

Historical Daily Pay-offs for Selected Cohorts

This file contains daily pay-off data for select cohorts commencing from the second business day of January 2008* through the second business day of January 2019. Pay-off data for a cohort begins in January of the following year. For example, pay-off data for a 2009 cohort is first disclosed in January 2010. Details of the file are as follows:

The data in the file begins with January 3, 2008* and goes through January 3, 2019.

If a cohort year is more recent than the current row's year, then that value will be represented as "0."

Each row, which will represent a specific business day, will progress from 1/3/2008 through 1/3/2019 for each day of the week (Monday-Friday) and contain aggregate pay-off UPB amounts for each of the identified cohorts. Each row will have the following fields for each identified cohort:

- Date (format YYYYMMDD)
- Factor date impacted by the Principal Reduction Amount (PRA) (format YYYYMMDD)
- PRA for each select cohort (column name follows the format where 30-year 2005 5.5 coupon cohort name is PRA_30Y_2005_55)

Historical Summary Data for Selected Cohorts

This file contains summary data for each of the selected cohorts. The disclosure is summarized on a monthly basis from January 2008* through January 2019. The data provides the updated cohort unpaid principal balances (UPB), weighted average coupon (WAC), weighted average remaining maturity (WARM), and weighted average loan age (WALA) for each month the cohort is on the Daily Pay-off Report. Details of the file are as follows:

The data in the file begins with January 2008* and goes through January 2019.

If a cohort year is more recent than the current row's year, then that value will be represented as "0."

Each row will represent the related monthly updates for each of the selected cohorts. Each row will have the following fields for each identified cohort:

- Factor Date (Format YYYYMM)
- Cohort UPB for the specified month (Format "UPB"_"Product Term"_"Year"_"Coupon", for example UPB_30Y_2005_55 for the 30-year 2005 5.5 coupon cohort).
- Cohort WAC for the specified month (Format "WAC"_"Product Term"_"Year"_"Coupon", for example WAC_30Y_2005_55 for the 30-year 2005 5.5 coupon cohort).
- Cohort WARM for the specified month (Format "WARM"_"Product Term"_"Year"_"Coupon", for example WARM_30Y_2005_55 for the 30-year 2005 5.5 coupon cohort).
- Cohort WALA for the specified month (Format "WALA"_"Product Term"_"Year"_"Coupon", for example WALA_30Y_2005_55 for the 30-year 2005 5.5 coupon cohort).



Historical PC Pools for Selected Cohorts

This file contains a list of PC pools contained within each identified cohort of the Historical Daily Pay-off Report. Details of the file are as follows:

The data in the file begins with January 2008* and goes through December 2018.

Each row will indicate the PC Pool Number that was contained in any cohort between January 2008 through December 2018. Each row will have the following fields for each identified cohort:

- Freddie Mac Pool Number
- Cohort Year of the related Pool
- Cohort Coupon of the related Pool
- Begin Date - the first date for which the pool contributed to the cohort
- End Date - the last month for which the pool contributed to the cohort. If the pool is still contributing to the cohort then this field will be null.

*Please note: Cohorts for 20-year term product do not commence until January 2011 (for select 20-year 2010 cohorts).