Exchange Summary (Inception-to-Date)

Freddie Mac

Activity through May 16, 2024:

133,820	118	\$569.9B	
Exchanges*	Counterparties	UPB Exchanged*	

Path	Excha	anges U	PB Exchanged	Coupon	Exchanges	UPB Exchanged	Remaining Eligible UPB
Dealer Direc	ct 104,169		\$404.3B	2.5%	8,189	\$28.2B	\$11.2B
Tradeweb	29,	651	\$165.7B	3.0%	22,507	\$150.5B	\$37.3B
				3.5%	30,203	\$171.1B	\$42.3B
				4.0%	25,900	\$133.3B	\$22.2B
Tour	Evolopaoo	UPB	Remaining	4.5%	18,960	\$60.3B	\$8.4B
Term	Exchanges	Exchanged	Eligible UPB	5.0%	9,456	\$19B	\$2.3B
15-year	32,703	\$72.8B	\$21B	5.5%	7,695	\$2.9B	\$1.6B
20-year	8,400	\$18.8B	\$9.5B	6.0%	4,953	\$1B	\$1B
30-year	92,692	\$478.3B	\$97.4B	6.5%	2,538	\$580.8M	\$201M
40-year	25	\$26.5M	\$20.4M	the studen of settled events are for on the number of the survey			
*Includes all settled exchanges for on-the-run and off-the-run coupons							a on-the-run

Activity May 9, 2024 – May 16, 2024:

177		10		\$345.1M		
Exchanges*		Counterparties		UPB Exchanged*		
Path	Exchanges	UPB Exchanged	Coupon	Exchanges	UPB Exchanged	
			2.5%	19	\$14.5M	
Dealer Direct	175	\$342.1M	3.0%	45	\$167.6M	
Investor	2	\$3M	3.5%	28	\$32.2M	
			4.0%	41	\$13.5M	
			4.5%	28	\$3.6M	
Term	Exchanges	UPB Exchanged	5.0%	9	\$74.3M	
15-year	53	\$48.4M	5.5%	4	\$39.5M	
30-year	124	\$296.7M	6.0%	1	\$22K	
ee your	121	φ <u>2</u> 00.1 m	6.5%	2	\$14.1K	

*Includes all settled exchanges for on-the-run and off-the-run coupons

This is a quick snapshot of exchange volume. Official disclosure data can be retrieved from the Freddie Mac Exchange Data Files.

