

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 December 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>																								
2007 and Earlier	-	-	-	-	-	-	\$0.2	1.08%	1	\$0.3	0.35%	2	\$1.3	0.72%	8	\$0.7	1.25%	5	-	-	-	\$2.5	0.70%	16
2013	\$0.2	0.31%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	24.18%	1	\$0.1	0.23%	1
2011	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2009	-	-	-	-	-	-	-	-	-	\$0.1	0.32%	1	\$0.1	0.30%	1	\$0.5	1.94%	4	-	-	-	\$0.7	0.52%	6
2008	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	1.43%	2	-	-	-	\$0.1	5.70%	1	\$0.7	0.49%	3
<b>30 Year (CL-prefix)</b>																								
2015	\$159.8	0.06%	778	\$10.6	0.25%	73	-	-	-	-	-	-	\$0.4	2.03%	3	-	-	-	-	-	-	\$170.8	0.06%	854
2016	\$41.9	0.01%	200	\$2.3	0.03%	13	-	-	-	-	-	-	\$0.0	0.01%	1	\$0.1	0.35%	1	-	-	-	\$44.3	0.01%	215
2007 and Earlier	\$0.2	0.08%	2	\$5.1	0.14%	42	\$51.4	0.20%	421	\$111.0	0.29%	998	\$113.5	0.44%	1,141	\$59.4	0.57%	684	\$28.9	0.53%	481	\$369.5	0.34%	3,769
2014	\$121.1	0.05%	621	\$46.9	0.27%	305	\$6.3	0.35%	51	\$0.3	0.59%	3	\$0.5	0.57%	6	-	-	-	\$0.9	2.09%	7	\$176.0	0.11%	993
2013	\$156.4	0.05%	916	\$24.7	0.24%	157	\$2.0	0.21%	15	-	-	-	-	-	-	-	-	-	\$0.0	0.99%	1	\$183.2	0.06%	1,089
2012	\$107.9	0.04%	662	\$5.3	0.11%	48	\$1.2	0.21%	11	-	-	-	-	-	-	\$0.2	0.28%	2	-	-	-	\$114.6	0.04%	723
2011	\$27.0	0.05%	165	\$35.7	0.11%	221	\$15.8	0.16%	102	\$1.0	0.16%	8	\$0.7	0.49%	6	\$0.5	0.77%	5	\$0.4	0.81%	9	\$81.2	0.08%	516
2010	\$18.9	0.05%	102	\$27.0	0.09%	180	\$27.6	0.17%	178	\$4.7	0.29%	33	\$0.4	0.37%	4	\$0.3	0.81%	2	\$0.0	0.13%	1	\$78.9	0.09%	500
2009	\$8.5	0.04%	52	\$38.0	0.10%	244	\$26.1	0.18%	183	\$12.0	0.25%	127	\$7.7	0.32%	91	\$4.1	0.40%	63	\$2.8	0.60%	42	\$99.2	0.12%	802
2008	\$0.2	0.96%	1	\$1.5	0.19%	9	\$12.0	0.28%	74	\$26.2	0.36%	186	\$21.3	0.47%	194	\$12.9	0.90%	122	\$6.4	1.13%	74	\$80.5	0.43%	660
<b>20 Year (CT-prefix)</b>																								
2015	\$6.0	0.04%	40	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.0	0.04%	40
2016	\$1.4	0.00%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.00%	11
2007 and Earlier	-	-	-	\$0.4	0.11%	7	\$1.7	0.11%	29	\$2.7	0.18%	49	\$1.3	0.17%	32	\$0.4	0.18%	9	\$0.1	0.14%	6	\$6.6	0.15%	132
2014	\$6.6	0.07%	55	\$0.4	0.29%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.0	0.07%	59
2013	\$8.1	0.04%	68	\$0.2	0.25%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$8.2	0.04%	70
2012	\$6.1	0.02%	53	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.1	0.02%	53
2011	\$2.6	0.03%	20	\$1.3	0.08%	11	\$0.0	0.02%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$4.0	0.04%	32
2010	\$1.4	0.04%	13	\$1.6	0.08%	14	\$0.4	0.13%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$3.4	0.05%	30
2009	\$0.3	0.04%	3	\$0.7	0.05%	9	\$0.4	0.13%	6	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.05%	18
2008	-	-	-	-	-	-	\$0.4	0.17%	2	\$0.1	0.04%	2	\$0.1	0.14%	3	\$0.1	0.43%	2	-	-	-	\$0.6	0.12%	9
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																								
2015	\$11.1	0.02%	97	\$0.0	1.19%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.1	0.02%	98
2016	\$2.6	0.00%	19	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.00%	19
2007 and Earlier	\$0.5	0.07%	18	\$1.6	0.06%	78	\$2.7	0.09%	121	\$1.9	0.11%	80	\$1.9	0.22%	67	\$0.3	0.26%	19	-	-	-	\$8.9	0.10%	383
2014	\$15.9	0.04%	155	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$15.9	0.04%	155
2013	\$22.3	0.02%	206	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$22.3	0.02%	206
2012	\$12.3	0.01%	131	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$12.3	0.01%	131
2011	\$5.7	0.02%	78	\$0.9	0.10%	9	\$0.1	0.24%	3	\$0.1	0.75%	1	-	-	-	-	-	-	-	-	-	\$6.7	0.02%	91
2010	\$3.5	0.02%	49	\$1.3	0.07%	19	\$0.2	0.16%	3	-	-	-	-	-	-	-	-	-	-	-	-	\$5.0	0.02%	71
2009	\$2.6	0.04%	28	\$1.1	0.04%	24	\$0.5	0.09%	18	\$0.2	0.15%	9	\$0.2	0.22%	6	\$0.0	0.09%	1	\$0.0	0.10%	1	\$4.6	0.05%	87
2008	-	-	-	\$0.6	0.07%	10	\$0.6	0.07%	14	\$0.8	0.14%	19	\$0.5	0.19%	12	\$0.3	0.41%	9	\$0.0	0.15%	1	\$2.8	0.10%	65
<b>High Balance (CK-prefix)</b>																								
2015	\$0.9	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.01%	2
2016	\$0.5	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	1
2014	\$0.9	0.05%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.05%	2
2013	\$1.4	0.01%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.01%	3
2012	\$2.3	0.02%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.02%	5
2011	\$2.2	0.07%	4	\$0.5	0.06%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.7	0.07%	5
2010	-	-	-	\$1.0	0.10%	2	\$0.7	0.18%	1	\$0.4	1.65%	1	-	-	-	-	-	-	-	-	-	\$2.0	0.08%	4
2009	-	-	-	\$1.0	0.23%	2	\$0.3	0.11%	1	\$0.5	0.72%	1	-	-	-	-	-	-	-	-	-	\$1.9	0.21%	4
<b>Interest Only (all "N"- prefixes)</b>																								
2007 and Earlier	-	-	-	-	-	-	\$0.3	0.43%	1	\$6.9	1.01%	33	\$13.0	0.96%	68	\$7.9	1.83%	42	\$2.2	2.40%	11	\$30.4	1.15%	155
2008	-	-	-	-	-	-	-	-	-	\$1.6	1.12%	6	\$0.8	0.55%	4	-	-	-	-	-	-	\$2.3	0.67%	10
<b>Prepayment Premiums</b>																								
2007 and Earlier	-	-	-	-	-	-	\$0.1	0.21%	2	\$0.2	0.12%	3	\$0.6	0.31%	7	\$0.7	0.47%	9	\$0.3	0.30%	6	\$1.8	0.28%	27
<b>Total of Above Categories*</b>	\$759.2	0.04%	4,561	\$209.6	0.12%	1,485	\$151.1	0.18%	1,241	\$170.9	0.30%	1,562	\$164.9	0.44%	1,656	\$88.3	0.62%	979	\$42.3	0.61%	642	\$1,586.3	0.06%	12,126

\*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 December 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	\$1.3	0.02%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.3	0.02%	5		
2007 and Earlier	\$31.1	0.19%	310	\$0.1	0.22%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$31.2	0.19%	313	
2014	\$3.9	0.04%	17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.9	0.04%	17	
2013	\$2.1	0.03%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.03%	10	
2012	\$1.8	0.02%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.02%	7	
2011	\$3.7	0.06%	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.7	0.06%	20	
2010	\$2.6	0.07%	12	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.07%	12	
2009	\$1.9	0.12%	10	\$0.3	2.92%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.1	0.13%	11	
2008	\$2.1	0.13%	12	-	-	-	\$0.1	0.79%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.13%	13	
<b>ARMs: Interest Only</b>																													
2007 and Earlier	\$54.3	0.43%	267	-	-	-	\$0.3	1.01%	1	\$0.7	0.69%	3	\$0.2	0.69%	1	-	-	-	-	-	-	-	-	-	-	-	\$55.6	0.43%	272
2011	\$0.5	0.06%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.06%	2
2009	\$1.2	0.12%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.2	0.12%	4
2008	\$2.5	0.11%	11	\$0.5	1.01%	2	\$0.2	0.59%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.2	0.14%	14
<b>Conventional ARMs</b>	\$109.0	0.12%	687	\$0.9	0.58%	6	\$0.7	0.66%	3	\$0.7	0.50%	3	\$0.2	0.40%	1	-	-	-	-	-	-	-	-	-	-	-	\$111.5	0.12%	700
<b>Other</b>																													
2015	\$6.7	0.16%	38	\$0.5	0.60%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.2	0.17%	41
2016	\$2.8	0.05%	20	\$0.8	0.12%	4	-	-	-	\$0.9	0.08%	9	\$0.6	0.07%	7	-	-	-	-	-	-	-	-	-	-	-	\$5.1	0.06%	40
2007 and Earlier	\$0.3	0.41%	6	\$0.6	0.29%	8	\$2.0	0.38%	22	\$1.8	0.56%	24	\$1.3	0.93%	18	\$1.4	1.30%	27	\$3.0	1.96%	99	\$10.4	0.69%	204	-	-	\$17.2	0.26%	103
2014	\$9.2	0.20%	57	\$7.1	0.36%	44	\$0.8	0.63%	5	-	-	-	\$0.1	13.08%	1	-	-	-	-	-	-	-	-	-	-	-	\$70.0	0.21%	424
2013	\$61.9	0.20%	374	\$7.4	0.36%	44	\$0.5	0.45%	3	\$0.0	1.06%	1	\$0.1	5.87%	1	-	-	-	\$0.0	6.95%	1	\$0.0	0.35%	1	\$55.1	0.15%	329		
2012	\$53.7	0.15%	312	\$2.1	0.14%	11	\$0.0	0.17%	1	\$0.2	7.92%	2	\$0.0	2.85%	1	\$0.1	2.52%	1	\$0.0	0.35%	1	\$0.1	0.75%	2	\$16.1	0.38%	128		
2011	\$3.1	0.22%	25	\$5.9	0.35%	39	\$4.6	0.43%	34	\$0.9	1.81%	10	\$1.1	5.13%	14	\$0.3	1.98%	4	\$0.1	0.75%	2	\$16.1	0.38%	128					
2010	\$1.3	0.25%	7	\$2.5	0.49%	17	\$2.2	0.36%	13	\$0.6	0.48%	6	\$0.3	0.39%	5	\$0.1	0.25%	2	\$0.2	0.42%	7	\$7.3	0.38%	57					
2009	-	-	-	\$0.8	1.40%	9	\$3.7	2.71%	33	\$3.6	4.18%	34	\$2.9	5.78%	22	\$5.4	12.93%	35	\$2.9	12.41%	27	\$19.3	4.39%	160					
2008	-	-	-	\$0.1	0.41%	3	\$0.3	0.43%	4	\$0.3	0.42%	5	\$0.3	1.05%	6	\$0.0	0.42%	1	\$0.1	8.95%	2	\$1.2	0.54%	21					
<b>Other Total*</b>	\$138.9	0.17%	839	\$27.8	0.32%	178	\$14.2	0.51%	115	\$8.5	0.46%	91	\$6.7	0.60%	75	\$7.4	1.39%	70	\$6.4	2.46%	139	\$209.8	0.21%	1,507					
<b>Total MBS 4+*</b>	\$1,007.1	0.04%	6,087	\$238.2	0.13%	1,669	\$165.9	0.20%	1,359	\$180.2	0.30%	1,656	\$171.8	0.44%	1,732	\$95.7	0.65%	1,049	\$48.7	0.68%	781	\$1,907.6	0.07%	14,333					

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