



RISKSPAN

RISK ADVISORY,
DATA ANALYTICS,
AND TECHNOLOGY

data made beautiful

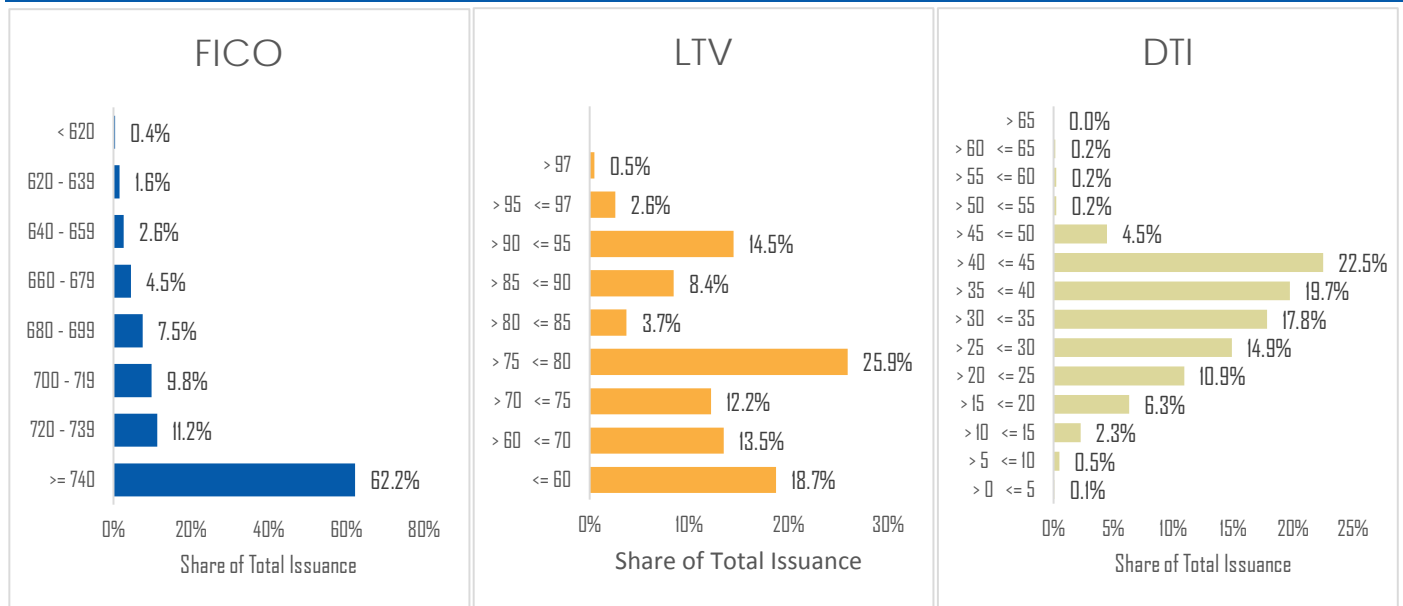
FANNIE MAE BOX SCORE REPORT: JUNE 2016

Pricing Box - June-16 - All Issued Loans by UPB

		LTV Range								Total	
		<= 60	> 60 <= 70	> 70 <= 75	> 75 <= 80	> 80 <= 85	> 85 <= 90	> 90 <= 95	> 95 <= 97		> 97
FICO Range	>= 740	13.00%	8.44%	7.87%	16.20%	2.13%	5.07%	8.13%	1.25%	0.13%	62.2%
	720-739	1.58%	1.35%	1.38%	2.91%	0.47%	1.08%	2.01%	0.43%	0.04%	11.2%
	700-719	1.42%	1.21%	1.09%	2.63%	0.41%	0.91%	1.70%	0.38%	0.06%	9.8%
	680-699	1.07%	1.01%	0.84%	1.92%	0.32%	0.71%	1.33%	0.28%	0.06%	7.5%
	660-679	0.76%	0.67%	0.53%	1.16%	0.17%	0.35%	0.71%	0.12%	0.05%	4.5%
	640-659	0.45%	0.44%	0.29%	0.65%	0.11%	0.21%	0.38%	0.07%	0.05%	2.6%
	620-639	0.34%	0.28%	0.17%	0.40%	0.06%	0.10%	0.18%	0.03%	0.03%	1.6%
	< 620	0.11%	0.07%	0.03%	0.05%	0.03%	0.02%	0.02%	0.01%	0.06%	0.4%
Total		18.7%	13.5%	12.2%	25.9%	3.7%	8.4%	14.5%	2.6%	0.5%	100%

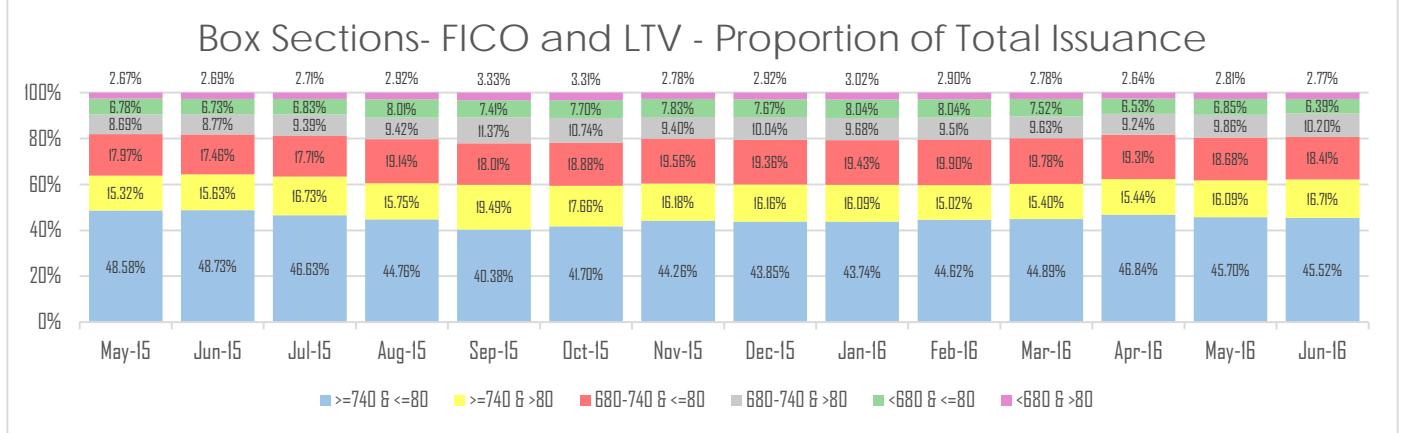
Legend		
Largest	Mid	Smallest

Indicators - June-16 - All Issued Loans by UPB



Pricing Box, Indicators, Trends, Changes and Summary Statistics based on Issued UPB; Risk Layers based on Loan Count

Pricing Box - Trends and Change



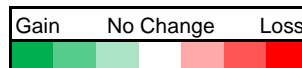
June-16 v. May-16 - All Issued Loans by UPB

		LTV Range									Total
		<=60	>60 <=70	>70 <=75	>75 <=80	>80 <=85	>85 <=90	>90 <=95	>95 <=97	>97	
FICO Range	>= 740	0.10%	(0.18%)	(0.31%)	0.20%	(0.02%)	0.09%	0.44%	0.14%	(0.03%)	0.4%
	720-739	0.01%	(0.04%)	0.08%	(0.07%)	(0.01%)	0.02%	(0.02%)	0.05%	(0.01%)	0.0%
	700-719	0.05%	(0.08%)	(0.04%)	(0.00%)	0.01%	0.04%	0.15%	0.07%	0.00%	0.2%
	680-699	(0.01%)	(0.01%)	(0.07%)	(0.08%)	0.01%	(0.00%)	0.05%	(0.00%)	(0.01%)	#####
	660-679	(0.01%)	(0.03%)	(0.06%)	(0.05%)	0.00%	(0.00%)	0.07%	0.01%	(0.02%)	#####
	640-659	(0.03%)	(0.01%)	(0.05%)	(0.05%)	(0.01%)	(0.02%)	(0.03%)	0.00%	0.00%	#####
	620-639	(0.00%)	(0.01%)	(0.05%)	(0.05%)	0.00%	(0.03%)	0.00%	0.00%	(0.01%)	#####
	< 620	(0.02%)	(0.01%)	(0.01%)	(0.02%)	0.00%	(0.01%)	(0.01%)	(0.00%)	(0.01%)	#####
Total	0.1%	(0.4%)	(0.5%)	(0.1%)	(0.0%)	0.1%	0.7%	0.3%	(0.1%)	0.0%	

June-16 v. June-15 - All Issued Loans by UPB

		LTV Range									Total
		<=60	>60 <=70	>70 <=75	>75 <=80	>80 <=85	>85 <=90	>90 <=95	>95 <=97	>97	
FICO Range	>= 740	(0.64%)	(0.65%)	(0.68%)	(1.26%)	0.05%	(0.05%)	0.75%	0.54%	(0.20%)	#####
	720-739	0.03%	(0.06%)	0.10%	0.06%	0.08%	0.11%	0.18%	0.16%	(0.06%)	0.6%
	700-719	0.09%	0.12%	0.03%	0.17%	0.09%	0.10%	0.34%	0.16%	(0.04%)	1.1%
	680-699	0.11%	0.10%	0.04%	0.15%	0.06%	0.08%	0.13%	0.09%	(0.05%)	0.7%
	660-679	0.05%	0.05%	(0.03%)	(0.17%)	0.02%	0.03%	0.14%	0.01%	(0.04%)	0.1%
	640-659	(0.03%)	0.01%	(0.10%)	(0.05%)	(0.01%)	(0.01%)	0.05%	0.01%	(0.02%)	#####
	620-639	0.03%	(0.00%)	(0.02%)	(0.02%)	0.00%	0.00%	0.01%	0.00%	(0.03%)	#####
	< 620	(0.03%)	(0.00%)	(0.01%)	(0.01%)	(0.02%)	(0.02%)	(0.01%)	(0.01%)	(0.03%)	#####
Total	(0.4%)	(0.4%)	(0.7%)	(1.1%)	0.3%	0.2%	1.6%	1.0%	(0.5%)	#####	

Change Legend

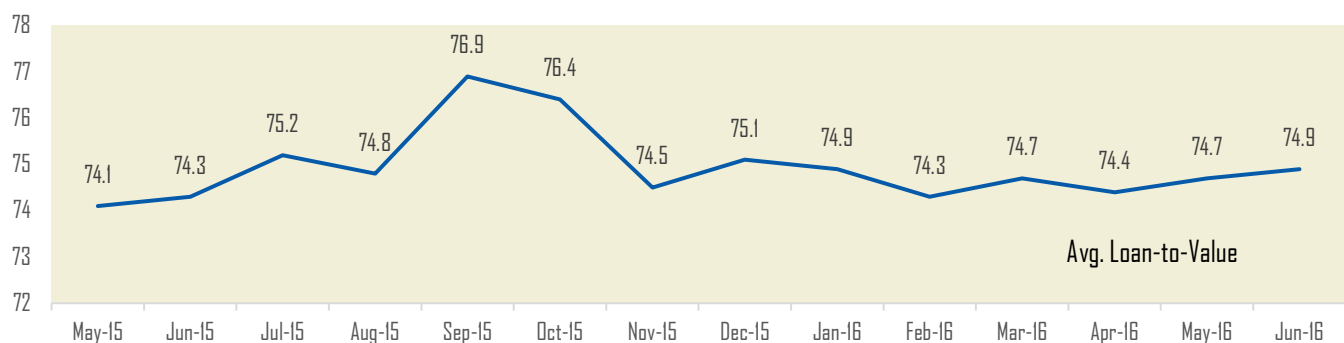
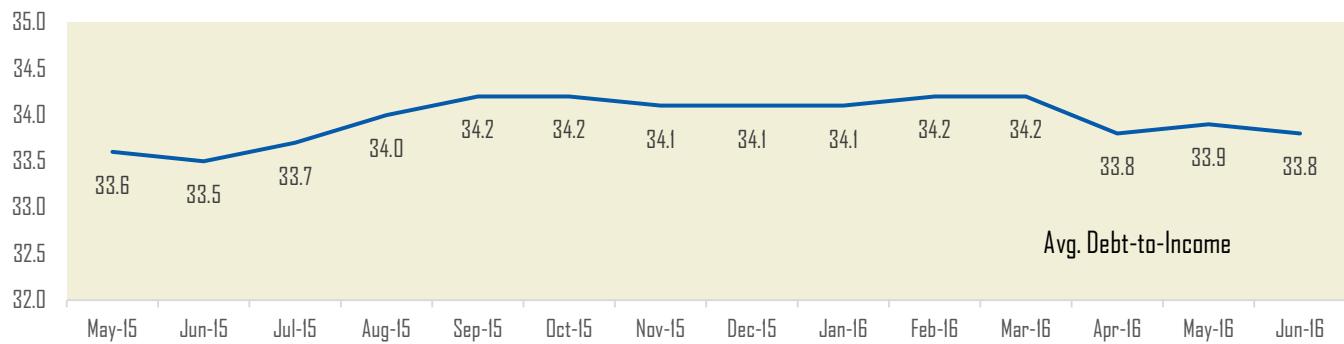
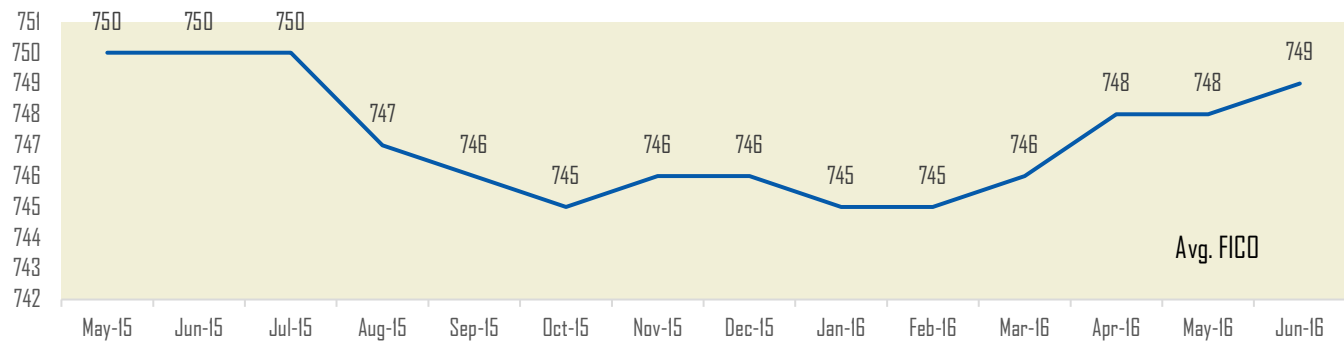
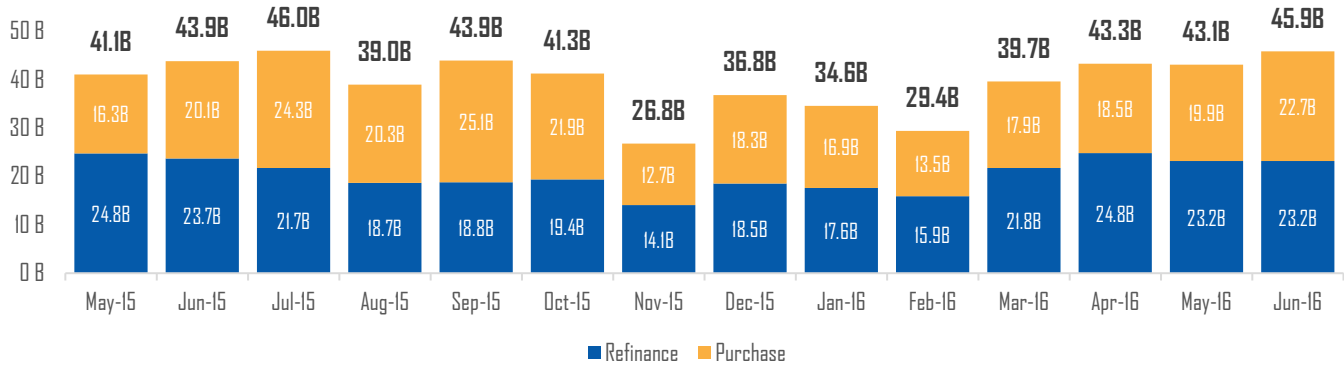


Pricing Box, Indicators, Trends, Changes and Summary Statistics based on Issued UPB; Risk Layers based on Loan Count

Source: Fannie Mae Daily Loan Level Disclosure

Summary Statistics - June-16 - All Issued Loans by UPB

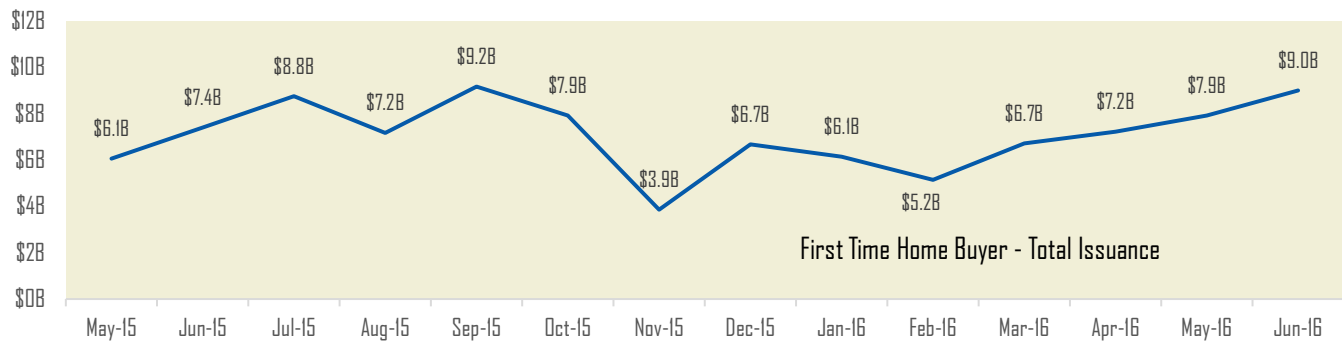
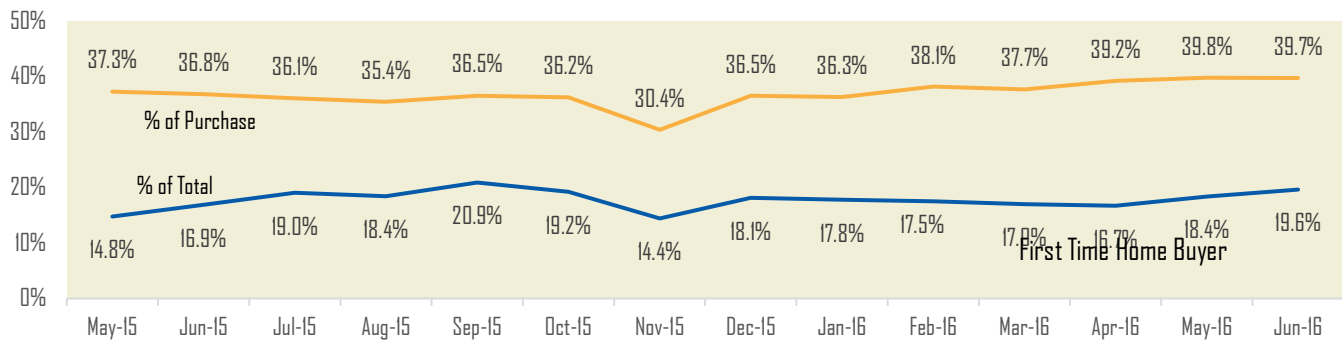
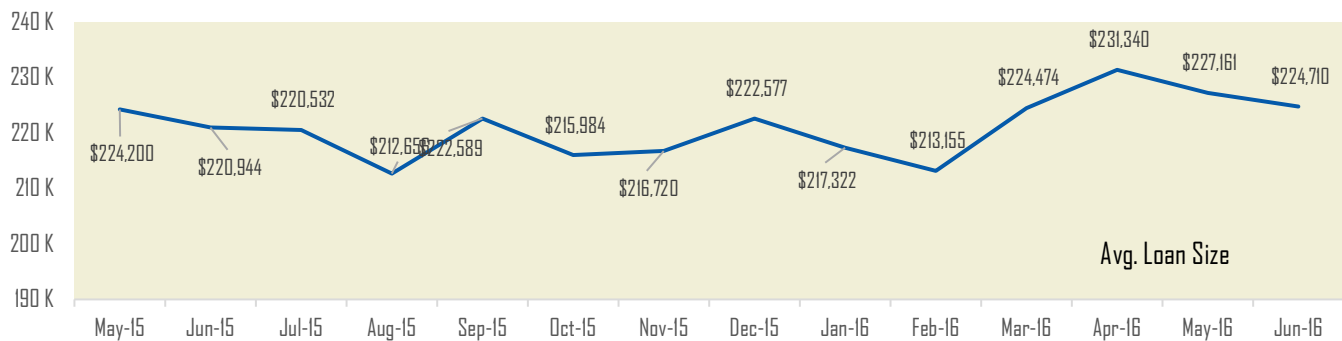
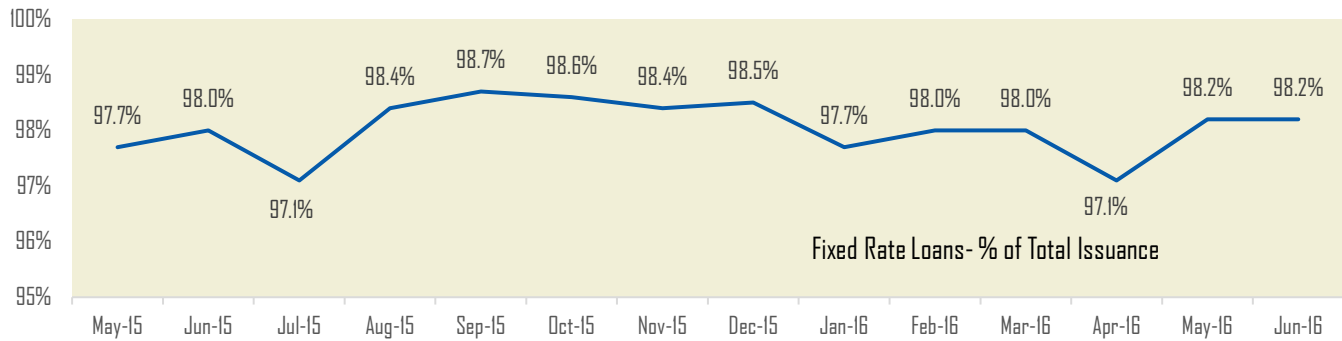
Loan Purpose



Pricing Box, Indicators, Trends, Changes and Summary Statistics based on Issued UPB; Risk Layers based on Loan Count

Source: Fannie Mae Daily Loan Level Disclosure

Summary Statistics - June-16 - All Issued Loans by UPB



Pricing Box, Indicators, Trends, Changes and Summary Statistics based on Issued UPB; Risk Layers based on Loan Count

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