

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 January 31, 2017

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 Fixed Rate</b>																									
<b>40 Year (CZ-prefix)</b>																									
2007 and Earlier	-	-	-	-	-	-	\$0.2	1.17%	1	\$0.4	0.39%	2	\$0.7	0.40%	5	\$0.8	1.37%	6	-	-	-	\$2.0	0.58%	14	
2012	\$0.1	0.06%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.06%	1
2009	-	-	-	-	-	-	-	-	-	\$0.2	0.69%	1	\$0.1	0.36%	1	\$0.6	2.41%	7	-	-	-	\$0.9	0.71%	9	
2008	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	1.39%	2	\$0.2	1.61%	1	-	-	-	\$0.7	0.52%	3	
<b>30 Year (CL-prefix)</b>																									
2016	\$45.3	0.01%	224	\$5.1	0.07%	29	-	-	-	-	-	-	\$0.2	0.04%	3	\$0.1	0.67%	2	-	-	-	\$50.6	0.01%	258	
2015	\$172.1	0.06%	838	\$9.4	0.23%	72	-	-	-	-	-	-	\$0.1	0.43%	1	-	-	-	-	-	-	\$181.6	0.07%	911	
2007 and Earlier	\$0.1	0.05%	1	\$6.3	0.17%	50	\$53.7	0.22%	446	\$114.4	0.30%	1,017	\$116.6	0.46%	1,173	\$59.6	0.58%	695	\$30.0	0.56%	496	\$37.7	0.36%	3,878	
2014	\$126.2	0.09%	648	\$45.6	0.27%	301	\$4.8	0.27%	38	\$0.1	0.19%	1	\$0.8	0.82%	11	-	-	-	\$0.4	0.98%	4	\$177.8	0.11%	1,003	
2013	\$157.5	0.06%	928	\$23.5	0.23%	157	\$1.8	0.20%	15	\$0.2	2.19%	15	\$0.2	2.19%	15	-	-	-	\$0.0	1.02%	1	\$182.7	0.06%	1,103	
2012	\$109.9	0.04%	651	\$7.0	0.15%	51	\$1.1	0.15%	11	\$0.2	0.16%	2	-	-	-	\$0.0	0.03%	1	-	-	-	\$118.1	0.04%	716	
2011	\$29.0	0.05%	175	\$37.7	0.12%	218	\$16.0	0.16%	100	\$0.9	0.16%	10	\$0.5	0.38%	5	\$0.2	0.23%	2	\$0.2	0.47%	6	\$84.6	0.08%	516	
2010	\$17.7	0.05%	95	\$32.6	0.11%	192	\$29.7	0.19%	196	\$5.2	0.33%	42	\$0.4	0.38%	3	\$0.4	0.99%	1	\$0.1	0.39%	2	\$86.0	0.10%	531	
2009	\$10.4	0.05%	60	\$38.0	0.10%	245	\$24.5	0.18%	180	\$11.4	0.24%	109	\$8.4	0.35%	94	\$3.7	0.37%	62	\$2.5	0.55%	38	\$98.9	0.12%	788	
2008	-	-	-	\$1.2	0.16%	7	\$13.6	0.33%	86	\$27.7	0.40%	204	\$21.5	0.49%	189	\$14.8	1.05%	132	\$6.1	1.08%	71	\$84.9	0.46%	689	
<b>20 Year (CT-prefix)</b>																									
2016	\$1.9	0.01%	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.01%	13	
2015	\$8.0	0.05%	51	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.0	0.05%	51	
2007 and Earlier	-	-	-	\$0.2	0.07%	5	\$2.1	0.14%	33	\$3.2	0.22%	50	\$1.9	0.26%	40	\$0.4	0.21%	13	\$0.1	0.15%	6	\$7.9	0.18%	147	
2014	\$6.8	0.07%	52	\$0.1	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.9	0.07%	53	
2013	\$9.4	0.04%	70	\$0.1	0.10%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.4	0.04%	71	
2012	\$6.6	0.03%	57	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.6	0.03%	57	
2011	\$1.7	0.02%	15	\$1.8	0.11%	15	\$0.2	0.13%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$3.7	0.04%	31	
2010	\$1.1	0.03%	9	\$1.6	0.08%	11	\$0.3	0.10%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$2.9	0.05%	23	
2009	\$0.2	0.02%	2	\$0.9	0.06%	11	\$0.6	0.19%	7	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.06%	20	
2008	-	-	-	-	-	-	\$0.4	0.19%	4	\$0.3	0.15%	4	\$0.3	0.29%	4	-	-	-	\$0.0	0.59%	1	\$1.0	0.19%	13	
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																									
2016	\$2.7	0.00%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.00%	20	
2015	\$12.4	0.02%	106	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$12.4	0.02%	106	
2007 and Earlier	\$0.5	0.07%	20	\$1.4	0.05%	71	\$2.7	0.10%	113	\$2.1	0.13%	92	\$2.1	0.25%	64	\$0.3	0.27%	21	\$0.0	0.18%	1	\$9.0	0.10%	382	
2014	\$17.9	0.04%	173	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$17.9	0.04%	173	
2013	\$21.3	0.02%	200	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$21.3	0.02%	200	
2012	\$12.9	0.02%	129	-	-	-	\$0.0	0.24%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$12.9	0.02%	130	
2011	\$9.4	0.03%	99	\$1.1	0.12%	14	\$0.1	0.16%	2	-	-	-	-	-	-	-	-	-	-	-	-	\$10.5	0.03%	115	
2010	\$3.4	0.02%	52	\$1.3	0.07%	24	\$0.3	0.35%	5	\$0.0	0.00%	1	-	-	-	-	-	-	-	-	-	\$6.0	0.02%	82	
2009	\$3.1	0.05%	29	\$1.2	0.04%	30	\$0.2	0.04%	13	\$0.2	0.15%	6	\$0.1	0.11%	8	-	-	-	\$0.0	0.34%	3	\$4.8	0.05%	89	
2008	-	-	-	\$0.6	0.07%	7	\$1.0	0.11%	20	\$1.0	0.19%	24	\$0.4	0.16%	10	\$0.2	0.27%	8	\$0.1	1.24%	5	\$3.3	0.12%	74	
<b>High Balance (CK-prefix)</b>																									
2015	\$1.5	0.02%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.5	0.02%	3	
2014	\$0.4	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.02%	1	
2013	\$0.9	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.01%	2	
2012	\$1.4	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.01%	3	
2011	\$1.5	0.05%	3	\$0.6	0.08%	1	\$0.5	0.57%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.07%	5	
2010	\$0.4	0.03%	1	\$0.4	0.05%	1	\$0.7	0.19%	1	\$0.4	1.43%	1	-	-	-	-	-	-	-	-	-	\$1.8	0.07%	4	
2009	-	-	-	\$2.0	0.47%	4	\$0.3	0.12%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$2.4	0.27%	5	
<b>Interest Only (all "N"- prefixes)</b>																									
2007 and Earlier	-	-	-	-	-	-	-	-	-	\$5.7	0.87%	30	\$15.0	1.15%	73	\$7.0	1.70%	33	\$1.8	2.10%	11	\$29.5	1.16%	147	
2009	-	-	-	-	-	-	-	-	-	\$0.6	41.32%	1	-	-	-	-	-	-	-	-	-	\$0.6	4.77%	1	
2008	-	-	-	-	-	-	-	-	-	\$1.2	0.85%	5	\$0.8	0.60%	4	\$0.1	0.33%	1	-	-	-	\$2.1	0.61%	10	
<b>Prepayment Premiums</b>																									
2007 and Earlier	-	-	-	-	-	-	\$0.2	0.30%	3	\$0.5	0.32%	3	\$0.6	0.33%	6	\$0.9	0.61%	11	\$0.4	0.41%	9	\$2.5	0.38%	32	
<b>Total of Above Categories*</b>	\$793.2	0.04%	4,731	\$219.7	0.13%	1,518	\$155.0	0.19%	1,281	\$172.8	0.31%	1,606	\$170.8	0.47%	1,696	\$69.0	0.64%	996	\$41.7	0.61%	654	\$1,642.2	0.07%	12,482	

\*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 January 31, 2017 (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>																												
2016	\$0.4	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.01%	2		
2015	\$0.7	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.01%	3	
2007 and Earlier	\$34.2	0.22%	341	\$0.1	0.21%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$34.3	0.22%	345	
2014	\$4.2	0.05%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.05%	20	
2013	\$2.0	0.03%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.03%	9	
2012	\$2.8	0.03%	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.8	0.03%	13	
2011	\$5.8	0.10%	28	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.8	0.10%	28	
2010	\$3.5	0.10%	14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.5	0.10%	14	
2009	\$2.3	0.15%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.15%	12	
2008	\$2.1	0.13%	17	-	-	-	\$0.1	0.71%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.13%	18
<b>ARMs: Interest Only</b>																												
2007 and Earlier	\$60.7	0.49%	302	-	-	-	\$0.1	0.38%	1	\$0.8	0.88%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	\$61.6	0.49%	306
2012	\$0.4	0.03%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.03%	1
2011	\$0.4	0.05%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.05%	1
2010	\$1.1	0.09%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.1	0.09%	4
2009	\$0.5	0.05%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.05%	2
2008	\$3.8	0.18%	15	\$0.5	1.00%	2	\$0.2	0.67%	1	\$0.4	2.94%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.9	0.22%	19
<b>Conventional ARMs</b>	\$124.9	0.14%	784	\$0.6	0.42%	6	\$0.5	0.49%	3	\$1.1	0.91%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	\$127.2	0.14%	797
<b>Other</b>																												
2016	\$4.2	0.07%	27	\$1.6	0.25%	9	\$0.1	0.13%	1	\$0.7	0.06%	9	\$2.1	0.27%	18	-	-	-	-	-	-	-	-	-	-	\$8.7	0.10%	64
2015	\$9.2	0.22%	51	\$0.1	0.11%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$9.3	0.22%	52
2007 and Earlier	\$0.1	0.20%	4	\$0.3	0.18%	5	\$1.3	0.25%	16	\$1.2	0.38%	14	\$1.3	0.96%	17	\$1.4	1.31%	23	\$3.2	2.09%	102	-	-	-	-	\$8.9	0.60%	181
2014	\$10.5	0.23%	56	\$7.4	0.38%	44	\$0.7	0.55%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$18.7	0.28%	106
2013	\$60.7	0.19%	365	\$7.6	0.38%	47	\$0.4	0.34%	2	\$0.0	1.06%	1	\$0.1	6.08%	1	-	-	-	\$0.0	6.95%	1	\$68.9	0.21%	417				
2012	\$51.3	0.15%	302	\$2.2	0.15%	14	\$0.0	0.17%	1	\$0.2	8.08%	2	\$0.0	2.96%	1	-	-	-	\$0.0	0.33%	1	\$53.9	0.15%	321				
2011	\$3.4	0.25%	28	\$6.3	0.38%	41	\$3.8	0.36%	28	\$1.0	1.95%	10	\$1.1	5.15%	13	\$0.3	1.87%	4	\$0.1	0.76%	2	\$16.0	0.38%	126				
2010	\$1.3	0.26%	8	\$2.8	0.58%	18	\$2.3	0.38%	13	\$0.8	0.59%	7	\$0.2	0.37%	7	-	-	-	\$0.3	0.55%	7	\$7.7	0.41%	60				
2009	-	-	-	\$0.5	0.92%	6	\$2.8	2.14%	24	\$3.5	4.20%	34	\$3.0	6.16%	24	\$5.6	13.49%	36	\$2.8	12.05%	26	\$18.3	4.24%	150				
2008	-	-	-	\$0.2	0.44%	2	\$0.3	0.39%	4	\$0.4	0.57%	6	\$0.3	1.06%	5	\$0.0	0.43%	1	\$0.1	9.00%	2	\$1.3	0.58%	20				
<b>Other Total*</b>	\$140.7	0.17%	841	\$29.1	0.29%	187	\$11.7	0.43%	94	\$7.9	0.44%	83	\$8.3	0.71%	87	\$7.3	0.90%	64	\$6.5	1.26%	141	\$211.6	0.21%	1,497				
<b>Total MBS 4+*</b>	\$1,058.8	0.05%	6,356	\$249.3	0.14%	1,711	\$167.2	0.20%	1,378	\$181.8	0.31%	1,693	\$179.1	0.47%	1,783	\$96.4	0.66%	1,060	\$48.3	0.66%	795	\$1,980.9	0.07%	14,776				

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