

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 November 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			UPB	UPB %	Loan Count
MBS Product & Year of Issuance	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	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	2.25%	2	-	-	-	\$0.2	0.48%	2
2012	\$0.1	0.07%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.07%	1
2009	-	-	-	-	-	-	-	-	-	\$0.1	0.42%	2	\$0.1	0.35%	1	\$0.4	1.79%	4	-	-	-	\$0.7	0.52%	7
2008	-	-	-	-	-	-	-	-	-	\$0.4	0.69%	2	\$0.9	2.42%	5	-	-	-	\$0.1	5.69%	1	\$1.4	1.03%	8
2007	-	-	-	-	-	-	-	-	-	\$0.4	0.47%	3	\$1.8	1.12%	11	\$0.3	0.53%	3	-	-	-	\$2.5	0.77%	17
<b>30 Year (CL-prefix)</b>																								
2016	\$26.4	0.01%	126	\$2.1	0.03%	14	-	-	-	-	-	-	\$0.1	0.03%	3	\$0.2	1.16%	3	-	-	-	\$28.7	0.01%	146
2015	\$144.8	0.05%	725	\$8.7	0.20%	52	-	-	-	-	-	-	\$0.3	1.61%	2	-	-	-	-	-	-	\$153.8	0.05%	779
2006 and Earlier	\$0.2	0.12%	2	\$5.5	0.15%	48	\$48.2	0.20%	414	\$89.9	0.28%	886	\$73.8	0.41%	784	\$39.2	0.49%	481	\$19.2	0.42%	391	\$276.1	0.30%	3,006
2014	\$117.1	0.08%	602	\$44.3	0.25%	300	\$6.3	0.34%	49	\$0.1	0.18%	-	\$0.4	0.41%	5	\$0.0	0.30%	1	\$0.5	1.12%	4	\$163.7	0.10%	962
2013	\$138.4	0.05%	813	\$23.3	0.22%	157	\$3.2	0.33%	20	-	-	-	-	-	-	-	-	-	\$0.0	0.99%	1	\$164.9	0.05%	991
2012	\$100.5	0.04%	616	\$6.9	0.14%	57	\$1.3	0.23%	13	\$0.0	0.02%	1	\$0.2	0.35%	1	\$0.3	0.49%	3	\$0.1	0.55%	1	\$109.4	0.04%	692
2011	\$27.0	0.04%	157	\$29.4	0.09%	185	\$15.4	0.15%	100	\$1.1	0.18%	10	\$0.5	0.33%	5	\$0.5	0.68%	4	\$0.3	0.48%	5	\$74.1	0.07%	466
2010	\$17.1	0.04%	93	\$29.6	0.10%	184	\$32.7	0.20%	198	\$4.6	0.28%	36	\$0.3	0.31%	3	\$0.3	0.92%	3	\$0.1	0.77%	3	\$84.7	0.10%	520
2009	\$9.7	0.05%	62	\$39.3	0.10%	248	\$24.9	0.17%	176	\$9.8	0.20%	109	\$8.9	0.36%	104	\$4.5	0.42%	72	\$2.2	0.48%	34	\$99.3	0.12%	805
2008	-	-	-	\$0.7	0.09%	4	\$9.2	0.21%	53	\$28.4	0.39%	204	\$23.0	0.50%	201	\$10.6	0.72%	108	\$6.2	1.08%	74	\$78.1	0.41%	644
2007	\$0.2	0.26%	1	\$0.5	0.34%	2	\$3.3	0.26%	24	\$26.7	0.43%	187	\$43.2	0.53%	353	\$22.5	0.85%	220	\$9.9	0.96%	115	\$106.1	0.55%	902
<b>20 Year (CT-prefix)</b>																								
2016	\$0.5	0.00%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	5
2015	\$6.3	0.04%	41	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.3	0.04%	41
2006 and Earlier	-	-	-	\$0.0	0.01%	1	\$1.6	0.10%	35	\$1.5	0.11%	29	\$1.0	0.20%	25	\$0.3	0.18%	9	\$0.1	0.24%	7	\$4.8	0.11%	106
2014	\$6.1	0.06%	49	\$0.5	0.38%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.6	0.07%	53
2013	\$7.1	0.03%	58	\$0.3	0.35%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.4	0.03%	61
2012	\$5.8	0.02%	43	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.8	0.02%	43
2011	\$3.1	0.04%	21	\$1.1	0.07%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.04%	29
2010	\$1.5	0.04%	11	\$1.4	0.07%	14	\$0.2	0.06%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$3.1	0.05%	26
2009	\$0.5	0.06%	3	\$0.3	0.02%	3	\$0.6	0.20%	7	\$0.1	0.15%	2	-	-	-	-	-	-	-	-	-	\$1.5	0.05%	15
2008	-	-	-	-	-	-	\$0.5	0.20%	5	\$0.3	0.12%	4	\$0.1	0.12%	3	-	-	-	\$0.1	1.09%	1	\$0.9	0.16%	13
2007	-	-	-	-	-	-	-	-	-	\$0.4	0.20%	5	\$0.6	0.22%	11	\$0.2	0.50%	4	\$0.1	1.36%	1	\$1.3	0.24%	21
<b>15 &amp; 10 Year (CI &amp; CN-prefixes)</b>																								
2016	\$2.5	0.00%	15	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.5	0.00%	15
2015	\$11.5	0.02%	93	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$11.5	0.02%	93
2006 and Earlier	\$0.4	0.06%	17	\$1.3	0.05%	72	\$2.3	0.08%	111	\$1.5	0.12%	77	\$1.1	0.23%	43	\$0.0	0.11%	5	-	-	-	\$6.7	0.08%	325
2014	\$16.2	0.04%	147	-	-	-	-	-	-	-	-	-	-	-	-	\$0.0	0.04%	1	-	-	-	\$16.2	0.04%	148
2013	\$23.1	0.03%	193	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$23.1	0.03%	193
2012	\$10.0	0.01%	113	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$10.0	0.01%	113
2011	\$7.0	0.02%	81	\$0.9	0.10%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.8	0.02%	92
2010	\$3.9	0.02%	52	\$1.3	0.07%	17	\$0.4	0.35%	6	\$0.0	0.35%	1	\$0.0	1.81%	1	-	-	-	-	-	-	\$5.6	0.02%	77
2009	\$3.2	0.05%	37	\$1.3	0.04%	22	\$0.7	0.12%	21	\$0.1	0.07%	7	\$0.1	0.18%	5	-	-	-	\$0.0	0.13%	1	\$5.4	0.05%	93
2008	-	-	-	\$0.7	0.07%	11	\$1.4	0.15%	28	\$1.0	0.17%	20	\$0.8	0.34%	20	\$0.1	0.21%	6	-	-	-	\$4.0	0.14%	85
2007	-	-	-	\$0.1	0.18%	2	\$0.4	0.15%	7	\$0.6	0.11%	16	\$0.9	0.22%	19	\$0.1	0.19%	6	-	-	-	\$2.2	0.16%	50
<b>High Balance (CK-prefix)</b>																								
2015	\$1.0	0.01%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.01%	2
2014	\$2.3	0.12%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.11%	5
2013	\$0.5	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	1
2012	\$2.0	0.02%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.02%	4
2011	\$1.0	0.03%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.03%	2
2010	-	-	-	\$0.5	0.05%	1	\$0.4	0.11%	1	\$0.4	1.63%	1	-	-	-	-	-	-	-	-	-	\$1.3	0.05%	3
2009	-	-	-	-	-	-	\$0.1	0.04%	1	\$0.5	0.62%	1	-	-	-	-	-	-	-	-	-	\$0.6	0.06%	2
<b>Interest Only (all "N"- prefixes)</b>																								
2006 and Earlier	-	-	-	-	-	-	\$0.3	0.90%	1	\$3.5	1.44%	16	\$7.5	1.56%	37	\$3.1	1.70%	15	\$1.1	3.04%	5	\$15.6	1.58%	74
2008	-	-	-	-	-	-	\$0.6	2.17%	2	\$1.3	0.89%	5	\$0.8	0.57%	4	\$0.5	1.41%	2	\$0.3	3.33%	2	\$3.5	0.97%	14
2007	-	-	-	-	-	-	-	-	-	\$4.4	0.92%	19	\$10.8	1.17%	47	\$3.1	1.17%	15	\$0.5	0.96%	4	\$18.8	1.07%	85
<b>Prepayment Premiums</b>																								
2006 and Earlier	-	-	-	\$0.1	0.39%	1	\$0.0	0.05%	1	\$0.4	0.28%	7	\$0.4	0.27%	7	\$0.2	0.14%	3	\$0.5	0.53%	11	\$1.6	0.26%	30
2007	-	-	-	-	-	-	\$0.1	9.76%	1	-	-	-	\$0.1	0.39%	1	\$0.2	0.86%	2	\$0.2	2.81%	1	\$0.6	0.81%	5

\*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 November 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													
<b>Conventional ARMs</b>																												
<b>ARMs: Amortizing</b>																												
2016	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1	
2015	\$1.9	0.02%	8	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.9	0.02%	8
2006 and Earlier	\$33.2	0.22%	323	\$0.1	0.20%	3	\$0.0	0.11%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$33.3	0.22%	327
2014	\$2.6	0.03%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.6	0.03%	11
2013	\$2.3	0.03%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.03%	11
2012	\$1.4	0.02%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.4	0.02%	6
2011	\$3.6	0.06%	21	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.6	0.06%	21
2010	\$2.3	0.06%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.3	0.06%	11
2009	\$0.7	0.04%	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.7	0.04%	6
2008	\$2.5	0.15%	16	\$0.1	0.80%	1	\$0.3	1.61%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.9	0.16%	19
2007	\$4.5	0.32%	26	-	-	-	-	-	-	\$0.1	0.70%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.6	0.32%	27
<b>ARMs: Interest Only</b>																												
2006 and Earlier	\$46.3	0.49%	237	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$46.3	0.49%	237
2012	\$0.1	0.01%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.01%	1
2010	\$0.4	0.03%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.4	0.03%	2
2009	\$0.9	0.09%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.9	0.08%	4
2008	\$2.8	0.13%	13	\$0.5	0.90%	2	\$0.2	0.62%	1	-	-	-	\$0.2	9.50%	1	-	-	-	-	-	-	-	-	-	-	\$3.7	0.16%	17
2007	\$8.7	0.24%	37	-	-	-	\$0.4	1.51%	2	\$0.9	0.82%	3	\$0.4	1.00%	2	-	-	-	-	-	-	-	-	-	-	\$10.4	0.28%	44
<b>Conventional ARMs</b>	\$114.4	0.12%	734	\$0.7	0.43%	6	\$0.9	0.90%	6	\$1.0	0.66%	4	\$0.5	0.78%	3	-	-	-	-	-	-	-	-	-	-	\$117.6	0.13%	753
<b>Other</b>																												
2016	\$2.1	0.06%	13	\$0.2	0.04%	2	\$0.1	0.08%	1	\$0.6	0.09%	5	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.0	0.05%	21
2015	\$6.8	0.16%	41	\$0.2	0.19%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$6.9	0.16%	42
2006 and Earlier	\$0.4	0.57%	8	\$1.1	0.64%	10	\$1.2	0.31%	14	\$1.0	0.51%	14	\$0.5	0.49%	10	\$1.1	1.11%	21	\$2.8	1.79%	90	\$8.0	0.68%	167				
2014	\$9.0	0.19%	58	\$7.2	0.36%	47	\$0.2	0.19%	3	-	-	-	\$0.1	11.59%	1	-	-	-	-	-	-	-	-	-	-	\$16.5	0.24%	109
2013	\$66.7	0.21%	397	\$7.2	0.35%	47	\$0.7	0.64%	4	\$0.0	1.06%	1	\$0.2	9.21%	2	-	-	-	\$0.0	6.61%	1	\$7.8	0.22%	452				
2012	\$55.5	0.15%	313	\$2.5	0.16%	15	-	-	-	\$0.2	7.92%	2	\$0.1	6.64%	2	\$0.1	2.16%	1	\$0.0	0.38%	1	\$5.8	0.15%	334				
2011	\$2.9	0.20%	25	\$6.1	0.35%	41	\$4.5	0.41%	32	\$0.9	1.69%	10	\$1.0	4.77%	12	\$0.5	2.75%	6	\$0.1	1.30%	3	\$16.0	0.37%	129				
2010	\$0.9	0.17%	5	\$2.1	0.40%	17	\$3.0	0.48%	19	\$1.1	0.78%	9	\$0.3	0.38%	5	\$0.2	0.45%	4	\$0.3	0.43%	9	\$7.8	0.39%	68				
2009	-	-	-	\$0.8	1.38%	9	\$4.3	3.11%	37	\$3.7	4.25%	35	\$3.0	5.98%	23	\$5.3	12.41%	34	\$3.0	12.57%	29	\$20.1	4.49%	167				
2008	-	-	-	\$0.1	0.17%	1	\$0.4	0.49%	5	\$0.3	0.34%	4	\$0.3	0.96%	4	\$0.0	0.41%	1	\$0.0	5.39%	1	\$1.1	0.47%	16				
2007	-	-	-	\$0.1	0.36%	1	\$0.8	0.49%	8	\$1.0	0.76%	11	\$0.7	1.76%	10	\$0.1	0.71%	2	\$0.1	3.21%	3	\$2.8	0.73%	35				
<b>Other Total*</b>	\$144.3	0.17%	860	\$27.4	0.31%	191	\$15.2	0.53%	123	\$8.9	0.65%	91	\$6.2	0.55%	69	\$7.3	1.35%	69	\$6.4	2.40%	137	\$215.7	0.22%	1,540				
<b>Total MBS 4+*</b>	\$955.4	0.04%	5,785	\$228.2	0.13%	1,618	\$170.3	0.20%	1,404	\$187.3	0.31%	1,746	\$184.8	0.47%	1,773	\$94.1	0.63%	1,041	\$47.9	0.66%	798	\$1,868.2	0.07%	14,165				

\*Some UPB totals may not foot due to rounding