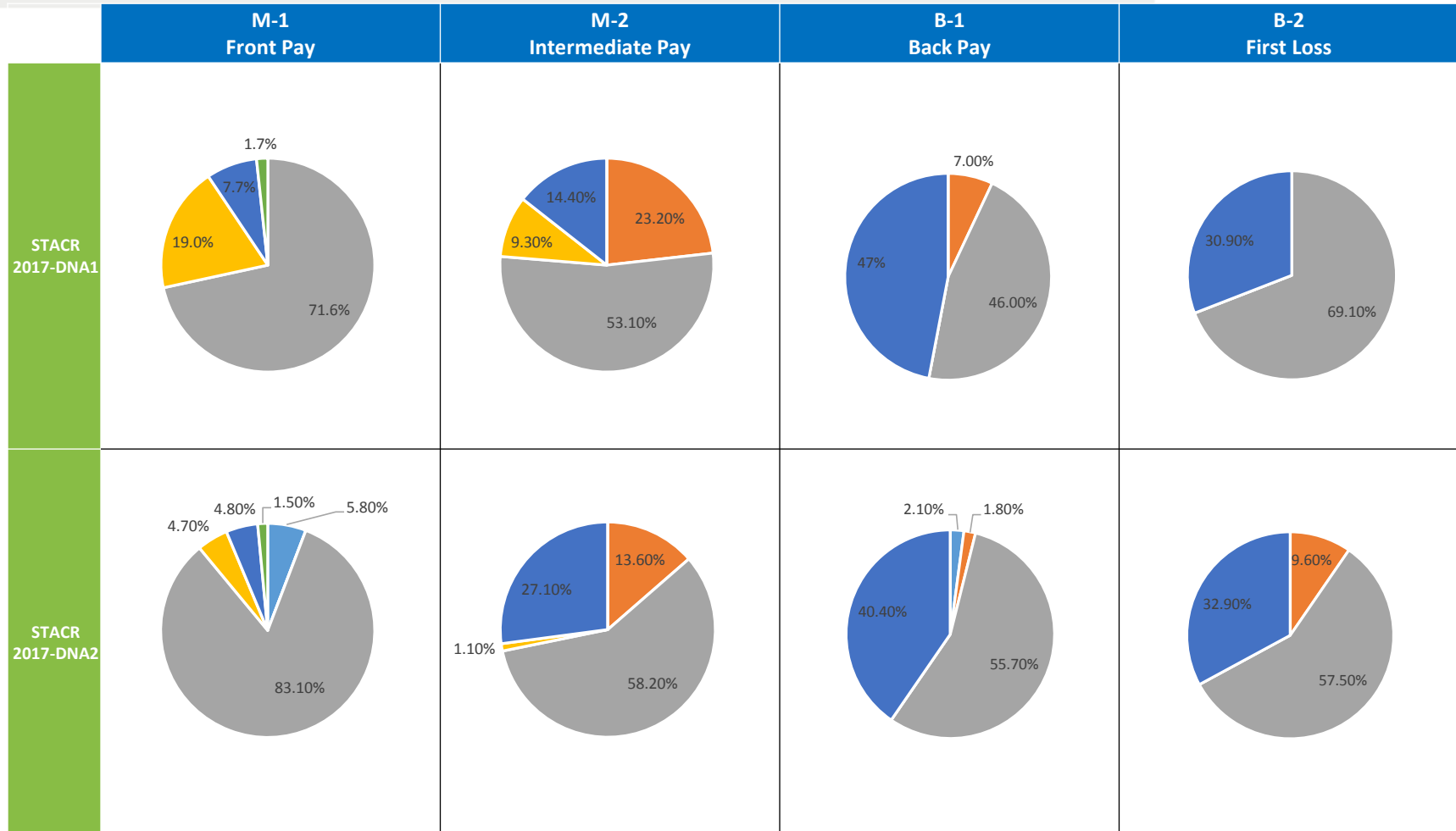




## STACR 2013-2017 Investor Participation

# STACR 2017 Investor Participation

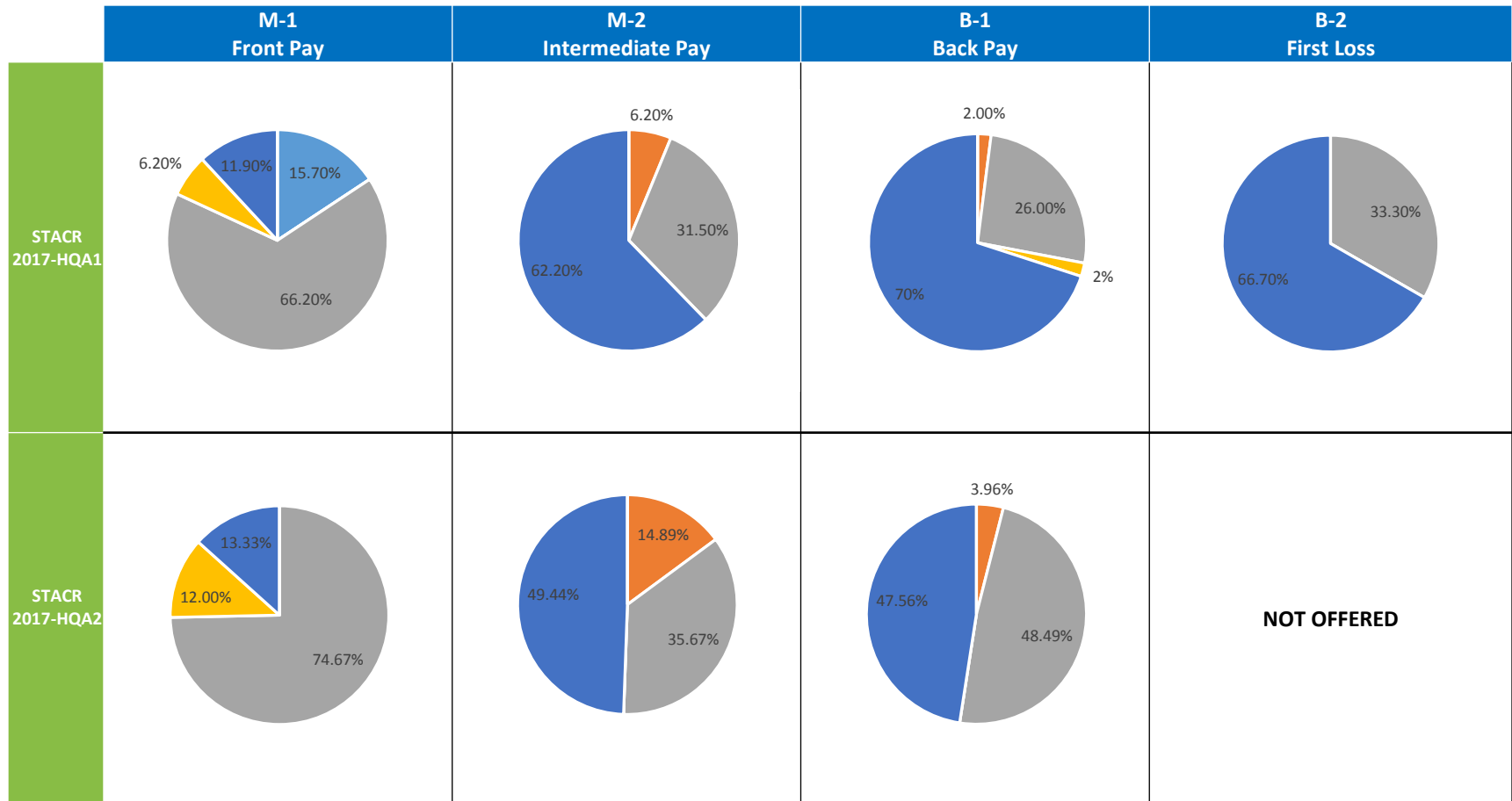
# Investor Type Distribution 2017 DNA Series (60-80 LTV)



■ Sovereign Fund    
 ■ REIT    
 ■ Money Manager    
 ■ Insurance    
 ■ Hedge Fund    
 ■ Bank / Credit Union

\* Institution type is our best estimate based on information provided to Freddie Mac from the underwriting syndicate as some institutions may be involved in multiple lines of business.

# Investor Type Distribution 2017 HQA Series (80-97 LTV)

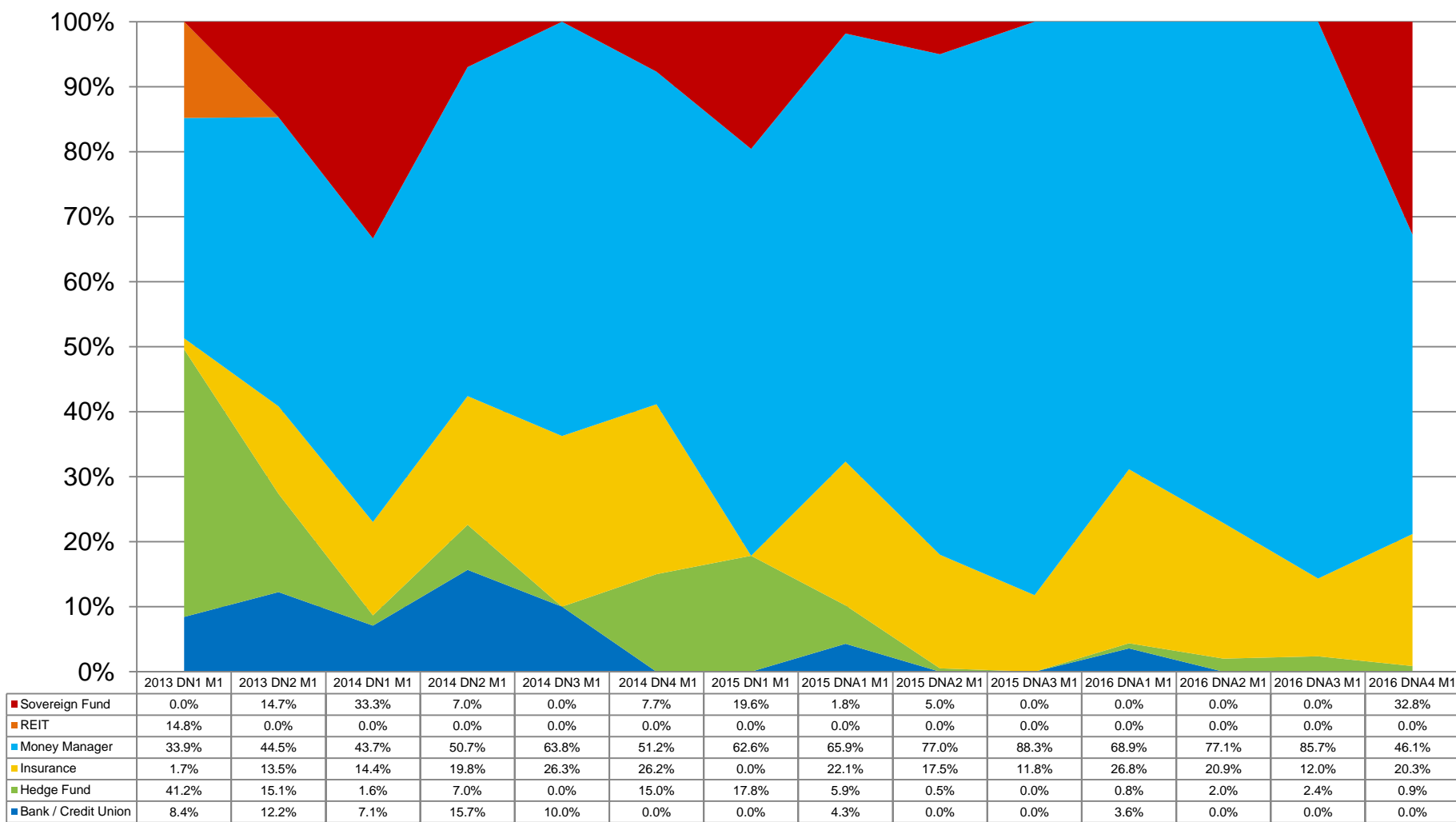


■ Sovereign Fund   
 ■ REIT   
 ■ Money Manager   
 ■ Insurance   
 ■ Hedge Fund   
 ■ Bank / Credit Union

\* Institution type is our best estimate based on information provided to Freddie Mac from the underwriting syndicate as some institutions may be involved in multiple lines of business.

# STACR 2013 - 2016 Investor Participation

# Investor Type Distribution 2013-2016 DN/DNA Series (60-80 LTV) Front Pay M1 Class



\* Institution type is our best estimate based on information provided to Freddie Mac from the underwriting syndicate as some institutions may be involved in multiple lines of business.

# Investor Type Distribution 2013-2016 DN/DNA Series (60-80 LTV) Intermediate Sequential Pay M2 Class



	2014 DN1 M2	2014 DN2 M2	2014 DN3 M2	2014 DN4 M2	2015 DN1 M2	2015 DNA1 M2	2015 DNA2 M2	2015 DNA3 M2	2016 DNA1 M2	2016 DNA2 M2	2016 DNA3 M2	2016 DNA4 M2
■ Sovereign Fund	9.7%	4.6%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	8.3%	0.0%
■ REIT	0.0%	0.0%	0.0%	11.1%	11.5%	0.0%	6.3%	7.7%	2.4%	0.0%	0.0%	0.0%
■ Money Manager	41.1%	75.9%	56.3%	56.1%	68.3%	71.1%	74.8%	49.4%	87.9%	70.0%	54.3%	60.9%
■ Insurance	18.3%	6.4%	4.7%	8.9%	7.2%	13.9%	11.0%	19.6%	5.8%	28.3%	33.0%	34.5%
■ Hedge Fund	15.6%	7.1%	23.4%	24.0%	13.0%	10.4%	8.0%	23.3%	3.9%	1.7%	4.4%	4.7%
■ Bank / Credit Union	15.3%	5.9%	15.6%	0.0%	0.0%	4.6%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

\* Institution type is our best estimate based on information provided to Freddie Mac from the underwriting syndicate as some institutions may be involved in multiple lines of business.

# Investor Type Distribution 2013-2016 DN/DNA Series (60-80 LTV) Back Pay Sequential M2/M3 Class

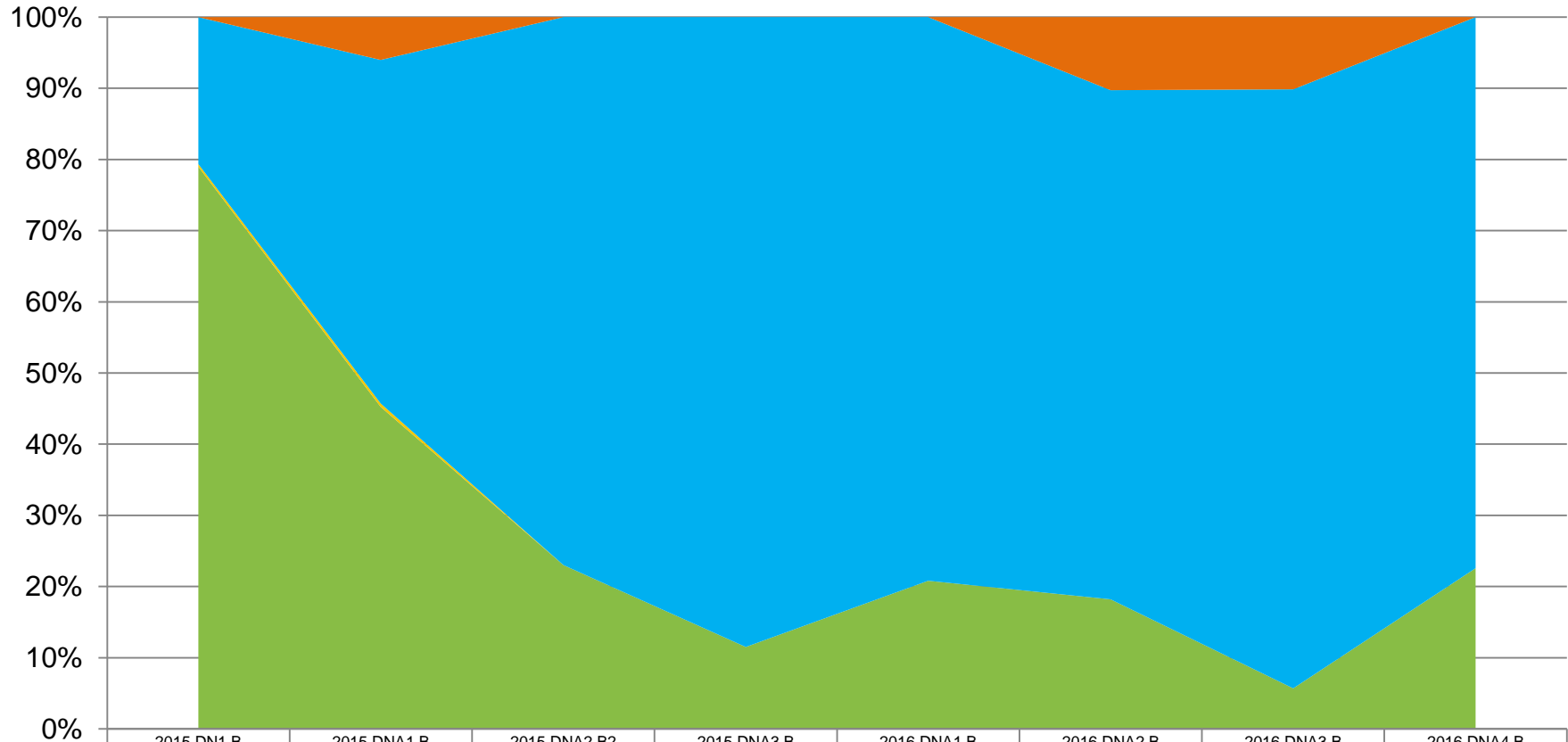


	2013 DN1 M2	2013 DN2 M2	2014 DN1 M3	2014 DN2 M3	2014 DN3 M3	2014 DN4 M3	2015 DN1M3	2015 DNA1 M3	2015 DNA2 M3	2015 DNA3 M3	2016 DNA1 M3	2016 DNA2 M3	2016 DNA3 M3	2016 DNA4 M3
■ Sovereign Fund	0.0%	10.4%	4.9%	1.5%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
■ REIT	13.6%	1.6%	0.2%	1.4%	0.0%	7.3%	18.1%	14.0%	25.0%	16.4%	9.9%	17.7%	22.0%	13.1%
■ Money Manager	42.6%	17.8%	49.6%	50.6%	43.5%	24.4%	29.4%	30.9%	39.5%	55.3%	21.2%	48.4%	46.6%	69.5%
■ Insurance	2.0%	0.8%	4.3%	6.5%	0.0%	0.2%	2.0%	4.0%	5.0%	1.7%	0.0%	0.0%	0.0%	0.0%
■ Hedge Fund	41.8%	63.0%	36.0%	37.9%	44.0%	68.2%	50.4%	51.1%	30.5%	26.7%	68.9%	33.9%	31.5%	17.4%
■ Bank / Credit Union	0.0%	6.5%	4.9%	2.0%	12.5%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

\* Institution type is our best estimate based on information provided to Freddie Mac from the underwriting syndicate as some institutions may be involved in multiple lines of business.



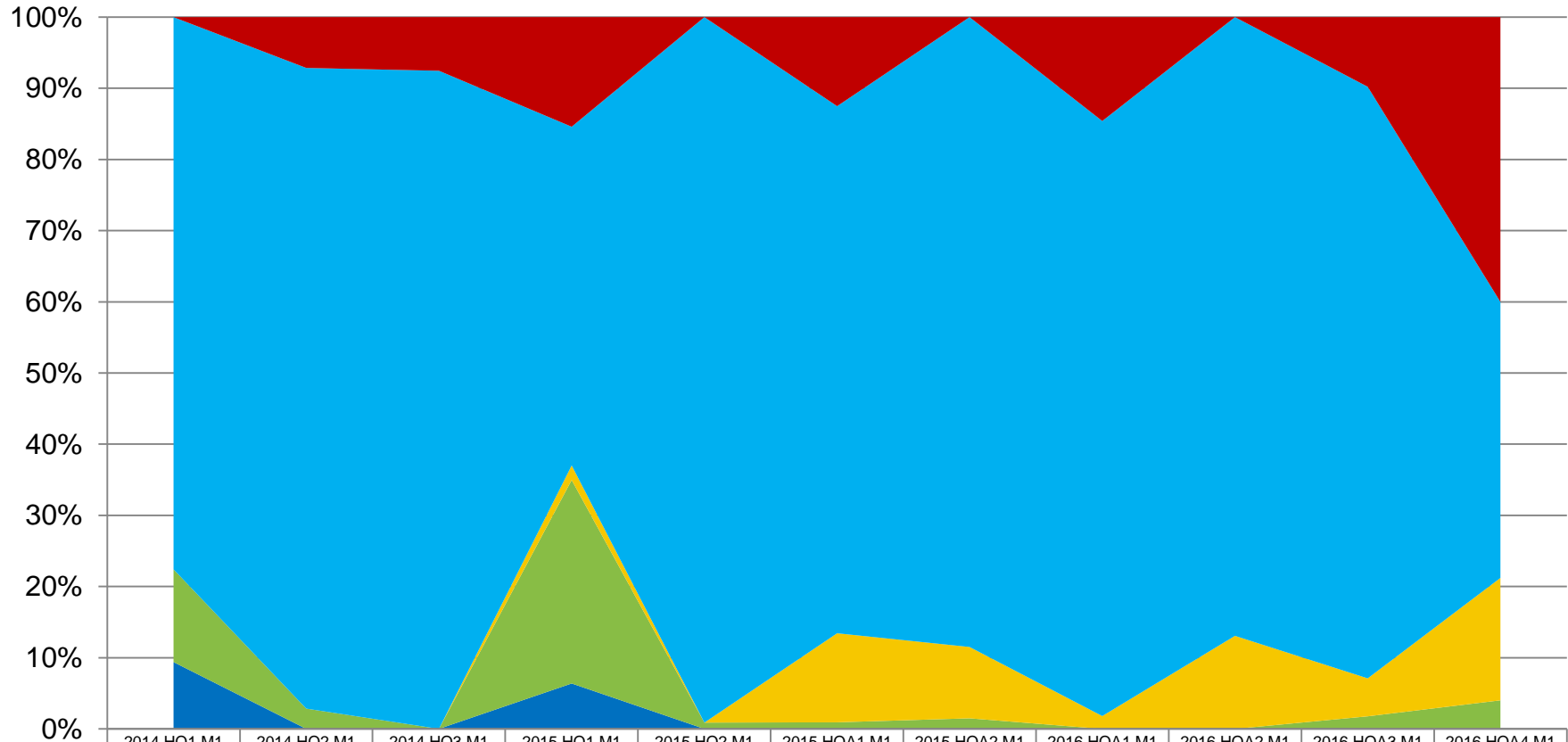
# Investor Type Distribution 2013-2016 DN/DNA Series (60-80 LTV) First Loss B Class



	2015 DN1 B	2015 DNA1 B	2015 DNA2 B2	2015 DNA3 B	2016 DNA1 B	2016 DNA2 B	2016 DNA3 B	2016 DNA4 B
■ Sovereign Fund	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
■ REIT	0.0%	6.0%	0.0%	0.0%	0.0%	10.3%	10.1%	0.0%
■ Money Manager	20.7%	48.0%	77.0%	88.5%	79.2%	71.5%	84.1%	77.4%
■ Insurance	0.3%	0.5%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
■ Hedge Fund	79.0%	45.0%	23.0%	11.5%	20.8%	18.2%	5.7%	22.6%
■ Bank / Credit Union	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

\* Institution type is our best estimate based on information provided to Freddie Mac from the underwriting syndicate as some institutions may be involved in multiple lines of business.

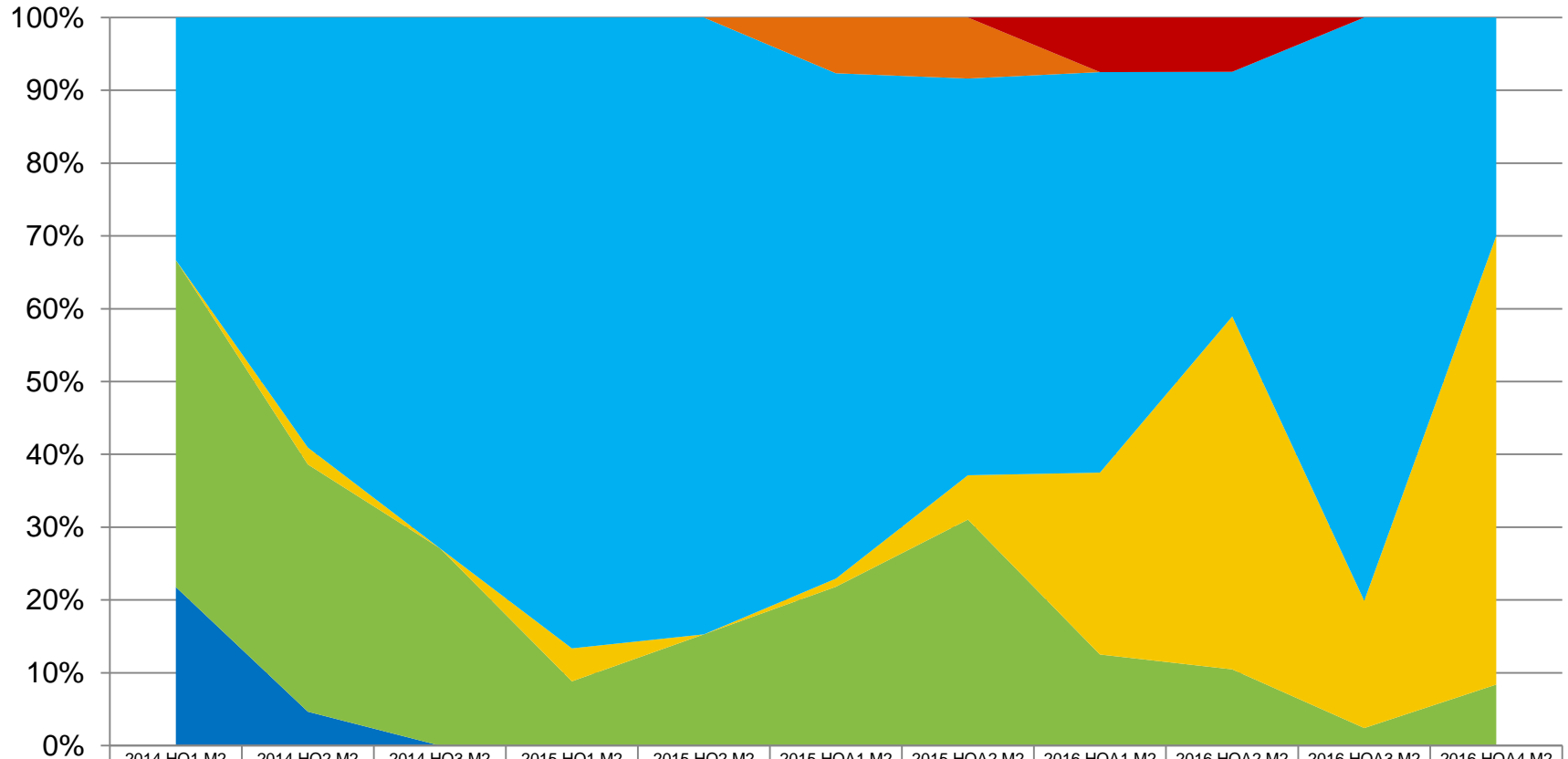
# Investor Type Distribution 2013-2016 HQ/HQA Series (80-95 LTV) Front Pay M1 Class



	2014 HQ1 M1	2014 HQ2 M1	2014 HQ3 M1	2015 HQ1 M1	2015 HQ2 M1	2015 HQA1 M1	2015 HQA2 M1	2016 HQA1 M1	2016 HQA2 M1	2016 HQA3 M1	2016 HQA4 M1
■ Sovereign Fund	0.0%	7.1%	7.5%	15.4%	0.0%	12.5%	0.0%	14.6%	0.0%	9.8%	40.0%
■ REIT	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
■ Money Manager	77.6%	90.0%	92.5%	47.6%	99.1%	74.1%	88.5%	83.6%	86.9%	83.1%	38.8%
■ Insurance	0.0%	0.0%	0.0%	2.1%	0.0%	12.5%	10.0%	1.8%	13.1%	5.4%	17.2%
■ Hedge Fund	13.0%	2.9%	0.0%	28.6%	0.9%	0.9%	1.5%	0.0%	0.0%	1.8%	4.0%
■ Bank / Credit Union	9.4%	0.0%	0.0%	6.4%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

\* Institution type is our best estimate based on information provided to Freddie Mac from the underwriting syndicate as some institutions may be involved in multiple lines of business.

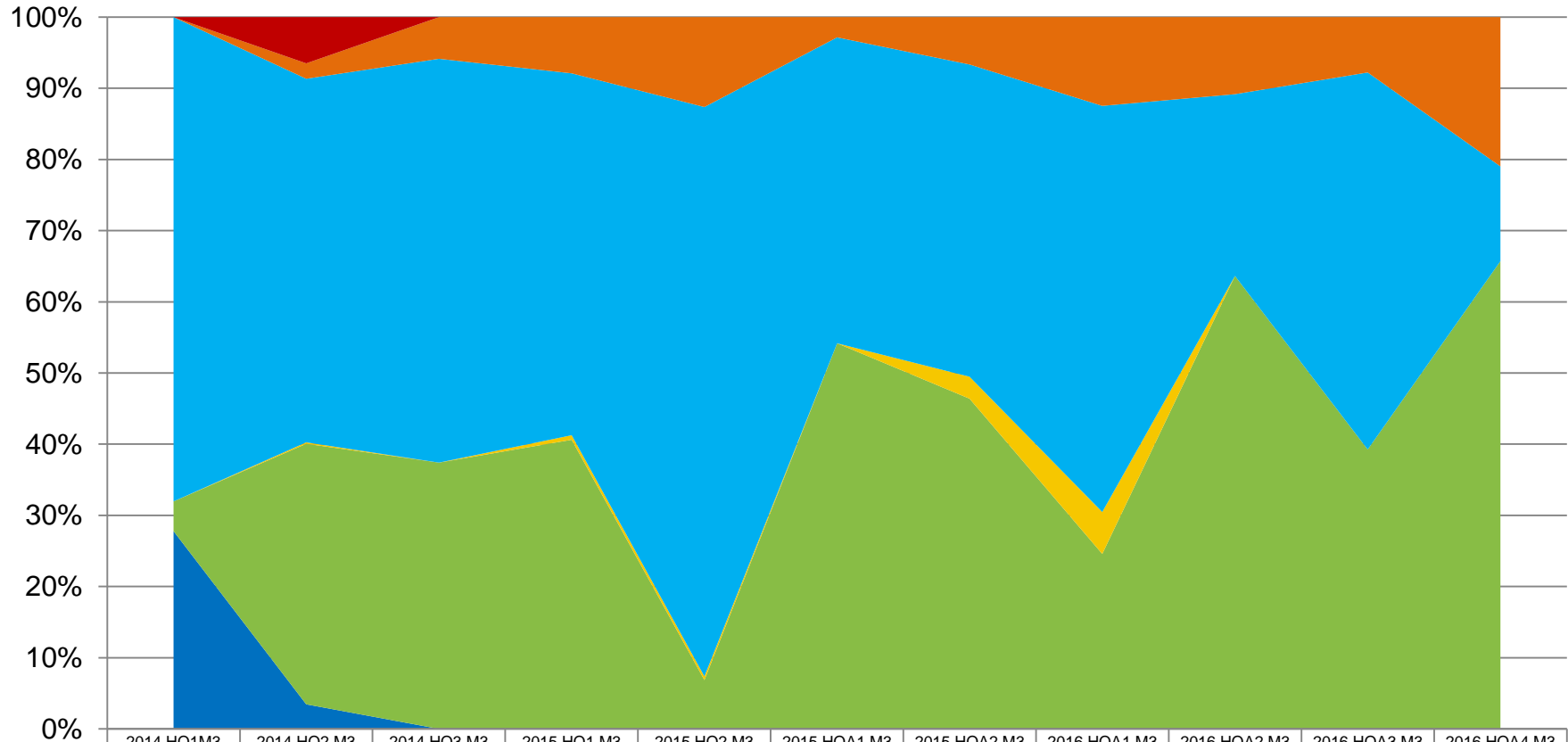
# Investor Type Distribution 2013-2016 HQ/HQA Series (80-95 LTV) Intermediate Sequential Pay M2 Class



	2014 HQ1 M2	2014 HQ2 M2	2014 HQ3 M2	2015 HQ1 M2	2015 HQ2 M2	2015 HQA1 M2	2015 HQA2 M2	2016 HQA1 M2	2016 HQA2 M2	2016 HQA3 M2	2016 HQA4 M2
■ Sovereign Fund	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	7.5%	7.5%	0.0%	0.0%
■ REIT	0.0%	0.0%	0.0%	0.0%	0.0%	7.6%	8.4%	0.0%	0.0%	0.0%	0.0%
■ Money Manager	33.3%	59.1%	72.9%	86.7%	84.7%	69.4%	54.5%	55.0%	33.6%	80.1%	30.0%
■ Insurance	0.0%	2.3%	0.0%	4.5%	0.0%	1.1%	6.1%	25.0%	48.5%	17.5%	61.6%
■ Hedge Fund	44.9%	34.0%	27.1%	8.8%	15.3%	21.8%	31.0%	12.5%	10.5%	2.4%	8.4%
■ Bank / Credit Union	21.8%	4.6%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

\* Institution type is our best estimate based on information provided to Freddie Mac from the underwriting syndicate as some institutions may be involved in multiple lines of business.

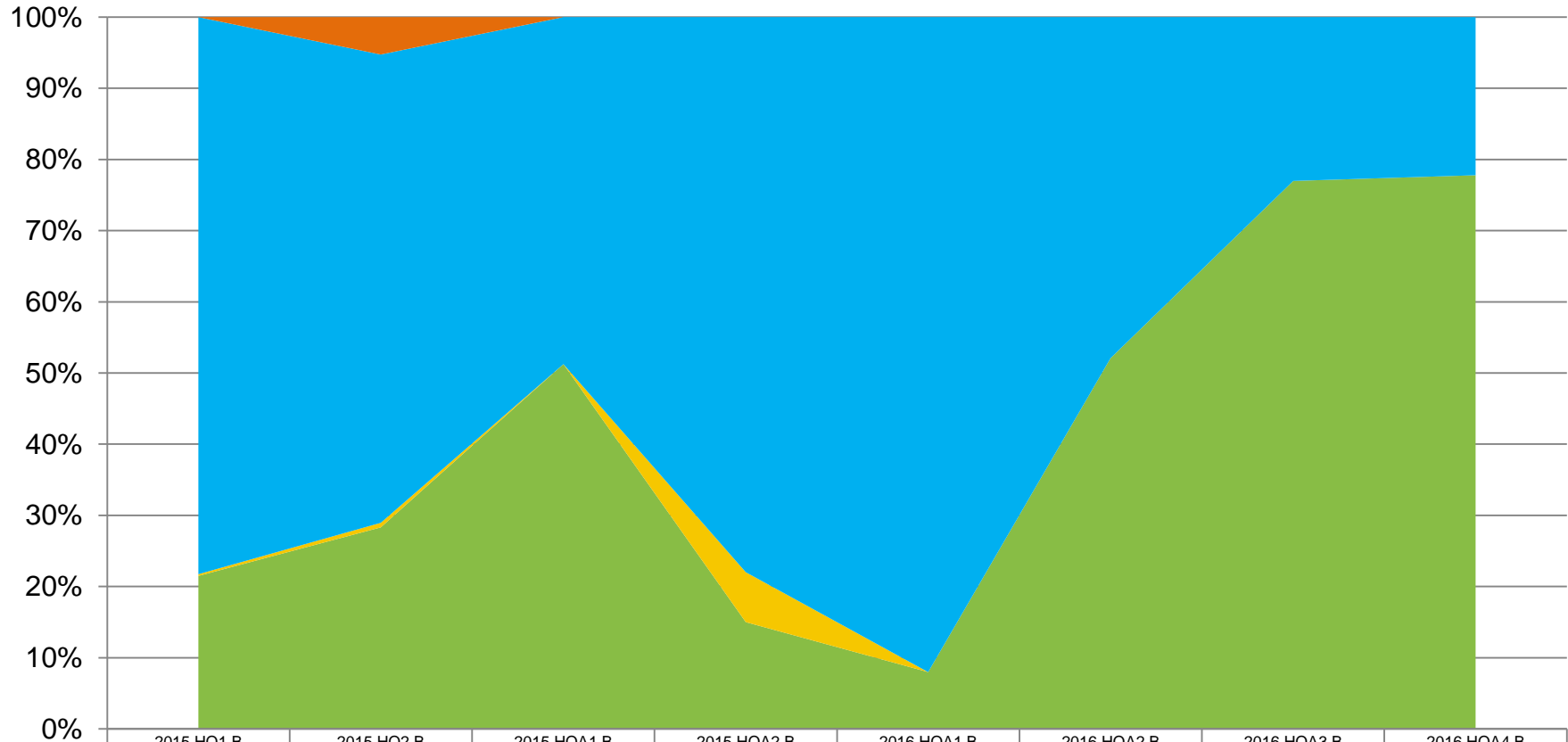
# Investor Type Distribution 2013-2016 HQ/HQA Series (80-95 LTV) Back Pay Sequential M3 Class



	2014 HQ1 M3	2014 HQ2 M3	2014 HQ3 M3	2015 HQ1 M3	2015 HQ2 M3	2015 HQA1 M3	2015 HQA2 M3	2016 HQA1 M3	2016 HQA2 M3	2016 HQA3 M3	2016 HQA4 M3
■ Sovereign Fund	0.0%	6.5%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
■ REIT	0.0%	2.2%	5.9%	7.9%	12.6%	2.8%	6.7%	12.5%	10.8%	7.8%	21.0%
■ Money Manager	68.1%	51.1%	56.7%	50.8%	80.0%	43.0%	43.9%	57.1%	25.6%	53.0%	13.3%
■ Insurance	0.0%	0.2%	0.0%	0.7%	0.5%	0.0%	3.1%	5.9%	0.0%	0.0%	0.0%
■ Hedge Fund	4.2%	36.6%	37.4%	40.6%	6.8%	54.2%	46.4%	24.6%	63.6%	39.3%	65.7%
■ Bank / Credit Union	27.8%	3.5%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

\* Institution type is our best estimate based on information provided to Freddie Mac from the underwriting syndicate as some institutions may be involved in multiple lines of business.

# Investor Type Distribution 2013-2016 HQ/HQA Series (80-95 LTV) First Loss B Class



	2015 HQ1 B	2015 HQ2 B	2015 HQA1 B	2015 HQA2 B	2016 HQA1 B	2016 HQA2 B	2016 HQA3 B	2016 HQA4 B
■ Sovereign Fund	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
■ REIT	0.0%	5.3%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
■ Money Manager	78.3%	65.8%	48.8%	78.0%	92.0%	47.9%	23.0%	22.2%
■ Insurance	0.3%	0.7%	0.0%	7.0%	0.0%	0.0%	0.0%	0.0%
■ Hedge Fund	21.5%	28.3%	51.3%	15.0%	8.0%	52.1%	77.0%	77.8%
■ Bank / Credit Union	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

\* Institution type is our best estimate based on information provided to Freddie Mac from the underwriting syndicate as some institutions may be involved in multiple lines of business.