



RISKSPAN

RISK ADVISORY,
DATA ANALYTICS,
AND TECHNOLOGY

data made beautiful

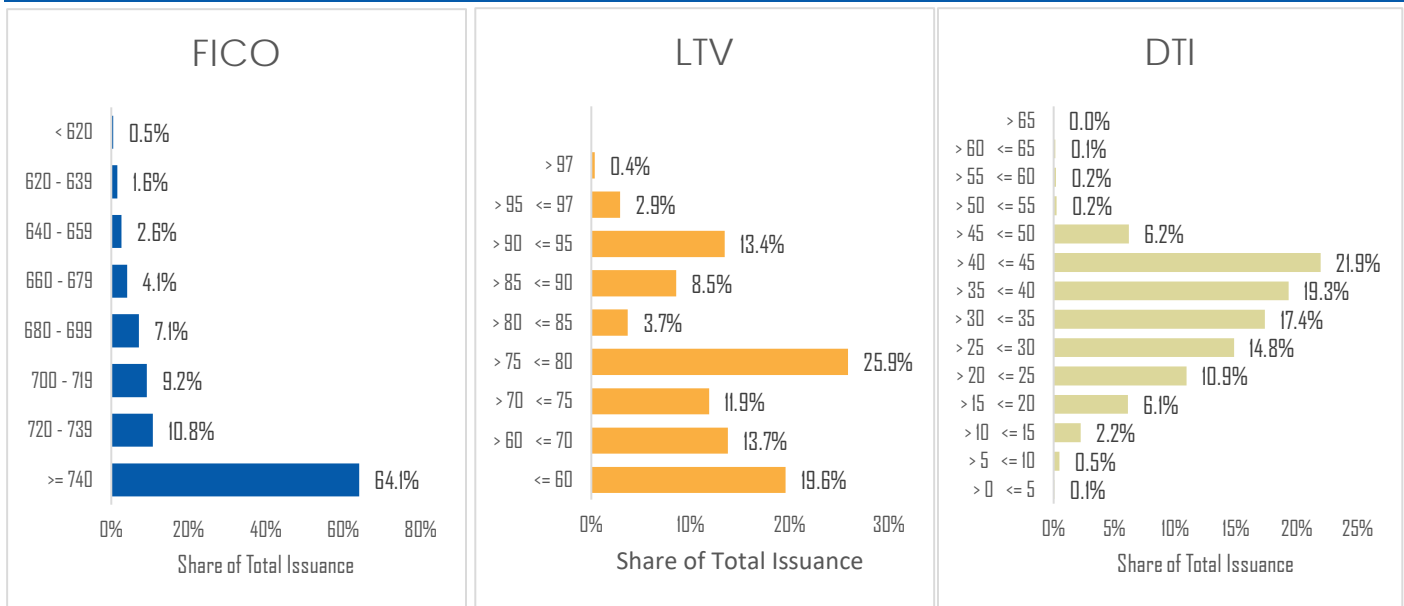
FANNIE MAE BOX SCORE REPORT: AUGUST 2016

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

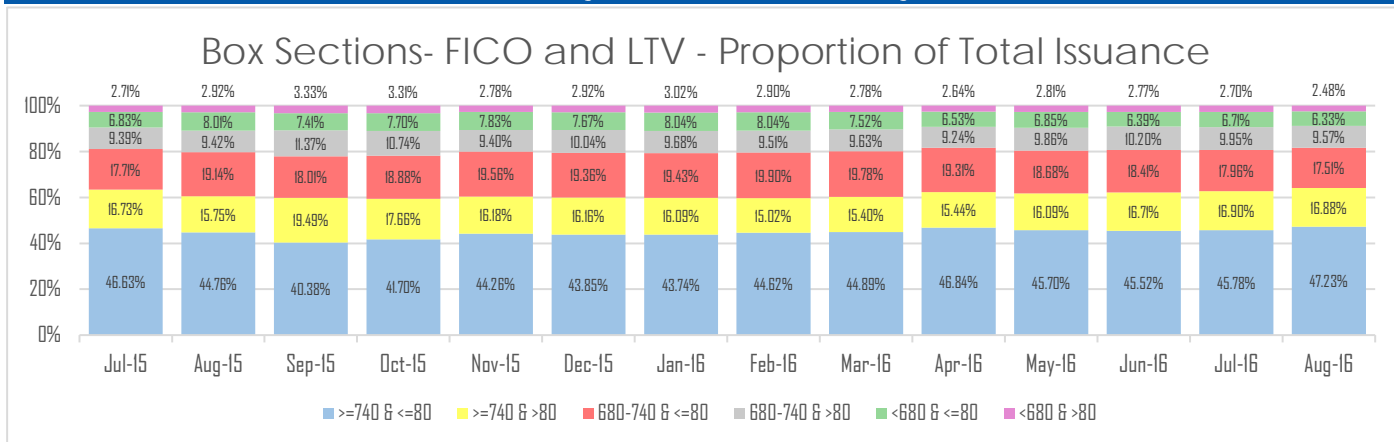
		LTV Range									Total
		<= 60	> 60 <= 70	> 70 <= 75	> 75 <= 80	> 80 <= 85	> 85 <= 90	> 90 <= 95	> 95 <= 97	> 97	
FICO Range	>= 740	13.62%	8.76%	7.98%	16.86%	2.19%	5.33%	7.81%	1.46%	0.09%	64.1%
	720-739	1.51%	1.36%	1.19%	2.82%	0.44%	1.11%	1.84%	0.47%	0.03%	10.8%
	700-719	1.42%	1.20%	0.96%	2.38%	0.37%	0.84%	1.53%	0.41%	0.04%	9.2%
	680-699	1.19%	0.98%	0.77%	1.72%	0.32%	0.65%	1.15%	0.32%	0.05%	7.1%
	660-679	0.76%	0.61%	0.45%	1.03%	0.16%	0.30%	0.58%	0.14%	0.04%	4.1%
	640-659	0.53%	0.44%	0.27%	0.64%	0.11%	0.19%	0.34%	0.07%	0.04%	2.6%
	620-639	0.34%	0.29%	0.20%	0.36%	0.06%	0.10%	0.15%	0.04%	0.02%	1.6%
	< 620	0.22%	0.10%	0.04%	0.05%	0.03%	0.03%	0.02%	0.01%	0.04%	0.5%
Total		19.6%	13.7%	11.9%	25.9%	3.7%	8.5%	13.4%	2.9%	0.4%	100%

Legend		
Largest	Mid	Smallest

Indicators - August-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

August-16 v. July-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	0.38%	0.34%	0.37%	0.36%	0.01%	0.07%	(0.25%)	0.19%	(0.04%)	1.4%
	720-739	(0.06%)	0.04%	(0.03%)	(0.04%)	(0.01%)	0.05%	(0.16%)	(0.00%)	(0.02%)	(0.2%)
	700-719	0.03%	(0.05%)	(0.12%)	(0.16%)	(0.00%)	(0.04%)	(0.14%)	0.03%	(0.01%)	(0.5%)
	680-699	0.12%	(0.00%)	(0.07%)	(0.11%)	0.01%	0.00%	(0.13%)	0.05%	(0.00%)	(0.1%)
	660-679	0.03%	(0.07%)	(0.08%)	(0.08%)	(0.02%)	(0.09%)	(0.05%)	0.02%	(0.01%)	(0.4%)
	640-659	0.04%	(0.04%)	(0.02%)	(0.07%)	(0.00%)	0.00%	(0.03%)	0.00%	(0.01%)	(0.1%)
	620-639	(0.04%)	(0.01%)	0.00%	(0.03%)	(0.00%)	(0.01%)	(0.02%)	0.00%	(0.01%)	(0.1%)
	< 620	0.01%	0.00%	0.00%	(0.00%)	0.00%	0.01%	0.00%	(0.00%)	(0.00%)	0.0%
Total	0.5%	0.2%	0.0%	(0.1%)	(0.0%)	(0.0%)	(0.8%)	0.3%	(0.1%)	(0.0%)	

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

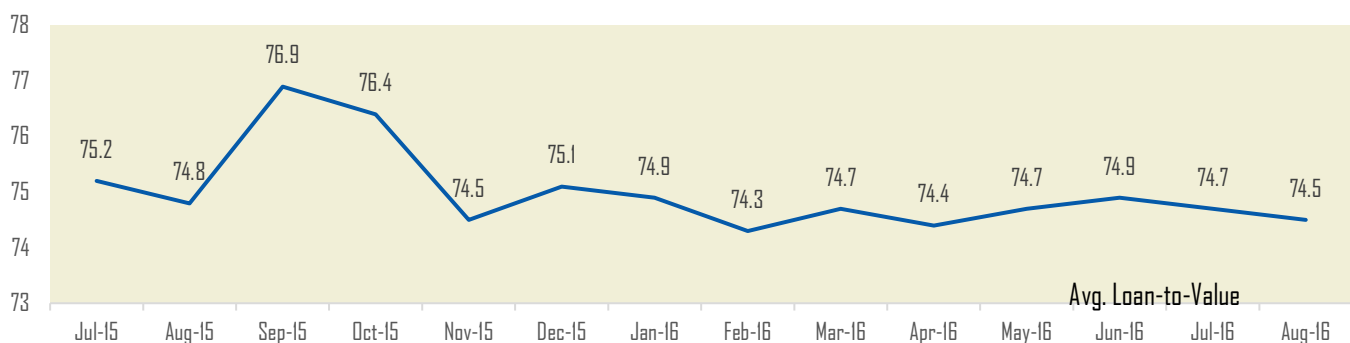
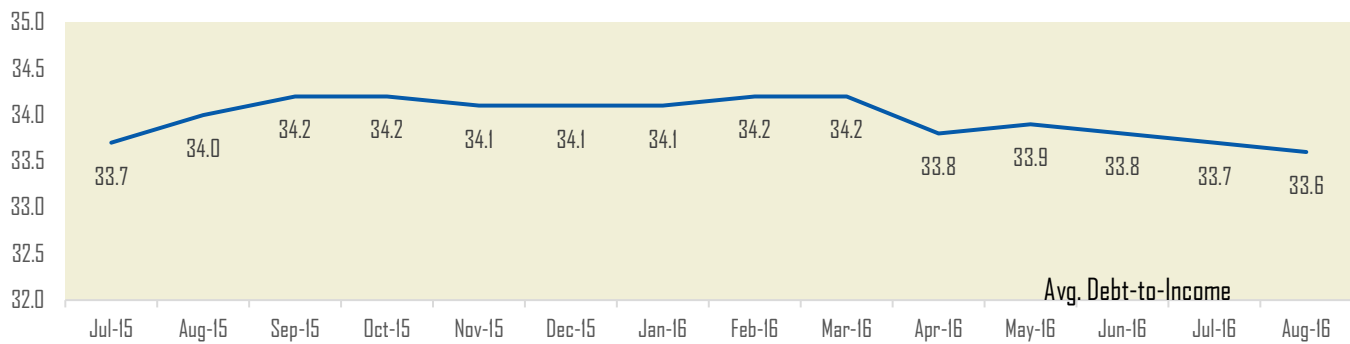
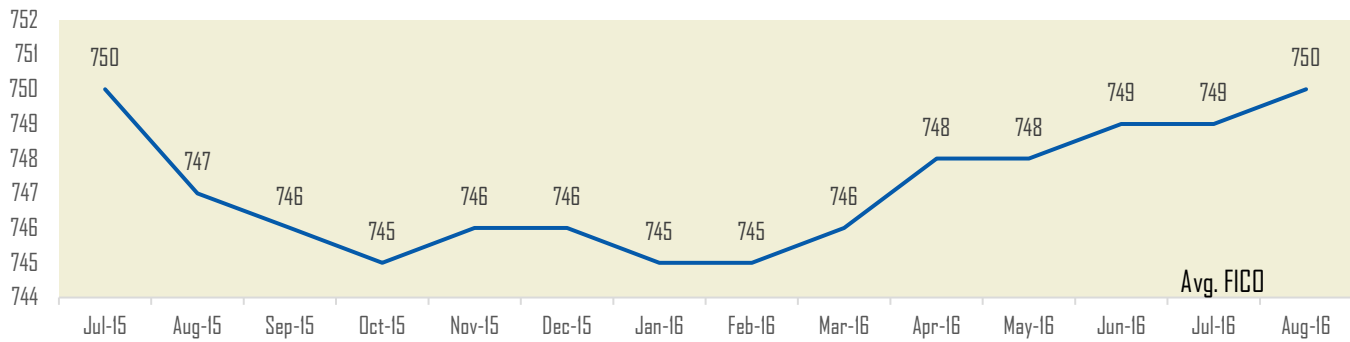
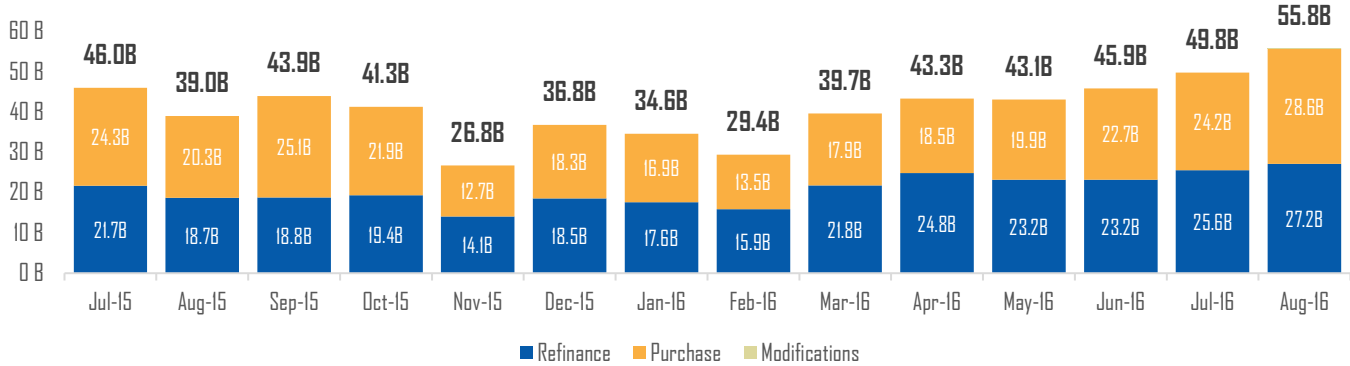
		LTV Range								Total	
		<= 60	> 60 <= 70	> 70 <= 75	> 75 <= 80	> 80 <= 85	> 85 <= 90	> 90 <= 95	> 95 <= 97		> 97
FICO Range	>= 740	1.57%	0.91%	0.05%	(0.05%)	0.41%	0.40%	(0.02%)	0.57%	(0.23%)	3.6%
	720-739	(0.04%)	0.05%	(0.18%)	(0.34%)	0.06%	0.05%	(0.11%)	0.16%	(0.06%)	(0.4%)
	700-719	(0.03%)	0.04%	(0.17%)	(0.59%)	0.03%	(0.01%)	0.01%	0.12%	(0.06%)	(0.6%)
	680-699	0.09%	(0.07%)	(0.12%)	(0.29%)	0.04%	(0.05%)	(0.05%)	0.09%	(0.07%)	(0.4%)
	660-679	(0.05%)	(0.14%)	(0.24%)	(0.54%)	0.02%	(0.11%)	(0.07%)	0.01%	(0.06%)	(1.2%)
	640-659	(0.01%)	(0.08%)	(0.17%)	(0.28%)	(0.00%)	(0.05%)	(0.02%)	(0.01%)	(0.04%)	(0.7%)
	620-639	(0.03%)	(0.05%)	(0.07%)	(0.08%)	0.00%	0.00%	(0.02%)	0.01%	(0.04%)	(0.3%)
	< 620	0.07%	0.01%	0.00%	(0.02%)	(0.01%)	(0.00%)	0.00%	(0.00%)	(0.06%)	(0.0%)
Total	1.6%	0.7%	(0.9%)	(2.2%)	0.5%	0.2%	(0.3%)	0.9%	(0.6%)	(0.0%)	

Change Legend

Gain	No Change	Loss
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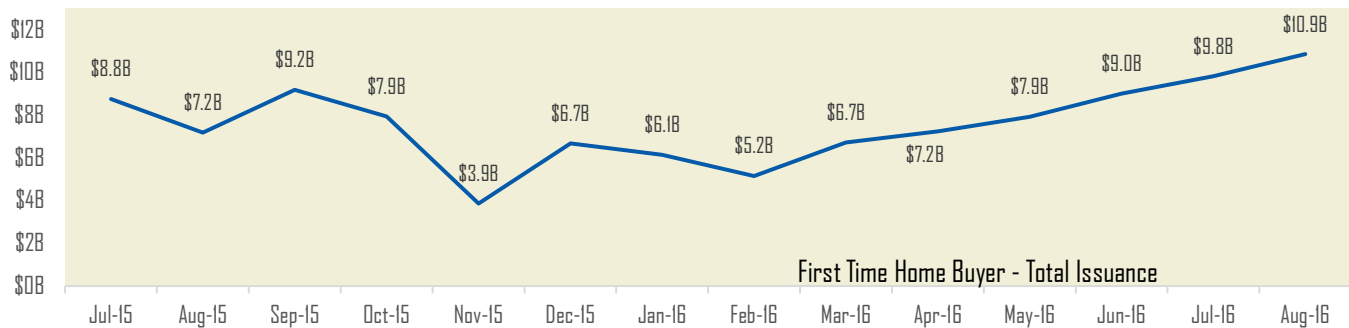
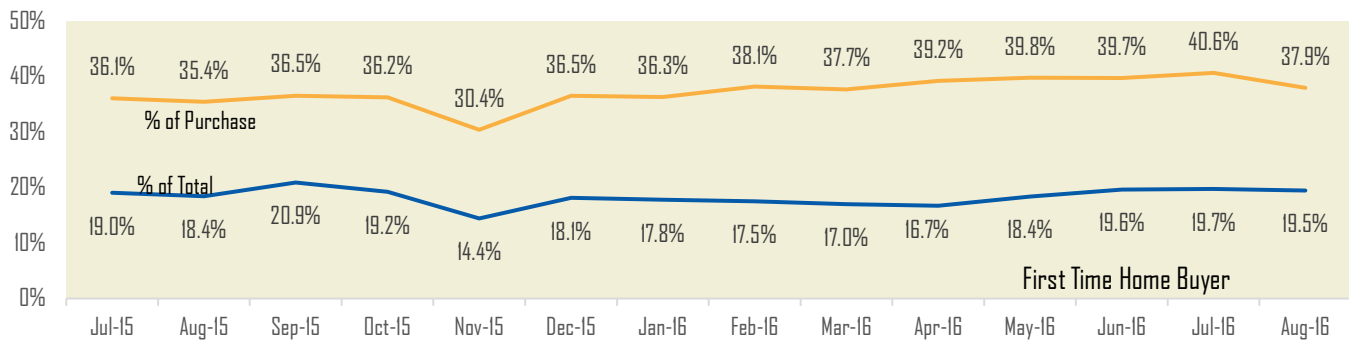
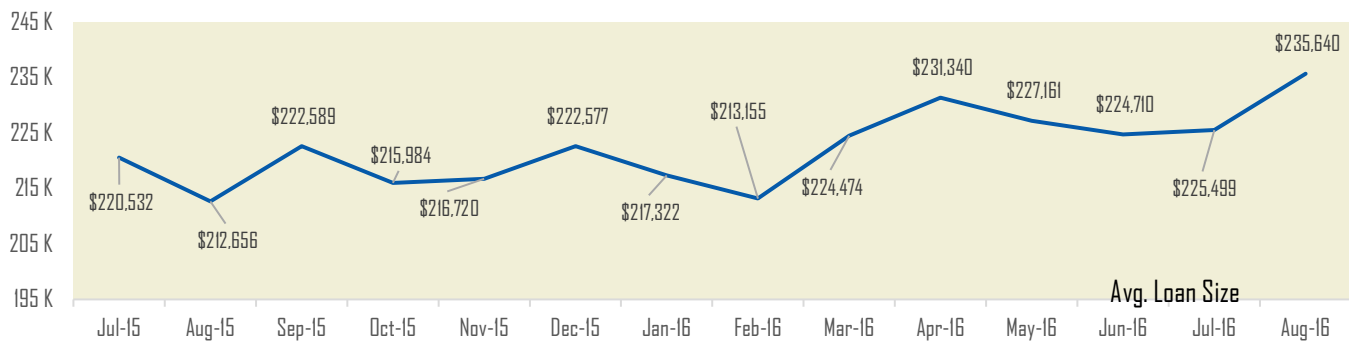
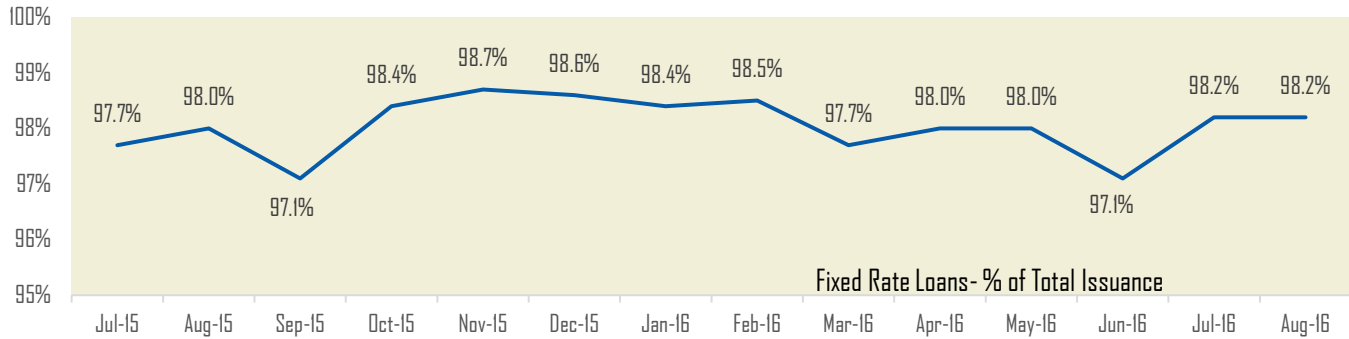
Summary Statistics - August-16 - All Issued Loans by UPB

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 - August-16 - All Issued Loans by UPB



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