Exchange Summary (Inception-to-Date)

Freddie Mac

Activity through April 25, 2024:

133,433	118	\$569.4B	
Exchanges*	Counterparties	UPB Exchanged*	

Path	Excha	anges UI	PB Exchanged	Coupon	Exchanges	UPB Exchanged	Remaining Eligible UPB	
Dealer Direc	t 103	,793	\$403.7B	2.5%	8,167	\$28.2B	\$11.5B	
Tradeweb	29,	640	\$165.7B	3.0%	22,422	\$150.3B	\$37.8B	
				3.5%	30,121	\$171B	\$42.7B	
				4.0%	25,801	\$133.2B	\$22.5B	
Term Ex	Exchanges	UPB	Remaining	4.5%	18,891	\$60.3B	\$8.6B	
Term	Exchanges	Exchanged	Eligible UPB	5.0%	9,443	\$18.9B	\$2.3B	
15-year	32,628	\$72.7B	\$21.5B	5.5%	7,688	\$2.8B	\$1.7B	
20-year	8,378	\$18.8B	\$9.6B	6.0%	4,951	\$1B	\$1B	
30-year	92,402	\$477.8B	\$98.5B	6.5%	2,531	\$577M	\$208M	
40-year	25	\$26.5M	\$20.6M	*Includes all actiled evaluations for an the must and off the mus				
*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.

Activity April 18, 2024 – April 25, 2024:

198		8		\$51M		
Exchanges*		Counterparties		UPB Exchanged*		
Path	Exchanges	UPB Exchanged	Coupon	Exchanges	UPB Exchanged	
			2.5%	13	\$845.1K	
Dealer Direct	177	\$48.9M	3.0%	28	\$2.2M	
Investor	21	\$2.1M	3.5%	66	\$15M	
			4.0%	35	\$10.7M	
			4.5%	15	\$397.5K	
Term	Exchanges	UPB Exchanged	5.0%	41	\$21.9M	
15-year	57	\$490.3K				
20-year	9	\$2.3M				
30-year	132	\$48.2M				

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

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