

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 September 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	0.74%	1	-	-	-	\$0.1	0.16%	1	
	2010	-	-	-	-	-	-	\$0.3	2.06%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.74%	1	
	2009	-	-	-	-	-	-	-	-	-	\$0.1	0.30%	1	\$0.1	0.22%	1	\$0.4	1.41%	3	-	-	-	\$0.5	0.40%	5	
	2008	-	-	-	-	-	-	\$0.0	0.16%	1	\$0.2	0.38%	1	\$0.2	0.44%	2	\$0.4	3.98%	2	\$0.1	5.69%	1	\$1.0	0.68%	7	
	2007	-	-	-	-	-	-	\$0.1	0.44%	1	-	-	-	\$1.6	0.94%	9	\$0.3	0.47%	2	-	-	-	\$1.9	0.56%	12	
30 Year (CL-prefix)																										
	2016	\$13.9	0.00%	64	\$1.4	0.02%	6	-	-	-	-	-	-	\$0.1	0.11%	1	-	-	-	-	-	-	\$15.4	0.01%	71	
	2015	\$110.8	0.04%	545	\$5.5	0.12%	40	\$0.1	0.24%	1	\$0.1	0.36%	2	\$0.3	1.53%	2	-	-	-	-	-	-	\$116.8	0.04%	590	
	2006 and Earlier	\$0.2	0.17%	2	\$4.0	0.10%	37	\$42.8	0.17%	367	\$77.7	0.23%	727	\$63.7	0.34%	651	\$32.7	0.40%	371	\$18.0	0.38%	318	\$239.1	0.25%	2,473	
	2014	\$93.8	0.06%	491	\$36.8	0.20%	232	\$4.2	0.21%	30	-	-	-	\$0.3	0.27%	4	\$0.1	0.64%	2	\$0.4	0.84%	4	\$135.5	0.08%	763	
	2013	\$121.3	0.04%	713	\$16.2	0.14%	111	\$3.1	0.30%	22	-	-	-	-	-	-	-	-	-	-	-	\$140.5	0.04%	846		
	2012	\$90.1	0.03%	529	\$6.2	0.12%	46	\$1.2	0.19%	9	\$0.3	0.30%	3	\$0.4	0.72%	2	\$0.7	1.07%	6	\$0.2	0.77%	2	\$99.0	0.03%	597	
	2011	\$20.9	0.03%	123	\$28.0	0.08%	171	\$13.2	0.12%	82	\$0.7	0.10%	8	\$0.2	0.16%	2	\$0.2	0.25%	1	\$0.4	0.79%	5	\$63.7	0.06%	392	
	2010	\$13.0	0.03%	68	\$25.7	0.08%	152	\$28.2	0.16%	171	\$4.5	0.26%	31	\$0.5	0.43%	4	\$0.4	0.97%	3	-	-	-	\$72.3	0.08%	429	
	2009	\$10.0	0.04%	57	\$31.5	0.07%	191	\$20.9	0.14%	140	\$8.6	0.17%	91	\$7.5	0.29%	86	\$3.7	0.34%	53	\$2.2	0.45%	37	\$84.4	0.09%	655	
	2008	-	-	-	\$1.1	0.13%	9	\$10.8	0.24%	57	\$25.2	0.33%	165	\$17.3	0.36%	146	\$9.6	0.63%	87	\$5.5	0.91%	66	\$69.5	0.34%	530	
	2007	\$0.2	0.25%	1	\$0.6	0.41%	3	\$2.3	0.18%	18	\$19.9	0.31%	142	\$36.3	0.43%	294	\$19.8	0.72%	191	\$9.7	0.92%	108	\$88.8	0.44%	757	
20 Year (CT-prefix)																										
	2016	\$0.4	0.00%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.00%	3		
	2015	\$3.0	0.02%	23	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.02%	23		
	2006 and Earlier	-	-	-	\$0.1	0.03%	3	\$1.6	0.10%	28	\$2.2	0.16%	41	\$1.3	0.24%	24	\$0.4	0.26%	12	\$0.1	0.25%	11	\$5.8	0.14%	119	
	2014	\$6.7	0.06%	50	\$0.5	0.40%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.3	0.07%	54		
	2013	\$7.3	0.03%	65	\$0.2	0.25%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.4	0.03%	67		
	2012	\$4.4	0.02%	33	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.4	0.02%	33		
	2011	\$1.9	0.02%	14	\$1.1	0.06%	9	\$0.5	0.25%	3	-	-	-	-	-	-	-	-	-	-	-	\$3.4	0.03%	26		
	2010	\$0.9	0.02%	7	\$1.1	0.05%	11	\$0.8	0.26%	6	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.04%	24		
	2009	\$0.0	0.01%	1	\$0.7	0.04%	9	\$0.3	0.08%	3	\$0.1	0.09%	1	\$0.1	0.37%	1	-	-	-	-	-	-	\$1.1	0.04%	15	
	2008	-	-	-	-	-	-	\$0.3	0.12%	3	\$0.3	0.15%	5	\$0.1	0.11%	2	-	-	-	-	-	-	\$0.7	0.12%	10	
	2007	-	-	-	-	-	-	\$0.1	0.25%	1	\$0.5	0.25%	7	\$0.3	0.11%	7	\$0.1	0.22%	2	-	-	-	\$1.0	0.18%	17	
15 & 10 Year (CI & CN-prefixes)																										
	2016	\$1.3	0.00%	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.00%	13		
	2015	\$7.8	0.01%	57	\$0.1	3.89%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.8	0.01%	58		
	2006 and Earlier	\$0.3	0.03%	11	\$1.2	0.04%	59	\$2.2	0.07%	91	\$1.3	0.09%	54	\$0.8	0.14%	35	\$0.0	0.09%	6	\$0.0	0.13%	3	\$5.8	0.06%	259	
	2014	\$11.0	0.02%	100	-	-	-	-	-	-	-	-	-	-	-	-	\$0.0	0.08%	1	-	-	-	\$11.0	0.02%	101	
	2013	\$15.5	0.02%	142	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$15.5	0.02%	142		
	2012	\$11.4	0.01%	103	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.4	0.01%	103		
	2011	\$6.2	0.02%	68	\$0.6	0.06%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.8	0.02%	76		
	2010	\$2.8	0.01%	39	\$1.5	0.07%	19	\$0.2	0.21%	5	-	-	-	-	-	-	-	-	-	-	-	\$4.5	0.02%	63		
	2009	\$2.2	0.03%	22	\$1.9	0.06%	39	\$0.5	0.08%	18	\$0.1	0.04%	3	\$0.1	0.07%	6	\$0.0	0.18%	1	-	-	-	\$4.8	0.05%	89	
	2008	\$0.0	0.03%	1	\$0.5	0.05%	12	\$1.1	0.10%	22	\$0.2	0.03%	9	\$0.5	0.20%	15	\$0.2	0.29%	9	\$0.0	0.49%	2	\$2.6	0.08%	70	
	2007	-	-	-	\$0.2	0.26%	2	\$0.1	0.04%	3	\$0.4	0.07%	10	\$0.6	0.13%	17	\$0.3	0.42%	8	\$0.2	1.66%	4	\$1.7	0.12%	44	
High Balance (CK-prefix)																										
	2015	\$1.0	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.01%	2		
	2013	\$0.9	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.01%	2		
	2012	\$2.5	0.02%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.02%	5		
	2011	\$1.7	0.05%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.04%	3		
	2010	-	-	-	\$0.4	0.04%	1	\$0.4	0.10%	1	-	-	-	-	-	-	-	-	-	-	-	\$0.8	0.03%	2		
	2009	-	-	-	\$0.4	0.08%	1	-	-	-	\$0.3	0.41%	1	-	-	-	-	-	-	-	-	-	\$0.7	0.07%	2	
Interest Only (all "N"- prefixes)																										
	2006 and Earlier	-	-	-	-	-	-	\$0.3	0.83%	1	\$1.7	0.64%	7	\$7.6	1.44%	37	\$2.7	1.34%	15	\$0.5	1.32%	4	\$12.9	1.19%	64	
	2008	-	-	-	-	-	-	-	-	-	\$1.5	0.99%	6	\$0.2	0.11%	1	\$0.3	0.90%	1	-	-	-	\$2.0	0.53%	8	
	2007	-	-	-	-	-	-	\$0.4	0.76%	1	\$3.6	0.71%	15	\$7.1	0.73%	35	\$3.1	1.12%	15	\$1.7	2.78%	8	\$15.9	0.85%	74	
Prepayment Premiums (all "K"- prefixes)																										
	2006 and Earlier	-	-	-	\$0.1	0.61%	3	\$0.1	0.17%	1	\$0.1	0.04%	2	\$0.4	0.28%	7	\$0.6	0.45%	7	\$0.3	0.34%	7	\$1.7	0.27%	27	
	2008	-	-	-	-	-	-	-	-	-	\$0.1	1.20%	1	-	-	-	-	-	-	-	-	-	\$0.1	0.52%	1	
	2007	-	-	-	-	-	-	-	-	-	\$0.3	2.52%	2	-	-	-	-	-	-	-	-	-	\$0.4	0.49%	3	
Total of Above Categories*		\$563.3	0.03%	3,357	\$167.6	0.09%	1,181	\$136.3	0.15%	1,087	\$149.9	0.24%	1,335	\$147.4	0.37%	1,391	\$76.1	0.51%	799	\$39.4	0.54%	581	\$1,280.1	0.05%	9,731	

*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 September 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																													
	2016	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1	
	2015	\$2.0	0.02%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.02%	8	
	2006 and Earlier	\$22.6	0.15%	231	\$0.0	0.03%	3	-	-	-	\$0.1	0.53%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$22.7	0.14%	235	
	2014	\$2.6	0.03%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.03%	9	
	2013	\$2.7	0.03%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.03%	10	
	2012	\$3.2	0.03%	15	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.03%	15	
	2011	\$2.3	0.03%	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.03%	13	
	2010	\$2.2	0.06%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.2	0.06%	12	
	2009	\$0.2	0.01%	3	\$0.1	0.96%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.02%	4	
	2008	\$3.4	0.18%	17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.4	0.18%	17	
	2007	\$3.9	0.27%	25	-	-	-	-	-	-	\$0.1	0.65%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$4.1	0.27%	26	
ARMs: Interest Only																													
	2006 and Earlier	\$43.4	0.43%	217	-	-	-	-	-	-	\$0.3	1.52%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$43.7	0.43%	218
	2012	\$0.1	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.01%	1
	2011	\$0.3	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.03%	1
	2010	\$0.6	0.04%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.6	0.04%	3
	2009	\$0.9	0.09%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.09%	3
	2008	\$2.3	0.10%	10	\$0.2	0.29%	1	-	-	-	\$0.1	0.54%	1	\$0.2	9.31%	1	-	-	-	-	-	-	-	-	-	-	\$2.7	0.11%	13
	2007	\$5.6	0.15%	26	-	-	-	-	-	-	\$0.9	0.75%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.5	0.17%	30
	Conventional ARMs Total*	\$98.2	0.10%	605	\$0.4	0.19%	5	-	-	-	\$1.4	0.78%	8	\$0.2	0.18%	1	-	-	-	-	-	-	-	-	-	\$100.2	0.10%	619	
Other																													
	2016	\$0.5	0.02%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.01%	5
	2015	\$5.5	0.13%	30	\$0.4	0.44%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.9	0.13%	33
	2006 and Earlier	\$0.3	0.41%	5	\$0.5	0.31%	7	\$1.1	0.28%	12	\$0.7	0.32%	9	\$0.5	0.51%	10	\$1.0	1.01%	21	\$3.0	1.89%	95	-	-	-	-	\$7.2	0.59%	159
	2014	\$8.8	0.18%	49	\$5.6	0.28%	34	\$0.4	0.30%	3	-	-	-	\$0.2	22.89%	2	-	-	-	-	-	-	-	-	-	-	\$15.0	0.21%	88
	2013	\$57.3	0.17%	319	\$6.9	0.33%	40	\$0.2	0.18%	1	\$0.0	1.06%	1	\$0.1	3.35%	1	-	-	-	\$0.1	11.28%	2	-	-	-	\$64.7	0.18%	364	
	2012	\$53.3	0.14%	314	\$2.1	0.13%	11	-	-	-	\$0.2	7.86%	2	-	-	-	\$0.1	2.15%	1	\$0.0	0.44%	1	-	-	-	\$55.7	0.14%	329	
	2011	\$3.4	0.22%	27	\$7.2	0.39%	48	\$2.7	0.24%	24	\$0.8	1.48%	8	\$1.0	4.67%	13	\$0.5	3.02%	8	\$0.1	1.26%	3	-	-	-	\$15.8	0.34%	131	
	2010	\$1.4	0.25%	10	\$3.4	0.63%	23	\$2.3	0.35%	16	\$0.8	0.56%	8	\$0.1	0.13%	2	\$0.1	0.16%	1	\$0.2	0.35%	8	-	-	-	\$8.4	0.40%	68	
	2009	\$0.1	0.23%	1	\$0.7	1.10%	7	\$3.7	2.55%	32	\$3.3	3.56%	31	\$3.1	6.03%	24	\$6.1	13.45%	40	\$3.0	11.91%	26	-	-	-	\$19.9	4.25%	161	
	2008	-	-	-	\$0.0	0.06%	1	\$0.2	0.25%	2	\$0.7	0.92%	8	\$0.5	1.53%	7	\$0.0	0.40%	1	\$0.0	5.28%	1	-	-	-	\$1.5	0.64%	20	
	2007	-	-	-	\$0.1	0.50%	2	\$0.6	0.37%	7	\$0.7	0.49%	9	\$0.7	1.51%	9	\$0.1	1.33%	2	\$0.2	5.24%	4	-	-	-	\$2.4	0.61%	33	
	Other Total*	\$130.7	0.16%	760	\$27.1	0.30%	176	\$11.2	0.37%	97	\$7.2	0.56%	76	\$6.2	0.79%	68	\$7.9	3.32%	74	\$6.7	2.52%	140	-	-	-	\$197.1	0.20%	1,391	
	Total MBS 4+*	\$792.3	0.04%	4,722	\$195.1	0.10%	1,362	\$147.5	0.16%	1,184	\$158.5	0.25%	1,419	\$153.8	0.38%	1,460	\$84.0	0.55%	873	\$46.2	0.61%	721	\$1,577.4	0.06%	11,741				

*Some UPB totals may not foot due to rounding