



January 24, 2023

Freddie Mac to Publish Cohort-Level Daily Prepayment Report

Beginning March 8, 2023, Freddie Mac will begin to publish a weekly report that provides daily prepayment information at the cohort level, including Conditional Prepayment Rates (CPR) and Single-Month Mortality (SMM) rates, and associated data related to certain loan payoff activity for Mortgage-Backed Securities (MBS). The report will be published each Wednesday at 4:30 PM EST and will contain full voluntary payoff transactions processed by Freddie Mac for each day of the prior week.

All eligible Freddie Mac MBS will be assigned into the appropriate cohort and will be included in the report if the current aggregate unpaid principal balance (UPB) of the cohort is \$500 million or more. Based on this threshold, the cohorts published in the report can change from month to month. The mapping between Freddie Mac MBS prefixes and their applicable cohorts are available on the Freddie Mac Daily Prepayment Report webpage.

Freddie Mac will publish two versions of the daily prepayment report. A text file will be made available in the Security Lookup user interface under the “Reports and Data Files” section and a cumulative excel version of the report will be made available on the Freddie Mac MBS website. The daily prepayment report user guide provides information on the reporting criteria, cohort determination, calculations, and file specifications. A one-time historical file with daily prepayment data back to the January 2019 factor will also be made available.

For questions, please contact Freddie Mac Investor Inquiry at investor_inquiry@freddiemac.com.

Related Links:

[Daily Prepayment Report Webpage](#)

[Daily Prepayment Report User Guide](#)

[Prefix to Cohort Mapping](#)

[Daily MBS Prepayment Report Sample File](#)

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