

Freddie Mac Production¹



LTV | 61-80

Year Mo	Count	CUPB	OUPB	Rate	OLTV	TLTV	FICO	DTI	Investor	Cashout	RateTermRefi	Purchase	DTI >45	FICO <680	RiskLayer ²	HP	HFA	ACE	TLTV>97	CA	In Deal
24-Mar	29K	\$10B	\$10B	6.7420	76	76	758	38	7.6%	9.1%	6.8%	84.1%	26.8%	6.3%	0.5	4.1%	0.7%	19.1%	0.2%	12.0%	No
24-Feb	22K	\$7B	\$7B	6.8647	76	76	757	39	9.3%	9.6%	6.6%	83.8%	27.8%	6.4%	0.5	4.0%	0.7%	21.2%	0.2%	11.8%	No
24-Jan	23K	\$7B	\$7B	7.2370	75	76	756	39	10.8%	8.0%	4.6%	87.3%	30.1%	6.7%	0.6	4.5%	1.2%	22.5%	0.2%	11.5%	No
23-Dec	30K	\$10B	\$10B	7.3890	76	76	757	39	9.2%	8.2%	3.7%	88.1%	31.5%	5.9%	0.5	4.0%	0.9%	22.2%	0.1%	11.7%	No
23-Nov	32K	\$10B	\$11B	7.2071	76	76	758	39	8.7%	8.9%	3.3%	87.8%	30.2%	5.3%	0.5	4.4%	1.1%	24.0%	0.1%	12.3%	No
23-Oct	31K	\$10B	\$10B	7.0088	76	76	756	39	9.6%	8.1%	3.5%	88.4%	31.6%	6.3%	0.6	5.1%	0.7%	25.8%	0.1%	11.2%	No
23-Sep	39K	\$12B	\$13B	6.8132	76	76	757	39	8.6%	8.7%	3.1%	88.1%	29.7%	6.1%	0.5	4.7%	0.7%	24.0%	0.1%	10.5%	No
23-Aug	34K	\$11B	\$11B	6.6749	76	76	758	38	7.7%	7.9%	3.1%	89.0%	28.5%	5.5%	0.5	4.2%	0.5%	24.2%	0.1%	11.2%	No
23-Jul	32K	\$10B	\$11B	6.5375	76	76	758	38	9.2%	7.8%	3.5%	88.7%	26.9%	5.7%	0.5	3.7%	0.4%	21.1%	0.1%	11.1%	No
23-Jun	39K	\$12B	\$13B	6.4146	76	76	757	38	9.6%	8.3%	3.7%	87.9%	25.6%	5.8%	0.5	3.1%	0.1%	16.1%	0.0%	11.4%	No
23-May	35K	\$11B	\$12B	6.4168	76	76	758	38	10.7%	8.9%	4.2%	86.9%	24.6%	6.8%	0.5	3.2%	0.5%	14.8%	0.1%	12.3%	No
23-Apr	22K	\$7B	\$7B	6.3602	76	77	751	39	9.1%	9.6%	5.4%	85.0%	26.5%	4.8%	0.5	4.1%	0.4%	15.1%	0.1%	12.4%	Yes
23-Mar	21K	\$6B	\$7B	6.2186	76	76	751	38	10.4%	11.1%	5.6%	83.3%	24.9%	5.7%	0.5	3.6%	1.3%	12.2%	0.0%	11.7%	Yes
23-Feb	20K	\$6B	\$6B	6.3891	76	76	752	38	14.9%	9.8%	5.4%	84.8%	25.0%	6.4%	0.6	4.8%	0.2%	9.7%	0.1%	10.1%	Yes
23-Jan	26K	\$8B	\$8B	6.4377	76	76	751	39	10.1%	12.7%	4.5%	82.8%	24.8%	6.5%	0.5	2.7%	0.1%	9.9%	0.0%	14.8%	Yes
22-Dec	33K	\$9B	\$10B	6.3407	76	76	750	38	11.1%	13.8%	3.6%	82.6%	24.1%	6.8%	0.6	1.8%	0.1%	13.7%	0.0%	10.0%	No
22-Nov	30K	\$8B	\$9B	5.9551	76	76	750	38	12.4%	15.6%	4.0%	80.3%	22.8%	7.1%	0.6	1.1%	0.0%	17.8%	0.0%	9.0%	No
22-Oct	34K	\$10B	\$11B	5.5507	76	76	751	38	11.6%	17.0%	4.1%	78.8%	21.3%	7.2%	0.6	1.2%	0.0%	21.0%	0.0%	10.6%	No
22-Sep	49K	\$14B	\$16B	5.4998	76	76	748	38	11.2%	18.4%	3.8%	77.8%	19.7%	8.2%	0.6	1.1%	0.0%	21.5%	0.0%	10.6%	Yes
22-Aug	61K	\$18B	\$20B	5.3779	76	76	751	37	15.0%	18.8%	3.5%	77.6%	19.2%	7.0%	0.6	1.0%	0.0%	19.8%	0.0%	10.7%	Yes
22-Jul	53K	\$15B	\$17B	5.2245	75	76	749	37	9.6%	21.4%	4.0%	74.7%	19.7%	8.4%	0.6	1.0%	0.0%	20.3%	0.0%	10.7%	Yes
22-Jun	56K	\$16B	\$18B	4.8587	75	75	748	38	12.7%	26.7%	6.1%	67.2%	19.8%	8.7%	0.7	0.7%	0.0%	15.7%	0.0%	12.0%	Yes
22-May	61K	\$17B	\$19B	4.4086	75	75	745	37	12.8%	35.8%	8.3%	55.9%	17.5%	9.9%	0.8	0.7%	0.0%	14.6%	0.0%	13.8%	Yes
22-Apr	77K	\$21B	\$23B	4.0128	74	75	743	37	13.5%	42.3%	11.3%	46.5%	15.6%	10.4%	0.8	0.4%	0.0%	17.0%	0.0%	15.6%	Yes
22-Mar	89K	\$25B	\$28B	3.6552	74	75	745	37	11.2%	42.7%	15.5%	41.8%	14.9%	9.4%	0.8	0.6%	0.0%	19.7%	0.0%	15.8%	Yes
22-Feb	90K	\$25B	\$28B	3.3578	74	75	745	36	8.3%	40.5%	19.2%	40.3%	14.1%	9.7%	0.7	0.5%	0.3%	23.3%	0.0%	16.7%	Yes
22-Jan	120K	\$34B	\$39B	3.2829	74	75	745	36	9.1%	38.3%	19.7%	41.9%	13.8%	9.8%	0.7	0.7%	0.0%	26.7%	0.0%	18.9%	Yes

¹Production in these tables includes all loans with terms 241-360 months and original LTV between 61-97 that were securitized into MBS during the specified period.

²Risk Layers: Risk layer is defined as loans that are investment property, DTI ratio greater than 45%, FICO is less than 680, and cash-out refinance mortgages. Each condition will add one risk layer to the loan.

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Freddie Mac Production¹



LTV | 81-97

Year Mo	Count	CUPB	OUPB	Rate	OLTV	TLTV	FICO	DTI	Investor	Cashout	RateTermRefi	Purchase	DTI >45	FICO <680	RiskLayer ²	HP	HFA	ACE	TLTV>97	CA	In Deal
24-Mar	29K	\$10B	\$10B	6.7431	93	93	750	40	0.2%	0.0%	2.7%	97.3%	28.6%	5.5%	0.3	9.6%	4.3%	0.3%	3.3%	8.3%	No
24-Feb	21K	\$7B	\$7B	6.8560	93	93	748	41	0.2%	0.0%	2.8%	97.2%	31.4%	6.2%	0.4	9.8%	4.6%	0.2%	3.9%	9.4%	No
24-Jan	21K	\$7B	\$7B	7.2273	93	93	746	41	0.4%	0.0%	1.4%	98.6%	32.8%	6.2%	0.4	10.3%	7.2%	0.2%	5.6%	8.5%	No
23-Dec	27K	\$9B	\$9B	7.3882	92	93	749	41	0.3%	0.0%	1.5%	98.5%	33.7%	5.0%	0.4	8.8%	4.9%	0.2%	3.7%	8.3%	No
23-Nov	30K	\$10B	\$10B	7.1904	93	93	749	41	0.3%	0.0%	1.2%	98.8%	34.5%	4.9%	0.4	9.7%	7.9%	0.2%	5.9%	8.7%	No
23-Oct	29K	\$9B	\$10B	7.0245	93	93	747	41	0.3%	0.0%	0.9%	99.1%	34.1%	5.6%	0.4	11.9%	4.5%	0.1%	3.7%	7.7%	No
23-Sep	37K	\$12B	\$12B	6.8301	93	93	748	40	0.3%	0.0%	0.9%	99.1%	31.2%	5.4%	0.4	10.7%	4.4%	0.1%	3.5%	7.5%	No
23-Aug	34K	\$11B	\$11B	6.7020	93	93	749	40	0.2%	0.0%	0.9%	99.1%	30.8%	4.9%	0.4	10.8%	3.6%	0.1%	2.9%	7.9%	No
23-Jul	34K	\$11B	\$12B	6.5647	93	93	749	40	0.3%	0.0%	0.9%	99.1%	28.5%	4.7%	0.3	9.7%	3.4%	0.1%	2.6%	7.8%	No
23-Jun	41K	\$13B	\$14B	6.4233	93	93	751	39	0.3%	0.0%	1.1%	98.9%	26.6%	4.4%	0.3	9.4%	1.2%	0.1%	1.3%	8.6%	No
23-May	36K	\$12B	\$12B	6.4204	93	93	749	40	0.3%	0.0%	1.2%	98.8%	26.3%	5.5%	0.3	10.4%	3.2%	0.0%	2.3%	8.1%	No
23-Apr	28K	\$9B	\$10B	6.2767	92	92	750	40	0.4%	0.0%	1.7%	98.3%	26.2%	2.3%	0.3	12.4%	2.8%	0.1%	2.0%	9.3%	Yes
23-Mar	26K	\$8B	\$9B	6.1510	93	93	750	39	0.4%	0.0%	1.8%	98.2%	23.5%	2.7%	0.3	9.3%	3.4%	0.0%	2.0%	9.8%	Yes
23-Feb	23K	\$7B	\$8B	6.2571	92	92	748	40	0.5%	0.0%	1.6%	98.4%	23.6%	3.9%	0.3	18.5%	1.2%	0.0%	1.3%	9.2%	Yes
23-Jan	28K	\$9B	\$10B	6.3851	92	92	749	40	0.4%	0.0%	1.2%	98.8%	23.3%	3.5%	0.3	10.0%	0.7%	0.0%	0.6%	13.4%	Yes
22-Dec	34K	\$10B	\$11B	6.3530	92	92	749	39	0.4%	0.0%	0.9%	99.1%	21.4%	3.6%	0.3	8.8%	0.6%	0.0%	0.6%	9.3%	Yes
22-Nov	28K	\$9B	\$9B	5.8724	92	92	751	39	0.5%	0.0%	1.2%	98.8%	20.3%	3.0%	0.2	8.0%	0.8%	0.0%	0.7%	8.2%	Yes
22-Oct	30K	\$9B	\$10B	5.4849	92	92	750	39	0.4%	0.0%	1.2%	98.8%	18.2%	3.3%	0.2	9.6%	0.7%	0.0%	0.7%	8.6%	Yes
22-Sep	43K	\$14B	\$15B	5.4559	92	92	750	38	0.4%	0.0%	1.1%	98.9%	17.0%	3.8%	0.2	8.3%	0.5%	0.1%	0.4%	8.6%	Yes
22-Aug	49K	\$16B	\$17B	5.4155	92	92	752	38	0.3%	0.0%	0.9%	99.1%	17.2%	3.1%	0.2	8.1%	0.3%	0.0%	0.3%	8.3%	Yes
22-Jul	45K	\$14B	\$16B	5.1756	92	92	752	38	0.3%	0.0%	1.1%	98.9%	16.1%	3.4%	0.2	9.1%	0.4%	0.1%	0.4%	7.7%	Yes
22-Jun	42K	\$13B	\$14B	4.8662	92	92	751	38	0.5%	0.0%	1.6%	98.4%	14.9%	3.9%	0.2	7.4%	0.4%	0.1%	0.4%	7.7%	Yes
22-May	38K	\$12B	\$13B	4.4082	92	92	751	37	0.6%	0.0%	2.4%	97.6%	13.5%	4.0%	0.2	7.1%	0.5%	0.2%	0.4%	9.7%	No
22-Apr	40K	\$13B	\$14B	3.9618	92	92	751	37	0.7%	0.0%	3.3%	96.7%	11.9%	3.6%	0.2	5.3%	0.4%	0.3%	0.3%	10.5%	No
22-Mar	42K	\$13B	\$14B	3.5965	92	92	751	36	0.6%	0.0%	5.1%	94.9%	11.5%	4.2%	0.2	8.2%	0.6%	0.6%	0.4%	10.8%	Yes
22-Feb	44K	\$13B	\$15B	3.2920	92	92	750	36	0.6%	0.0%	6.5%	93.5%	11.1%	4.3%	0.2	6.4%	2.1%	0.9%	1.2%	11.1%	Yes
22-Jan	59K	\$18B	\$20B	3.2113	92	92	749	37	0.5%	0.0%	5.3%	94.7%	11.5%	5.0%	0.2	8.7%	0.4%	1.2%	0.4%	12.8%	Yes

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