



Freddie Mac Transfers Risk on \$215 Billion of Single-Family Mortgages in 2016

January 9, 2017

Approximately \$25 Billion Loss Protection Provided to Taxpayers to Date

MCLEAN, VA--(Marketwired - Jan 9, 2017) - [Freddie Mac](#) (OTCQB: FMCC) transferred \$8.4 billion in potential credit losses on nearly \$215 billion of single-family mortgages to private market investors across its four [single-family credit risk offerings](#) in 2016. Since 2013, the company has led the market in credit risk transfer on approximately \$602 billion of single-family mortgages -- providing approximately \$25 billion of loss protection to taxpayers.

Single-Family Credit Risk Transfer Issuance:

	2016	Cumulative
	(\$ in billions)	(\$ in billions)
STACR Issuances	\$5.5	\$18.2
ACIS Transactions	\$2.7	\$6.2
WLS	\$0.05	\$0.1

Represents the maximum potential credit exposure transferred to investors. Excludes seller indemnification and Deep MI CRT.

"It was a very good year for Freddie Mac's single-family credit risk transfer program," said Kevin Palmer, SVP of single-family portfolio management.

"Investor demand was strong across all our offerings in 2016 -- STACR[®], ACIS[®] and WLS(SM) -- and we now have more than 200 unique investors in our program. It's clear that credit risk transfer is becoming a permanent fixture in the fixed-income and reinsurance markets."

Palmer continued, "We look forward to being in the market regularly with our current offerings in 2017. At the same time, we'll continue to work toward our strategic goal to explore new asset classes for investors that protect taxpayers and meet our core key principals of credit risk transfer."

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Freddie Mac was established by Congress in 1970 to provide liquidity, stability and affordability to the nation's residential mortgage markets. Freddie Mac supports communities across the nation by providing mortgage capital to lenders. Today Freddie Mac is making home possible for approximately one in four home borrowers and is the largest source of financing for multifamily housing. Additional information is available at [FreddieMac.com](#), Twitter [@FreddieMac](#) and Freddie Mac's blog [FreddieMac.com/blog](#).

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