

# Exchange Summary (Inception-to-Date)



Activity through October 15, 2020:

**74,776**

Exchanges\*

**112**

Counterparties

**\$399.7B**

UPB Exchanged\*

Path	Exchanges	UPB Exchanged
Dealer Direct	52,331	\$241.8B
Tradeweb	22,445	\$158B

Term	Exchanges	UPB Exchanged	Remaining Eligible UPB
15-year	18,405	\$48.8B	\$119.5B
20-year	4,427	\$15.9B	\$28.9B
30-year	51,922	\$335B	\$5550.7B
40-year	22	\$6.6M	\$294.7M

Coupon	Exchanges	UPB Exchanged	Remaining Eligible UPB
3.0%	12,261	\$88.9B	\$222.7B
3.5%	16,188	\$120B	\$225.8B
4.0%	14,440	\$104.7B	\$122B
4.5%	10,640	\$49.5B	\$43.9B
5.0%	5,485	\$15B	\$13B
5.5%	4,700	\$2.1B	\$4.5B
6.0%	2,853	\$813.4M	\$2.4B

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

# Exchange Summary (Past Week)



Activity October 8, 2020 – October 15, 2020 :

**140**

Exchanges\*

**16**

Counterparties

**\$389.3M**

UPB Exchanged\*

Path	Exchanges	UPB Exchanged
Dealer Direct	114	\$322.2M
Tradeweb	26	\$67.1M

Term	Exchanges	UPB Exchanged
10-year	23	\$42.5M
20-year	30	\$13.2M
30-year	87	\$333.7M

Coupon	Exchanges	UPB Exchanged
3.0%	16	\$5.8M
3.5%	38	\$146.2M
4.0%	63	\$201.5M
4.5%	12	\$5.9M
5.0%	1	\$543.3K

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