

## September 11, 2023

## Freddie Mac Introduces a New Prepayment Dashboard in Clarity Data Intelligence<sup>®</sup> (Clarity)

Freddie Mac is very pleased to announce the launch of a new dashboard on the Clarity MBS Data Intelligence site. This latest addition to our growing suite of analytical tools and reports is a Prepayment Heatmap that gives a daily view of how prepayment speeds are changing relative to the previous month. The data is derived from full voluntary prepayments, and is presented at a cohort-level based on pool origination year and coupon. The dashboard has a variety of features such as intuitive color shading and a collection day selector to help visualize payoff trends as each month progresses. This dashboard can be found under the MBS Data Intelligence – MBS Reports section of <u>Clarity</u>.

For more information, a <u>MBS dashboard user guide</u> is available in Clarity.

Prepayment Heatmap <sup>©</sup>																		MBS	Reports	Struct	ured Tran	saction	Report			
															Cohor	Prepayment Heatmap			Affordable & Green MBS Issuance Volum							
Factor Month Collection Day					Se	Security Type																				
August 2023 🗸 🗸			20 🗸				30yr TBA Eligible ∽																			
O Number 💿 Perc	entage				Cum	ilative M/	M Volunta	ry CPR Cha	nne (%)					1					Total Coho	rt Current I	IPR (ŚR)					
A Net Interest Rate	1.5	2	2.5	3	3.5	4	4.5	5	5.5	6	6.5	7	Total	1.5	2	2.5	3	3.5	4	4.5	5	5.5	6	6.5	7	Tota
Total	5.0%	0.7%	2.7%	4.4%	-1.5%	7.7%	6.3%	5,5%	0.3%	-6.9%	-15.5%	62.6%	2.4%	\$114	\$727.5	\$504	\$281.8	\$195.6	\$157.2	\$112.2	\$100.1	\$75.9	\$39.1	\$13.8	\$0.6	\$2321
2023				_		-55.6%	5.2%	-3.3%	22.9%	-6.4%	-16.3%	62.6%	2.9%						\$1.8	\$7.1	\$34.9	343.9	\$22.6	\$8.6	\$0.6	\$119
2022		-14.7%	2.7%	5.0%	2.4%	8.8%	14.5%	13.6%	-18.8%	-6.9%	-11.1%		1.6%		\$42.7	\$68.4	\$61.1	\$50.6	\$62.7	\$63.3	\$49.6	\$25.3	\$13.2	\$5.1		\$441
2021	7.8%	0.5%	4.8%	4.1%	-12.9%	73.3%	-		-				2.8%	\$65.4	\$438.1	\$274		\$4.8	\$1.1							\$822
2020	1.6%	2.9%	-1.5%	8.9%	-6.2%		-32.5%						1.5%	S48.6	\$246.6	\$146.9	\$38.6	\$7.2	\$3	\$1						\$491
2019			36.6%	8.1%	-9.4%	-4.2%		-12.0%					3,4%			\$13.1	\$41.1	\$19.3	\$10.1	\$5.5	\$2.1					\$91
2018				35.8%	4.9%	2.7%	6.2%	23.5%					6.0%				\$0.6	\$7.5	\$17:5	\$12.1	\$2.7					\$40.
2017				-2.6%	-4.8%	10.2%	13.8%						1.7%				\$4.3	\$2.6.7	\$16,6	\$4.3						\$5
2016			0.9%	1.3%	13.0%	23.9%	-15.1%	1					5,8%			\$1.5	\$43.5	\$16.3	\$5.2	\$0.6						\$67
2015				-7.2%	1.3%	22.5%	-22.8%						1.5%				\$12.8	\$22.9	\$6.1	\$0.5						\$42
2014					7.6%	9.2%	24.3%						9,5%				2	58.3	\$11.1	\$1.4						\$20.
2013				-1.6%	-5.9%	14.8%	-22.2%						-0.8%				\$25.7	\$32.7	\$5.9	\$0.8						\$45.
2012				9.9%	-7.6%	15.6%							1.6%				\$15.4	\$16.5	\$3.5							\$35.
2011					-4.3%			30.9%					-4.8%					\$2.3	\$5.4	\$4.4	\$1.1					\$13.

For questions, please contact Freddie Mac Investor Inquiry at investor\_inquiry@freddiemac.com.

For information on the data underlying the Prepayment Heatmap, see our **Daily Prepayment Report website**.

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