Freddie Mac
We make home possible℠

Monthly Volume Summary: July 2010

(unaudited & subject to change)
(dollars in millions)

TABLE 1 - TOTAL MORTGAGE PORTFOLIO[1, 2]

	Purchases and Issuances	Sales and Other Activity[3]	Liquidations	Net Increase/ (Decrease)	Ending Balance	Annualized Growth Rate	Annualized Liquidation Rate
Jul 2009	$44,052	$ -	($50,206)	($6,154)	$2,234,329	(3.3%)	26.9%
Aug	47,886	-	(40,948)	6,938	2,241,267	3.7%	22.0%
Sep	32,926	(250)	(31,241)	1,435	2,242,702	0.8%	16.7%
Oct	32,181	(2,125)	(28,838)	1,218	2,243,920	0.7%	15.4%
Nov	27,975	-	(32,087)	(4,112)	2,239,808	(2.2%)	17.2%
Dec	44,039	(15)	(33,293)	10,731	2,250,539	5.7%	17.8%
Full-Year 2009	548,368	(35,099)	(470,206)	43,063	2,250,539	2.0%	21.3%
Jan 2010	36,583	-	(39,729)	(3,146)	2,247,393	(1.7%)	21.2%
Feb	29,215	(1,110)	(32,918)	(4,813)	2,242,580	(2.6%)	17.6%
Mar[4]	31,044	(18,890)	(29,080)	(16,926)	2,225,654	(9.1%)	15.6%
Apr[4]	26,109	15,049	(35,667)	5,491	2,231,145	3.0%	19.2%
May	25,151	365	(33,045)	(7,529)	2,223,616	(4.0%)	17.8%
Jun	30,916	(250)	(32,408)	(1,742)	2,221,874	(0.9%)	17.5%
Jul	28,368	(500)	(35,028)	(7,160)	2,214,714	(3.9%)	18.9%
YTD 2010	$207,386	($5,336)	($237,875)	($35,825)	$2,214,714	(2.7%)	18.1%

July 2010 Highlights:

- The total mortgage portfolio decreased at an annualized rate of 3.9% in July.
- Single-family refinance-loan purchase and guarantee volume was $18.1 billion in July, reflecting 64% of total mortgage portfolio purchases and issuances.
- Total number of loan modifications were 11,024 in July 2010 and 104,592 for the seven months ended July 31, 2010.
- The aggregate unpaid principal balance (UPB) of our mortgage-related investments portfolio decreased by approximately $13.6 billion.
- Total guaranteed PCs and Structured Securities issued decreased at an annualized rate of 4.4% in July.
- Our single-family delinquency rate decreased to 3.89% in July. Our multifamily delinquency rate increased to 0.30% in July.
- The measure of our exposure to changes in portfolio market value (PMVS-L) averaged $116 million in July. Duration gap averaged 0 months. See Endnote15 for further information.
- On February 10, 2010, we announced we will purchase substantially all of the single-family mortgage loans that are 120 days or more delinquent from our PCs. See Endnote 4 for further information.
- On September 6, 2008, the Director of the Federal Housing Finance Agency (FHFA) appointed FHFA as Conservator of Freddie Mac.

TABLE 2 - MORTGAGE-RELATED INVESTMENTS PORTFOLIO[1]

	Purchases[5]	Sales, net of Other Activity	Liquidations	Ending Balance	Annualized Growth Rate	Annualized Liquidation Rate	Mortgage Purchase Agreements[6]	Mortgage Sale Agreements[7]	Net Purchase (Sale) Agreements[8]
Jul 2009	$18,006	($33,343)	($15,444)	$799,056	(44.5%)	22.3%	$35,786	($24,773)	$11,013
Aug	9,488	(15,945)	(13,190)	779,409	(29.5%)	19.8%	32,529	(20,401)	12,128
Sep	18,844	(3,289)	(10,793)	784,171	7.3%	16.6%	15,178	(10,552)	4,626
Oct	9,188	(12,908)	(10,399)	770,052	(21.6%)	15.9%	9,106	(7,444)	1,662
Nov	3,489	(979)	(10,810)	761,752	(12.9%)	16.8%	8,466	(8,088)	378
Dec	5,954	(1,429)	(11,005)	755,272	(10.2%)	17.3%	9,273	(6,655)	2,618
Full-Year 2009	255,343	(154,242)	(150,591)	755,272	(6.1%)	18.7%	428,089	(342,617)	85,472
Jan 2010	2,113	(1,737)	(11,940)	743,708	(18.4%)	19.0%	5,651	(5,413)	238
Feb	466	(1,347)	(10,578)	732,249	(18.5%)	17.1%	5,049	(7,046)	(1,997)
Mar	39,291	(5,688)	(12,531)	753,321	34.5%	20.5%	6,231	(11,093)	(4,862)
Apr	24,935	(5,402)	(15,588)	757,266	6.3%	24.8%	5,393	(7,540)	(2,147)
May	7,736	(2,885)	(14,013)	748,104	(14.5%)	22.2%	6,462	(6,782)	(320)
Jun	9,454	(3,273)	(14,776)	739,509	(13.8%)	23.7%	14,350	(14,053)	297
Jul	11,894	(11,131)	(14,336)	725,936	(22.0%)	23.3%	12,369	(15,103)	(2,734)
YTD 2010	$95,889	($31,463)	($93,762)	$725,936	(6.7%)	21.3%	$55,505	($67,030)	($11,525)

TABLE 3 - MORTGAGE-RELATED INVESTMENTS PORTFOLIO COMPONENTS[1]

	PCs and Structured Securities	Non-Freddie Mac Mortgage-Related Securities		Mortgage Loans	Ending Balance
		Agency	Non-Agency		
Jul 2009	$412,650	$71,145	$184,322	$130,939	$799,056
Aug	396,217	69,505	182,489	131,198	779,409
Sep	403,490	68,050	180,752	131,879	784,171
Oct	389,928	69,056	179,065	132,003	770,052
Nov	382,751	67,497	177,334	134,170	761,752
Dec	374,615	66,171	175,670	138,816	755,272
Full-Year 2009	374,615	66,171	175,670	138,816	755,272
Jan 2010	366,920	64,444	173,984	138,360	743,708
Feb	360,872	63,032	172,749	135,596	732,249
Mar	333,641	61,643	171,383	186,654	753,321
Apr	322,165	57,360	169,726	208,015	757,266
May	312,689	54,554	168,118	212,743	748,104
Jun	304,969	51,343	166,599	216,598	739,509
Jul	291,957	48,784	165,089	220,106	725,936
YTD 2010	$291,957	$48,784	$165,089	$220,106	$725,936

Please see Endnotes on page 5.

TABLE 4 - GUARANTEED PCs, STRUCTURED SECURITIES ISSUED, AND OTHER MORTGAGE GUARANTEES[1, 9]

	Issuances	Liquidations[10]	Net Increase/ (Decrease)	Ending Balance [11]	Annualized Growth Rate	Annualized Liquidation Rate
Jul 2009	$42,954	($46,155)	($3,201)	$1,847,923	(2.1%)	29.9%
Aug	47,458	(37,306)	10,152	1,858,075	6.6%	24.2%
Sep	31,839	(27,893)	3,946	1,862,021	2.5%	18.0%
Oct	27,469	(25,694)	1,775	1,863,796	1.1%	16.6%
Nov	25,984	(28,973)	(2,989)	1,860,807	(1.9%)	18.7%
Dec	39,994	(30,919)	9,075	1,869,882	5.9%	19.9%
Full-Year 2009	475,412	(432,768)	42,644	1,869,882	2.3%	23.7%
Jan 2010	36,163	(35,440)	723	1,870,605	0.5%	22.7%
Feb	29,522	(28,924)	598	1,871,203	0.4%	18.6%
Mar[4]	31,011	(96,240)	(65,229)	1,805,974	(41.8%)	61.7%
Apr	25,089	(35,019)	(9,930)	1,796,044	(6.6%)	23.3%
May	24,444	(32,287)	(7,843)	1,788,201	(5.2%)	21.6%
Jun	29,226	(30,093)	(867)	1,787,334	(0.6%)	20.2%
Jul	26,634	(33,233)	(6,599)	1,780,735	(4.4%)	22.3%
YTD 2010	$202,089	($291,236)	($89,147)	$1,780,735	(8.2%)	26.7%

TABLE 5 - OTHER DEBT ACTIVITIES[12]

	Original Maturity ≤ 1 Year	Original Maturity > 1 Year					
	Ending Balance	Issuances	Maturities and Redemptions	Repurchases	Foreign Exchange Translation	Ending Balance	Total Debt Outstanding
Jul 2009	$258,647	$13,129	($18,145)	($3,875)	$66	$585,654	$844,301
Aug	253,813	23,353	(6,588)	(2,026)	68	600,461	854,274
Sep	241,527	12,570	(25,730)	(2,776)	105	584,630	826,157
Oct	235,875	14,650	(18,005)	(3,109)	54	578,220	814,095
Nov	231,082	19,774	(19,709)	(250)	102	578,137	809,219
Dec	238,293	20,486	(21,429)	(10,152)	(262)	566,780	805,073
Full-Year 2009	238,293	348,679	(276,774)	(44,708)	209	566,780	805,073
Jan 2010	234,639	28,021	(11,158)	(500)	(177)	582,966	817,605
Feb	241,312	32,615	(30,664)	(70)	(98)	584,749	826,061
Mar	238,249	40,827	(32,357)	-	(45)	593,174	831,423
Apr	227,988	25,633	(32,224)	(1,255)	(92)	585,236	813,224
May	209,790	25,913	(21,851)	(3,056)	(369)	585,873	795,663
Jun	218,198	42,387	(42,099)	(500)	(31)	585,630	803,828
Jul	205,213	27,636	(45,457)	-	292	568,101	773,314
YTD 2010	$205,213	$223,032	($215,810)	($5,381)	($520)	$568,101	$773,314

TABLE 6 - DELINQUENCIES - TOTAL[13]

	Single-Family			Multifamily
	Non-Credit Enhanced	Credit Enhanced	Total	Total
Jul 2009	2.28%	6.68%	3.06%	0.12%
Aug	2.43%	7.08%	3.24%	0.12%
Sep	2.58%	7.47%	3.43%	0.15%
Oct	2.75%	7.93%	3.65%	0.18%
Nov	2.90%	8.35%	3.83%	0.19%
Dec	3.02%	8.68%	3.98%	0.20%
Jan 2010	3.15%	9.05%	4.15%	0.22%
Feb	3.20%	9.12%	4.20%	0.26%
Mar	3.18%	8.87%	4.13%	0.25%
Apr	3.15%	8.68%	4.06%	0.25%
May	3.15%	8.69%	4.06%	0.32%
Jun	3.08%	8.50%	3.96%	0.28%
Jul	3.03%	8.33%	3.89%	0.30%

TABLE 7 - OTHER INVESTMENTS[14]

	Ending Balance
Jul 2009	$90,749
Aug	117,724
Sep	83,696
Oct	86,138
Nov	84,821
Dec	90,954
Full-Year 2009	90,954
Jan 2010	111,444
Feb	129,127
Mar	105,262
Apr	85,698
May	77,184
Jun	107,467
Jul	91,349
YTD 2010	$91,349

TABLE 8 - INTEREST-RATE RISK SENSITIVITY DISCLOSURES[15]

	Portfolio Market Value-Level (PMVS-L) (50bp) (dollars in millions)		Portfolio Market Value-Yield Curve (PMVS-YC) (25bp) (dollars in millions)		Duration Gap (Rounded to Nearest Month)	
	Monthly Average	Quarterly Average	Monthly Average	Quarterly Average	Monthly Average	Quarterly Average
Jul 2009	$556	--	$89	--	0	--
Aug	549	--	105	--	0	--
Sep	566	557	91	95	0	0
Oct	472	--	19	--	0	--
Nov	452	--	21	--	0	--
Dec	469	465	28	23	0	0
Full-Year 2009	476	--	74	--	0	--
Jan 2010	435	--	18	--	0	--
Feb	474	--	15	--	0	--
Mar	513	476	22	19	0	0
Apr	391	--	20	--	0	--
May	455	--	28	--	0	--
Jun	397	413	20	23	0	0
Jul	116	--	31	--	0	--
YTD 2010	$397	--	$22	--	0	--

Please see Endnotes on page 5.

TABLE 9 - SINGLE-FAMILY LOANS THREE MONTHLY PAYMENTS PAST DUE - LOANS IN PC TRUSTS, BY LOAN ORIGINATION YEAR[16]

As of July 31, 2010

(Unpaid Principal Balances, or UPB, in millions)

	4.0% PC Coupon - Delinquency[17]			4.5% PC Coupon - Delinquency			5.0% PC Coupon - Delinquency			5.5% PC Coupon - Delinquency			6.0% PC Coupon - Delinquency			6.5% PC Coupon - Delinquency			7.0% PC Coupon and over - Delinquency			Total		
	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans
Fixed-rate																								
30 year maturity--																								
Loan origination year:																								
2010	$0	0.01%	1	$1	0.00%	3	$6	0.02%	32	$1	0.04%	5	$0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	$8	0.01%	41
2009	8	0.01%	30	58	0.03%	253	55	0.07%	259	14	0.15%	64	6	0.40%	33	$0	0.45%	2	$0	0.00%	0	141	0.04%	641
2008	1	0.04%	3	12	0.12%	49	178	0.33%	709	291	0.47%	1,254	232	0.68%	1,111	74	0.95%	419	22	1.31%	149	810	0.49%	3,694
2007	0	0.75%	1	3	0.31%	16	107	0.63%	445	449	0.73%	2,054	668	0.97%	3,538	273	1.36%	1,745	54	1.98%	410	1,554	0.94%	8,209
2006	0	1.12%	1	3	0.25%	8	55	0.57%	238	284	0.70%	1,289	494	0.81%	2,602	159	1.03%	1,004	16	1.16%	129	1,011	0.80%	5,271
2005	1	0.40%	3	25	0.22%	125	276	0.42%	1,393	297	0.52%	1,720	118	0.78%	759	13	1.03%	106	2	1.17%	14	732	0.50%	4,120
2004 and Prior	0	0.06%	2	21	0.13%	122	189	0.20%	1,191	292	0.30%	2,100	117	0.33%	1,070	74	0.37%	802	58	0.43%	890	751	0.29%	6,177
15 year maturity--																								
Loan origination year:																								
2010	0	0.00%	0	1	0.01%	5	0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	1	0.00%	5
2009	2	0.01%	13	3	0.02%	19	0	0.04%	3	0	0.40%	2	0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	5	0.01%	37
2008	0	0.07%	2	5	0.09%	35	8	0.12%	59	4	0.15%	29	2	0.31%	20	1	0.76%	3	0	0.00%	0	20	0.13%	148
2007	0	0.53%	1	2	0.25%	12	6	0.19%	39	11	0.26%	82	6	0.39%	64	2	0.79%	13	0	0.67%	1	27	0.28%	212
2006	0	0.00%	0	0	0.18%	4	3	0.19%	23	12	0.24%	87	9	0.33%	81	1	0.45%	12	0	0.00%	0	25	0.27%	207
2005	1	0.16%	14	4	0.10%	42	14	0.16%	131	5	0.19%	58	1	0.38%	10	0	0.00%	0	0	0.00%	0	25	0.15%	255
2004 and Prior	8	0.05%	92	33	0.07%	393	31	0.09%	425	14	0.12%	220	6	0.11%	137	3	0.18%	98	2	0.20%	70	97	0.08%	1,435
Initial Interest--																								
Loan origination year:																								
2010	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
2009	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	0.00%	0
2008	N/A	N/A	N/A	0	0.00%	0	1	0.32%	2	12	1.14%	40	10	1.19%	35	3	1.85%	12	0	3.13%	1	26	1.15%	90
2007	0	0.00%	0	0	0.00%	0	1	0.38%	5	61	1.26%	211	153	1.54%	556	43	2.28%	172	2	1.87%	11	260	1.53%	955
2006	N/A	N/A	N/A	0	0.00%	0	1	1.02%	3	15	1.42%	57	38	1.64%	146	11	1.96%	48	2	2.54%	8	67	1.63%	262
2005	N/A	N/A	N/A	0	0.00%	0	0	0.33%	1	5	0.94%	17	6	1.27%	26	0	0.41%	1	0	0.00%	0	11	1.02%	45
2004 and Prior	N/A	N/A	N/A	0	0.00%	0	0	0.00%	0	0	1.71%	2	0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	0	1.12%	2
Combined	$21	0.02%	163	$171	0.05%	1,086	$931	0.20%	4,958	$1,767	0.43%	9,291	$1,866	0.68%	10,188	$657	0.78%	4,437	$158	0.59%	1,683	$5,571	0.31%	31,806
Adjustable-rate (ARM)[19]																								
Fully amortizing--																								
Loan origination year:																								
2010	$0	0.00%	0	$0	0.00%	0	$0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	$0	0.00%	0
2009	1	0.22%	3	0	0.10%	1	0	0.00%	0	$0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	1	0.17%	4
2008	0	0.00%	0	4	0.36%	14	10	0.50%	37	4	0.74%	16	0	0.00%	0	0	0.00%	0	0	0.00%	0	18	0.49%	67
2007	0	0.00%	0	0	0.93%	2	1	0.50%	3	11	1.06%	47	26	2.06%	115	3	1.51%	12	0	0.80%	1	41	1.53%	180
2006	0	3.28%	2	0	0.00%	0	2	0.73%	11	26	0.87%	114	22	1.16%	108	6	1.88%	35	1	3.36%	8	57	1.06%	278
2005	0	0.46%	5	4	0.42%	24	23	0.52%	121	8	0.57%	37	3	2.29%	11	0	0.00%	0	0	0.00%	0	38	0.53%	198
2004 and Prior	1	0.22%	6	7	0.24%	45	6	0.27%	45	0	0.18%	5	0	0.16%	2	0	0.19%	1	0	0.00%	0	14	0.24%	104
Initial Interest:																								
Loan origination year:																								
2010	0	0.00%	0	0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	0.00%	0
2009	0	0.00%	0	0	0.00%	0	0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	0.00%	0
2008	0	0.00%	0	9	0.76%	32	46	0.87%	149	21	0.96%	67	0	1.30%	1	0	0.00%	0	0	0.00%	0	76	0.87%	249
2007	2	5.88%	6	0	0.49%	2	12	1.74%	45	202	1.85%	727	179	2.21%	653	12	2.92%	47	2	3.58%	11	409	2.02%	1,491
2006	0	1.92%	1	2	1.82%	9	14	1.41%	46	134	1.61%	491	186	1.66%	695	49	2.89%	212	6	2.44%	26	391	1.75%	1,480
2005	4	0.93%	15	15	0.99%	63	54	1.05%	226	44	1.47%	187	9	1.76%	44	0	0.69%	1	1	3.31%	4	127	1.20%	540
2004 and Prior	0	0.00%	0	1	0.74%	3	0	0.00%	0	0	1.19%	2	0	4.76%	1	0	0.00%	0	N/A	N/A	N/A	1	0.55%	6
Combined	$8	0.44%	38	$42	0.45%	195	$168	0.72%	683	$450	1.43%	1,693	$425	1.80%	1,630	$70	2.50%	308	$10	2.27%	50	$1,173	1.24%	4,597

Please see Endnotes on page 5.

TABLE 10 - SINGLE-FAMILY LOANS FOUR MONTHLY PAYMENTS OR MORE PAST DUE - LOANS IN PC TRUSTS, BY LOAN ORIGINATION YEAR [16]

As of July 31, 2010

(Unpaid Principal Balances, or UPB, in millions)

	4.0% PC Coupon - Delinquency [17]			4.5% PC Coupon - Delinquency			5.0% PC Coupon - Delinquency			5.5% PC Coupon - Delinquency			6.0% PC Coupon - Delinquency			6.5% PC Coupon - Delinquency			7.0% PC Coupon and over - Delinquency			Total		
	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans	UPB [18]	Percent	# of Loans
Fixed-rate																								
30 year maturity--																								
Loan origination year:																								
2010	$0	0.00%	0	$1	0.00%	4	$2	0.01%	10	$0	0.01%	1	$0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	$3	0.00%	15
2009	6	0.01%	22	45	0.02%	183	40	0.04%	168	9	0.09%	39	3	0.20%	16	$0	0.23%	1	$0	0.00%	0	103	0.03%	429
2008	0	0.03%	2	6	0.07%	28	103	0.19%	410	182	0.30%	791	151	0.46%	752	46	0.59%	260	15	0.77%	88	503	0.31%	2,331
2007	0	0.00%	0	1	0.08%	4	68	0.39%	274	290	0.47%	1,316	414	0.59%	2,149	171	0.85%	1,092	35	1.27%	264	979	0.59%	5,099
2006	0	0.00%	0	1	0.06%	2	29	0.31%	129	168	0.42%	771	318	0.52%	1,687	103	0.65%	631	13	0.85%	94	632	0.50%	3,314
2005	0	0.00%	0	20	0.16%	91	180	0.27%	894	190	0.33%	1,090	71	0.46%	445	10	0.74%	76	1	0.92%	11	472	0.31%	2,607
2004 and Prior	0	0.09%	3	14	0.09%	81	118	0.12%	739	181	0.19%	1,321	78	0.21%	687	43	0.22%	465	34	0.24%	489	468	0.18%	3,785
15 year maturity--																								
Loan origination year:																								
2010	0	0.00%	1	0	0.00%	2	0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	0.00%	3
2009	1	0.00%	7	1	0.01%	10	1	0.04%	3	0	0.00%	0	0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	3	0.01%	20
2008	0	0.07%	2	3	0.05%	18	7	0.09%	42	2	0.09%	17	2	0.23%	15	0	0.00%	0	0	0.00%	0	14	0.08%	94
2007	0	0.00%	0	0	0.02%	1	3	0.07%	15	7	0.18%	57	4	0.27%	44	0	0.18%	3	0	0.67%	1	14	0.16%	121
2006	0	0.00%	0	1	0.09%	2	2	0.10%	13	7	0.13%	46	4	0.17%	42	0	0.19%	5	0	0.00%	0	14	0.14%	108
2005	1	0.11%	10	3	0.07%	29	10	0.10%	84	4	0.15%	47	1	0.38%	10	0	0.00%	0	0	0.00%	0	19	0.11%	180
2004 and Prior	6	0.03%	58	20	0.04%	244	17	0.05%	229	6	0.05%	101	4	0.07%	84	2	0.11%	61	1	0.13%	44	56	0.05%	821
Initial Interest--																								
Loan origination year:																								
2010	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
2009	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	0.00%	0
2008	N/A	N/A	N/A	0	0.00%	0	1	0.47%	3	7	0.63%	22	14	1.50%	44	3	1.85%	12	0	0.00%	0	25	1.04%	81
2007	0	0.00%	0	0	0.00%	0	1	0.38%	5	39	0.84%	141	110	1.12%	403	30	1.61%	121	3	2.04%	12	183	1.09%	682
2006	N/A	N/A	N/A	0	4.76%	1	0	0.00%	0	12	1.14%	46	26	1.20%	107	7	1.35%	33	1	1.59%	5	46	1.20%	192
2005	N/A	N/A	N/A	0	0.00%	0	0	0.66%	2	3	0.61%	11	3	0.64%	13	0	0.82%	2	0	0.00%	0	6	0.63%	28
2004 and Prior	N/A	N/A	N/A	0	0.00%	0	0	0.00%	0	0	0.00%	0	0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	0	0.00%	0
Combined	$14	0.01%	105	$116	0.03%	700	$582	0.12%	3,020	$1,107	0.27%	5,817	$1,203	0.43%	6,498	$415	0.49%	2,762	$103	0.35%	1,008	$3,540	0.20%	19,910
Adjustable-rate (ARM) [19]																								
Fully amortizing--																								
Loan origination year:																								
2010	$0	0.00%	0	$0	0.00%	0	$0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	$0	0.00%	0
2009	0	0.00%	0	0	0.00%	0	0	0.00%	0	$0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	0.00%	0
2008	0	0.00%	0	3	0.34%	13	7	0.38%	28	2	0.37%	8	0	0.00%	0	0	0.00%	0	0	0.00%	0	12	0.36%	49
2007	0	0.00%	0	1	0.93%	2	0	0.33%	2	6	0.70%	31	14	1.24%	69	3	1.76%	14	0	0.80%	1	24	1.01%	119
2006	0	1.64%	1	0	0.00%	0	2	0.73%	11	20	0.73%	95	17	0.83%	78	6	1.56%	29	2	2.52%	6	47	0.84%	220
2005	2	1.01%	11	4	0.40%	23	19	0.42%	98	8	0.63%	41	1	1.25%	6	0	0.00%	0	0	0.00%	0	34	0.48%	179
2004 and Prior	1	0.22%	6	6	0.21%	41	7	0.26%	43	0	0.07%	2	0	0.32%	4	0	0.00%	0	0	0.30%	1	14	0.22%	97
Initial Interest:																								
Loan origination year:																								
2010	0	0.00%	0	0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	0.00%	0
2009	0	0.00%	0	0	0.00%	0	0	0.00%	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	0.00%	0
2008	0	100.00%	1	9	0.66%	28	37	0.71%	122	9	0.46%	32	0	1.30%	1	0	0.00%	0	0	0.00%	0	55	0.65%	184
2007	0	0.98%	1	3	2.68%	11	9	1.35%	35	154	1.42%	555	134	1.65%	488	10	2.23%	36	2	3.91%	12	312	1.54%	1,138
2006	0	0.00%	0	1	1.42%	7	9	0.86%	28	100	1.24%	378	145	1.30%	543	32	1.99%	146	5	2.62%	28	292	1.34%	1,130
2005	2	0.43%	7	14	0.93%	59	52	1.04%	223	37	1.29%	165	9	1.76%	44	0	1.39%	2	0	0.83%	1	114	1.11%	501
2004 and Prior	0	0.00%	0	1	0.74%	3	0	0.00%	0	0	0.60%	1	0	4.76%	1	0	0.00%	0	N/A	N/A	N/A	1	0.46%	5
Combined	$5	0.31%	27	$42	0.44%	187	$142	0.62%	590	$336	1.10%	1,308	$320	1.36%	1,234	$51	1.84%	227	$9	2.23%	49	$905	0.98%	3,622

Please see Endnotes on page 5.

ENDNOTES

(1) The activity and balances set forth in these tables represent unpaid principal balances, and exclude mortgage loans and mortgage-related securities traded, but not yet settled. For PCs and Structured Securities, the balance reflects security balances based on the monthly PC factor report. Effective January 1, 2010, we adopted amendments to the accounting standards for transfers of financial assets and consolidation of VIEs, which resulted in significant changes to our financial statements. However, we continue to present information in this monthly volume summary on the same basis as prior to January 1, 2010.

(2) Total mortgage portfolio (Table 1) is defined as guaranteed PCs, Structured Securities issued, and other mortgage guarantees (Table 4) plus the sum of mortgage loans (Table 3) and non-Freddie Mac mortgage-related securities (agency and non-agency) (Table 3).

(3) Includes sales of non-Freddie Mac mortgage-related securities and multifamily mortgage loans from our mortgage-related investments portfolio.

(4) On February 10, 2010, we announced that we would begin purchasing substantially all 120 days or more delinquent mortgages from our related fixed-rate and adjustable-rate (ARM) PCs. The purchases of these loans from related PCs were reflected in the PC factor report published on March 4, 2010, and the corresponding principal payments were passed through to fixed-rate and ARM PC holders on March 15 (45-day remittance cycle) and on April 15, 2010 (75-day remittance cycle), respectively. As a result, our total guaranteed PCs and Structured Securities issued (Table 4) include liquidations of approximately $73 billion in March. Liquidations of our total mortgage portfolio (Table 1) do not include these liquidations since the activity represents mortgage loans purchased from PCs.

In April 2010, sales and other activity in Table 1 include the amounts for approximately $18 billion of March mortgage loan purchases related to the (75-day) remittance cycle (where timing differences resulted in a reduction of the PC balance in March without a corresponding increase in the mortgage loan balance). Had these mortgage loan purchases related to the 75-day remittance cycle been reflected in March (similar to the 45-day remittance cycle), the March 2010 total mortgage portfolio's ending balance and annualized growth rate (Table 1) would have been $2,243,813 million and 0.7%, respectively.

(5) Includes purchases of PCs and Structured Securities into the mortgage-related investments portfolio that totaled $4,123 million (based on unpaid principal balance) during July 2010. Purchases during 2010 include net additions for delinquent mortgage loans and balloon/reset mortgages purchased out of PC pools. We report net additions for delinquent mortgage loans and balloon/reset mortgages purchased out of PC pools as sales, net of other activity in 2009.

See Endnote 4. In April 2010, purchases in Table 2 include approximately $18 billion of mortgage loan purchases related to the March (75 -day) remittance cycle.

(6) Mortgage purchase agreements reflect trades entered into during the month and include: (a) monthly commitments to purchase mortgage-related securities for our mortgage-related investments portfolio, and (b) the amount of monthly mortgage loan purchase agreements entered into during the month. Substantially all of these commitments are settled by delivery of a mortgage-related security or mortgage loan; the rest are net settled for cash. Our purchase commitments may settle during the same month in which we have entered into the related commitment.

(7) Mortgage sale agreements reflect trades entered into during the month and include: (a) monthly commitments to sell mortgage-related securities from our mortgage-related investments portfolio, and (b) the amount of monthly mortgage loan sale agreements entered into during the month. Substantially all of these commitments are settled by delivery of a mortgage-related security or mortgage loan; the rest are net settled for cash. Our sales commitments may settle during the same month in which we have entered into the related commitment.

(8) As of July 31, 2010, we had net unsettled purchase (sale) agreements of approximately ($110) million. The ending balance of our mortgage-related investments portfolio as of July 31, 2010, after giving effect to these unsettled agreements and assuming we did not enter into any other purchase (sale) agreements after July 31, 2010 would have been $725.8 billion.

(9) Includes PCs, Structured Securities and other mortgage guarantees, which consist of tax-exempt multifamily housing revenue bonds, HFA bonds, and credit-related commitments with respect to single-family mortgage loans. Excludes Structured Securities for which we have resecuritized our PCs and Structured Securities. Notional balances of interest-only strips are excluded because this table is based on unpaid principal balance.

(10) Represents principal repayments relating to PCs, Structured Securities and other mortgage guarantees. Also includes our purchases of delinquent mortgage loans and balloon/reset mortgage loans out of PC pools.

(11) The ending balance of Guaranteed PCs, Structured Securities Issued, and Other Mortgage Guarantees (Table 4) differs from the balance of Total PCs and Structured Securities in our quarterly report on Form 10-Q dated August 9, 2010 because Table 4 excludes unguaranteed tranches of securities issued by Freddie Mac and includes other mortgage guarantees described in Endnote 9.

(12) Represents the combined balance and activity of our other debt, including securities sold under agreements to repurchase and federal funds purchased, based on the par values of these liabilities.

(13) Single-family delinquencies are based on the number of loans that are three monthly payments or more past due or in foreclosure as of period end while multifamily delinquencies are based on the UPB of mortgages two monthly payments or more past due or in foreclosure as of period end. Delinquency rates presented in Table 6 include mortgage loans underlying Structured Transactions, but exclude Structured Securities backed by either HFA bonds or Ginnie Mae Certificates as well as mortgage loans whose contractual terms have been modified under an agreement with the borrower as long as the borrower is less than three monthly payments (single-family) or two monthly payments (multifamily) past due under the modified contractual terms. Since we include loans in the HAMP trial period as delinquent in our statistical reporting, this results in a temporary rise in our delinquency rate until the modifications become effective and are removed from delinquent status. The volume of effective modifications impacts our reported delinquency rate. See Tables 9 and 10 for more information about single-family delinquencies.

(14) Other Investments exclude amounts related to consolidated variable-interest entities. The balance includes cash and cash equivalents, federal funds sold and securities purchased under agreements to resell, and non-mortgage-related securities. Investments in non-mortgage-related securities are presented at fair value.

(15) Our primary interest-rate risk measures are PMVS and duration gap. These measures include the impact of our purchases and sales of derivative instruments, which we use to limit our exposure to changes in interest rates. Our PMVS measures are estimates of the amount of average potential pre-tax loss in the market value of our net assets due to parallel (PMVS-L) and non-parallel (PMVS-YC) movements in London Interbank Offered Rates (LIBOR). While we believe that our PMVS and duration gap metrics are useful risk management tools, they should be understood as estimates rather than precise measurements. Methodologies employed to calculate interest-rate risk sensitivity disclosures are periodically changed on a prospective basis to reflect improvements in the underlying estimation processes.

(16) Excludes loans underlying fixed-rate 20-year, fixed-rate 40-year and balloon PCs, as well as certain conforming jumbo loans underlying non-TBA PCs. As of July 31, 2010, the outstanding UPB of mortgage loans in the categories that were three monthly payments past due was $143 million and that were four or more monthly payments past due was $85 million. An "N/A" indicates there were no PCs issued in the specified PC category or loan origination year. Table 10 excludes loans greater than four monthly payments past due used to establish the July PC factor report, for which PC investors will receive principal payments at the scheduled payment date (45 or 75 day delay, as appropriate).

(17) Loans in PCs with coupons less than 4.0% have been excluded. As of July 31, 2010, the outstanding UPB of mortgage loans that were three monthly payments and four or more monthly payments past due for this category was $169 million and $1,316 million, respectively.

(18) Represents loan-level UPB. The loan-level UPB may vary from the fixed-rate PC UPB primarily due to guaranteed principal payments made by Freddie Mac on the PCs. In the case of fixed-rate initial interest PCs, if they have not begun to amortize, there is no variance.

(19) ARM PC coupons are rounded to the nearest whole or half-percent coupon. For example, the 5.0% PC Coupon category includes ARM PCs with coupons between 4.75% and 5.24%.

A glossary of selected Monthly Volume Summary terms is available on the Investor Relations page of our website, www.FreddieMac.com/investors.

The Monthly Volume Summary includes volume and statistical data pertaining to our portfolios. Inquiries should be addressed to our Investor Relations Department, which can be reached by calling (703) 903-3883 or writing to:
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