\$5.1	0.11%	101	
2014	\$5.8	0.05%	43	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.8	0.05%	43	
2013	\$6.4	0.03%	56	\$0.1	0.18%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.5	0.03%	58	
2012	\$4.2	0.01%	31	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.01%	31	
2011	\$2.1	0.02%	14	\$1.2	0.06%	9	\$0.2	0.10%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$3.5	0.03%	24	
2010	\$0.6	0.01%	6	\$2.2	0.09%	19	\$0.4	0.11%	4	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.04%	29	
2009	\$0.4	0.04%	4	\$0.8	0.04%	7	\$0.1	0.04%	1	-	-	-	\$0.1	0.35%	1	-	-	-	-	-	-	\$1.3	0.04%	13	
2008	-	-	-	-	-	-	\$0.4	0.15%	3	\$0.3	0.15%	3	-	-	-	\$0.1	0.71%	1	-	-	-	\$0.8	0.13%	7	
2007	-	-	-	-	-	-	-	-	-	\$0.6	0.25%	5	\$0.5	0.19%	9	\$0.2	0.39%	3	-	-	-	\$1.3	0.21%	17	
15 & 10 Year (CI & CN-prefixes)																									
2016	\$1.0	0.00%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.00%	3
2015	\$4.9	0.01%	44	\$0.1	3.61%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.01%	45	
2006 and Earlier	\$0.5	0.04%	16	\$1.6	0.04%	59	\$2.7	0.07%	103	\$1.4	0.09%	62	\$0.8	0.13%	36	\$0.1	0.09%	8	\$0.0	0.11%	3	\$7.1	0.06%	287	
2014	\$9.2	0.02%	90	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.2	0.02%	90	
2013	\$14.9	0.01%	134	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$14.9	0.01%	134	
2012	\$9.2	0.01%	91	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.2	0.01%	91	
2011	\$7.3	0.02%	68	\$0.3	0.03%	6	\$0.0	0.10%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$7.7	0.02%	75	
2010	\$4.5	0.02%	49	\$1.3	0.06%	21	\$0.2	0.18%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$5.9	0.02%	72	
2009	\$1.2	0.02%	17	\$1.6	0.05%	27	\$0.7	0.09%	16	\$0.1	0.07%	5	\$0.0	0.03%	2	\$0.1	0.39%	3	-	-	-	\$3.8	0.03%	70	
2008	\$0.0	0.03%	1	\$0.5	0.05%	11	\$0.6	0.05%	10	\$0.7	0.11%	16	\$0.6	0.22%	14	\$0.2	0.23%	7	\$0.0	0.10%	1	\$2.6	0.08%	60	
2007	-	-	-	\$0.0	0.03%	1	\$0.2	0.05%	3	\$0.5	0.09%	11	\$1.3	0.28%	29	\$0.2	0.28%	6	\$0.1	0.60%	2	\$2.3	0.15%	52	
High Balance (CK-prefix)																									
2014	\$1.0	0.04%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.04%	2	
2012	\$0.4	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	1	
2011	\$1.1	0.03%	2	\$0.5	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.6	0.03%	3	
2010	-	-	-	\$0.6	0.05%	1	\$0.6	0.15%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.04%	2	
2009	-	-	-	\$0.4	0.07%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.04%	1	
Interest Only (all "N"- prefixes)																									
2006 and Earlier	-	-	-	-	-	-	\$0.7	1.45%	4	\$1.4	0.46%	7	\$5.0	0.81%	28	\$2.0	0.87%	8	\$0.2	0.56%	2	\$9.3	0.75%	49	
2008	-	-	-	-	-	-	-	-	-	\$2.3	1.34%	8	\$0.4	0.26%	2	\$0.2	0.45%	1	-	-	-	\$2.9	0.69%	11	
2007	-	-	-	-	-	-	\$0.4	0.80%	2	\$5.3	0.94%	23	\$10.7	1.01%	50	\$2.9	0.97%	15	\$0.4	0.58%	3	\$19.7	0.96%	93	
Prepayment Premiums (all "K"- prefixes)																									
2006 and Earlier	-	-	-	\$0.0	0.05%	1	\$0.2	0.34%	5	\$0.4	0.23%	6	\$0.5	0.28%	5	\$0.2	0.17%	8	\$0.3	0.31%	8	\$1.6	0.24%	33	
2008	-	-	-	-	-	-	-	-	-	\$0.1	1.17%	1	\$0.1	6.17%	1	-	-	-	-	-	-	-	\$0.2	1.47%	2
Total of Above Categories*	\$504.3	0.03%	2,997	\$161.2	0.08%	1,094	\$141.7	0.15%	1,148	\$155.7	0.24%	1,403	\$162.5	0.38%	1,494	\$74.1	0.46%	788	\$41.2	0.53%	613	\$1,240.7	0.05%	9,537	

*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 June 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*								
	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	UPB	UPB %	Loan Count			
Conventional ARMs																														
ARMs: Amortizing																														
2015	\$1.5	0.02%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.02%	6		
2006 and Earlier	\$23.6	0.14%	260	\$0.0	0.08%	2	-	-	-	-	-	\$0.0	0.02%	1	\$0.1	0.48%	3	-	-	-	-	-	-	-	-	-	\$23.8	0.14%	266	
2014	\$3.0	0.03%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.03%	11		
2013	\$1.5	0.02%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.02%	8		
2012	\$1.3	0.01%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.01%	6		
2011	\$2.4	0.03%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.03%	12		
2010	\$2.3	0.05%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.05%	10		
2009	\$1.3	0.07%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.07%	7		
2008	\$1.4	0.07%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.07%	9		
2007	\$2.2	0.14%	15	-	-	-	-	-	-	-	-	\$0.2	0.76%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.15%	17	
ARMs: Interest Only																														
2006 and Earlier	\$45.8	0.43%	241	-	-	-	\$0.2	3.79%	1	\$0.7	2.70%	2	\$0.1	0.30%	1	-	-	-	-	-	-	-	-	-	-	-	\$46.9	0.43%	245	
2012	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1	
2010	\$0.6	0.04%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.04%	2	
2009	\$0.1	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.01%	1	
2008	\$2.8	0.12%	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.11%	13	
2007	\$3.8	0.10%	16	-	-	-	\$0.3	1.18%	1	\$0.5	0.38%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.7	0.11%	20	
Conventional ARMs Total*																														
	\$93.8	0.09%	618	\$0.0	0.02%	2	\$0.5	0.52%	2	\$1.3	0.64%	8	\$0.2	0.19%	4	-	-	-	-	-	-	-	-	-	-	-	\$95.9	0.09%	634	
Other																														
2015	\$5.0	0.11%	26	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.11%	26	
2006 and Earlier	\$0.2	0.26%	3	\$0.5	0.24%	8	\$0.5	0.13%	8	\$0.9	0.40%	12	\$0.5	0.46%	10	\$1.4	1.26%	26	\$3.6	2.10%	104	-	-	-	-	-	-	\$7.5	0.58%	171
2014	\$6.9	0.14%	43	\$7.1	0.34%	39	\$0.4	0.29%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$14.5	0.20%	86	
2013	\$61.9	0.18%	354	\$5.5	0.26%	32	\$0.6	0.47%	4	\$0.0	1.07%	1	\$0.1	5.92%	2	-	-	-	\$0.0	4.81%	1	\$68.2	0.19%	394	-	-	-	\$51.1	0.12%	298
2012	\$48.8	0.12%	276	\$1.8	0.11%	14	-	-	-	\$0.3	9.78%	3	-	-	-	\$0.1	4.37%	2	\$0.1	3.86%	3	\$51.1	0.12%	298	-	-	-	\$51.1	0.12%	298
2011	\$2.9	0.17%	23	\$5.0	0.25%	33	\$4.2	0.34%	31	\$0.7	1.23%	8	\$0.7	2.96%	9	\$0.4	2.15%	6	\$0.1	1.22%	3	\$14.0	0.28%	113	-	-	-	\$14.0	0.28%	113
2010	\$1.1	0.18%	9	\$2.5	0.43%	16	\$2.3	0.31%	16	\$1.1	0.68%	10	\$0.2	0.25%	3	\$0.3	0.47%	4	\$0.1	0.18%	3	\$7.6	0.33%	61	-	-	-	\$7.6	0.33%	61
2009	-	-	-	\$0.6	0.88%	6	\$4.6	2.95%	39	\$3.3	3.41%	32	\$3.1	5.69%	25	\$6.7	14.18%	41	\$3.1	11.80%	29	\$21.4	4.27%	172	-	-	-	\$21.4	4.27%	172
2008	-	-	-	\$0.2	0.55%	2	\$0.2	0.27%	3	\$0.5	0.60%	6	\$0.4	0.99%	5	\$0.1	1.90%	2	\$0.1	8.65%	2	\$1.5	0.59%	20	-	-	-	\$1.5	0.59%	20
2007	-	-	-	-	-	-	\$0.8	0.45%	9	\$0.9	0.62%	13	\$0.8	1.76%	9	\$0.2	1.71%	3	\$0.2	5.10%	6	\$3.0	0.68%	40	-	-	-	\$3.0	0.68%	40
Other Total*																														
	\$126.8	0.15%	734	\$23.3	0.26%	150	\$13.7	0.44%	114	\$7.7	1.00%	85	\$5.8	1.65%	63	\$9.2	3.62%	84	\$7.3	2.60%	151	\$193.8	0.19%	1,381	-	-	-	\$193.8	0.19%	1,381
Total MBS 4+*																														
	\$724.9	0.03%	4,349	\$184.5	0.09%	1,246	\$155.9	0.16%	1,264	\$164.8	0.25%	1,496	\$168.6	0.39%	1,561	\$83.3	0.51%	872	\$48.5	0.61%	764	\$1,530.4	0.06%	11,552	-	-	-	\$1,530.4	0.06%	11,552

*Some UPB totals may not foot due to rounding